

**Form 5500**Department of the Treasury  
Internal Revenue ServiceDepartment 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**2018****This Form is Open to Public Inspection****Part I Annual Report Identification Information**For calendar plan year 2018 or fiscal plan year beginning 09/01/2018 and ending 08/31/2019

- A** This return/report is for:  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. . . . .
- D** Check box if filing under:  Form 5558  automatic extension  the DFVC program
- special extension (enter description) COVID 19

**Part II Basic Plan Information**—enter all requested information

|   |   |
|---|---|
| <b>1a</b> Name of plan<br><u>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u>  | <b>1b</b> Three-digit plan number (PN) ▶ <u>001</u>                 |
|   | <b>1c</b> Effective date of plan<br><u>08/19/1958</u>               |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u><br><br><u>265 HEGENBERGER ROAD</u><br><u>OAKLAND, CA 94621</u> | <b>2b</b> Employer Identification Number (EIN)<br><u>94-6050970</u> |
|   | <b>2c</b> Plan Sponsor's telephone number<br><u>510-633-0333</u>    |
|   | <b>2d</b> Business code (see instructions)<br><u>236200</u>         |

**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.

|                  |   |                   |  |
|------------------|---|-------------------|--|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | <u>07/01/2020</u> | <u>ROBERT ALVERADO</u>                                       |
|                  | <b>Signature of plan administrator</b>            | Date              | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | <u>07/01/2020</u> | <u>GERALD OVERAA</u>   |
|                  | <b>Signature of employer/plan sponsor</b>         | Date              | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |   |                   |  |
|                  | <b>Signature of DFE</b>                           | Date              | Enter name of individual signing as DFE                      |

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|   |  |       |
|---|--|-------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor  | <b>3b</b> Administrator's EIN              |       |
|   | <b>3c</b> Administrator's telephone number |       |
|   |  |       |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name  | <b>4b</b> EIN                              |       |
|   | <b>4d</b> PN                               |       |
| <b>5</b> Total number of participants at the beginning of the plan year   | <b>5</b>                                   | 50524 |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b>                               | 23458 |
|   | <b>6a(2)</b>                               | 22364 |
|   | <b>6b</b>                                  | 15094 |
|   | <b>6c</b>                                  | 8536  |
|   | <b>6d</b>                                  | 45994 |
|   | <b>6e</b>                                  | 3668  |
|   | <b>6f</b>                                  | 49662 |
|   | <b>6g</b>                                  |       |
|   | <b>6h</b>                                  |       |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....  | <b>7</b>                                   | 1147  |

**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:

|   |   |
|---|---|
| <b>9a</b> Plan funding arrangement (check all that apply)               | <b>9b</b> Plan benefit arrangement (check all that apply)               |
| (1) <input checked="" type="checkbox"/> Insurance                       | (1) <input type="checkbox"/> Insurance                                  |
| (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts | (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts |
| (3) <input checked="" type="checkbox"/> Trust                           | (3) <input checked="" type="checkbox"/> Trust                           |
| (4) <input type="checkbox"/> General assets of the sponsor              | (4) <input type="checkbox"/> 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)  **R** (Retirement Plan Information)
- (2)  **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)  **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

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

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

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**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.

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

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**11c** Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 \_\_\_\_\_

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**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

**2018**

**This Form is Open to Public Inspection**

For calendar plan year 2018 or fiscal plan year beginning **09/01/2018** and ending **08/31/2019**

|   |  |   |     |
|---|--|---|-----|
| <b>A</b> Name of plan<br>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA  |  | <b>B</b> Three-digit plan number (PN) ▶                     | 001 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA |  | <b>D</b> Employer Identification Number (EIN)<br>94-6050970 |     |

**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         | GA02011                               | 49662   | 09/01/2018              | 08/31/2019 |

**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.

|  |   |
|--|---|
| <b>(a)</b> Total amount of commissions paid<br>0 | <b>(b)</b> Total amount of fees paid<br>0 |
|--|---|

**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

NONE

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

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

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



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

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

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

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

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

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

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

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

(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 |                       |
|   |                                 |             |                       |

|                |  |
|----------------|--|
| <b>Part II</b> | <b>Investment and Annuity Contract Information</b><br>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. |
|----------------|--|

|  |          |          |
|--|----------|----------|
| <b>4</b> Current value of plan's interest under this contract in the general account at year end ..... | <b>4</b> |          |
| <b>5</b> Current value of plan's interest under this contract in separate accounts at year end .....   | <b>5</b> | 62435499 |

**6** Contracts With Allocated Funds:

**a** State the basis of premium rates ▶

|  |           |  |
|--|-----------|--|
| <b>b</b> Premiums paid to carrier.....   | <b>6b</b> |  |
| <b>c</b> Premiums due but unpaid at the end of the year.....   | <b>6c</b> |  |
| <b>d</b> 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. ....<br>Specify nature of costs ▶ | <b>6d</b> |  |

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

**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:

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

**10** Nonexperience-rated contracts:

|          |   |            |
|----------|---|------------|
| <b>a</b> | Total premiums or subscription charges paid to carrier .....  | <b>10a</b> |
| <b>b</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..... | <b>10b</b> |

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

**2018**

**This Form is Open to Public  
Inspection**

For calendar plan year 2018 or fiscal plan year beginning 09/01/2018 and ending 08/31/2019

▶ **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.

|   |  |
|---|--|
| <b>A</b> Name of plan<br><u>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u>   | <b>B</b> Three-digit plan number (PN) ▶ <u>001</u>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u> | <b>D</b> Employer Identification Number (EIN)<br><u>94-6050970</u> |

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

**1a** Enter the valuation date: Month 09 Day 01 Year 2018

**b** Assets

|   |              |                    |
|---|--------------|--------------------|
| (1) Current value of assets .....                               | <b>1b(1)</b> | <u>38612123384</u> |
| (2) Actuarial value of assets for funding standard account..... | <b>1b(2)</b> | <u>3818544533</u>  |

|  |              |                   |
|--|--------------|-------------------|
| <b>c</b> (1) Accrued liability for plan using immediate gain methods ..... | <b>1c(1)</b> | <u>4898628878</u> |
|--|--------------|-------------------|

(2) Information for plans using spread gain methods:

|   |                 |  |
|---|-----------------|--|
| (a) Unfunded liability for methods with bases ..... | <b>1c(2)(a)</b> |  |
|---|-----------------|--|

|  |                 |  |
|--|-----------------|--|
| (b) Accrued liability under entry age normal method..... | <b>1c(2)(b)</b> |  |
|--|-----------------|--|

|   |                 |  |
|---|-----------------|--|
| (c) Normal cost under entry age normal method ..... | <b>1c(2)(c)</b> |  |
|---|-----------------|--|

|   |              |                   |
|---|--------------|-------------------|
| (3) Accrued liability under unit credit cost method ..... | <b>1c(3)</b> | <u>4898628878</u> |
|---|--------------|-------------------|

**d** Information on current liabilities of the plan:

|   |              |  |
|---|--------------|--|
| (1) Amount excluded from current liability attributable to pre-participation service (see instructions) ..... | <b>1d(1)</b> |  |
|---|--------------|--|

(2) "RPA '94" information:

|                            |                 |                   |
|----------------------------|-----------------|-------------------|
| (a) Current liability..... | <b>1d(2)(a)</b> | <u>9902471110</u> |
|----------------------------|-----------------|-------------------|

|   |                 |                  |
|---|-----------------|------------------|
| (b) Expected increase in current liability due to benefits accruing during the plan year..... | <b>1d(2)(b)</b> | <u>412157767</u> |
|---|-----------------|------------------|

|   |                 |                  |
|---|-----------------|------------------|
| (c) Expected release from "RPA '94" current liability for the plan year ..... | <b>1d(2)(c)</b> | <u>275911137</u> |
|---|-----------------|------------------|

|  |              |                  |
|--|--------------|------------------|
| (3) Expected plan disbursements for the plan year..... | <b>1d(3)</b> | <u>282411137</u> |
|--|--------------|------------------|

**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.

|                      |   |  |
|----------------------|---|--|
| <b>SIGN<br/>HERE</b> |   | <u>06/09/2020</u>                                    |
|                      | Signature of actuary<br><u>PAUL C. POON, ASA, MAAA, EA</u>                      | Date<br><u>17-06069</u>                              |
|                      | Type or print name of actuary<br><u>SEGAL CONSULTING</u>                        | Most recent enrollment number<br><u>415-263-8200</u> |
|                      | Firm name<br><u>180 HOWARD STREET, SUITE 1100, SAN FRANCISCO, CA 94105-6147</u> | Telephone number (including area code)               |
|                      | 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

**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.**

**Schedule MB (Form 5500) 2018  
v. 171027**

**2** Operational information as of beginning of this plan year:

|   |                                   |                              |
|---|-----------------------------------|------------------------------|
| <b>a</b> Current value of assets (see instructions) .....   | <b>2a</b>                         | 3861123384                   |
| <b>b</b> "RPA '94" current liability/participant count breakdown:   | <b>(1) Number of participants</b> | <b>(2) Current liability</b> |
| <b>(1)</b> For retired participants and beneficiaries receiving payment .....   | 18420                             | 3487252508                   |
| <b>(2)</b> For terminated vested participants .....   | 8962                              | 1440340657                   |
| <b>(3)</b> For active participants:   |                                   |                              |
| <b>(a)</b> Non-vested benefits.....   |                                   | 792182271                    |
| <b>(b)</b> Vested benefits.....   |                                   | 4182695674                   |
| <b>(c)</b> Total active.....  | 22721                             | 4974877945                   |
| <b>(4)</b> Total .....  | 50103                             | 9902471110                   |
| <b>c</b> If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... | <b>2c</b>                         | 38.99%                       |

**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 |
|-----------------------|--------------------------------|------------------------------|-----------------------|--------------------------------|------------------------------|
|                       | 341956840                      | 0                            |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              |                       |                                |                              |
|                       |                                |                              | <b>Totals ▶</b>       | <b>3(b)</b>                    | <b>3(c)</b>                  |
|                       |                                |                              |                       | 341956840                      | 0                            |

**4** Information on plan status:

|   |           |   |
|---|-----------|---|
| <b>a</b> Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) .....  | <b>4a</b> | 78.0%   |
| <b>b</b> Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If code is "N," go to line 5 .....   | <b>4b</b> | C   |
| <b>c</b> Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? .....   |           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>d</b> If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? .....  |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>e</b> If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date .....  | <b>4e</b> |   |
| <b>f</b> 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 ..... | <b>4f</b> | 2025  |

**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):

|  |           |   |
|--|-----------|---|
| <b>j</b> If box h is checked, enter period of use of shortfall method .....  | <b>5j</b> |   |
| <b>k</b> Has a change been made in funding method for this plan year? .....  |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>l</b> If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? .....  |           | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| <b>m</b> 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 ..... | <b>5m</b> |   |

**6 Checklist of certain actuarial assumptions:**

|   |                              |                             |   |  |
|---|------------------------------|-----------------------------|---|--|
| <b>a</b> Interest rate for "RPA '94" current liability.....   |                              |                             | <b>6a</b>                               | 3.01%  |
|   | Pre-retirement               |                             | Post-retirement                         |  |
| <b>b</b> Rates specified in insurance or annuity contracts.....   | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input checked="" type="checkbox"/> N/A | <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A |
| <b>c</b> Mortality table code for valuation purposes:   |                              |                             |   |  |
| <b>(1)</b> Males .....  | <b>6c(1)</b>                 | 13P+1                       | 13P+1                                   |  |
| <b>(2)</b> Females .....  | <b>6c(2)</b>                 | 13FP+1                      | 13FP+1                                  |  |
| <b>d</b> Valuation liability interest rate .....  | <b>6d</b>                    | 7.50%                       | 7.50%                                   |  |
| <b>e</b> Expense loading .....  | <b>6e</b>                    | 4.5%                        | <input type="checkbox"/> N/A            | <input checked="" type="checkbox"/> N/A  |
| <b>f</b> Salary scale .....   | <b>6f</b>                    | %                           | <input checked="" type="checkbox"/> N/A |  |
| <b>g</b> Estimated investment return on actuarial value of assets for year ending on the valuation date ..... |                              |                             | <b>6g</b>                               | 6.3%   |
| <b>h</b> Estimated investment return on current value of assets for year ending on the valuation date .....   |                              |                             | <b>6h</b>                               | 9.4%   |

**7 New amortization bases established in the current plan year:**

| (1) Type of base | (2) Initial balance | (3) Amortization Charge/Credit |
|------------------|---------------------|--------------------------------|
| 1                | 29202416            | 3077452                        |
|                  |                     |                                |
|                  |                     |                                |

**8 Miscellaneous information:**

|   |   |  |
|---|---|--|
| <b>a</b> 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.....  | <b>8a</b>                               |  |
| <b>b(1)</b> Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule.....   | <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No            |
| <b>b(2)</b> Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule.....   | <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No            |
| <b>c</b> 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?.....  | <input type="checkbox"/> Yes            | <input checked="" type="checkbox"/> No |
| <b>d</b> If line c is "Yes," provide the following additional information:  |   |  |
| <b>(1)</b> Was an extension granted automatic approval under section 431(d)(1) of the Code? .....   | <input type="checkbox"/> Yes            | <input type="checkbox"/> No            |
| <b>(2)</b> If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended .....  | <b>8d(2)</b>                            |  |
| <b>(3)</b> 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? .....  | <input type="checkbox"/> Yes            | <input type="checkbox"/> No            |
| <b>(4)</b> 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)).....   | <b>8d(4)</b>                            |  |
| <b>(5)</b> If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension .....  | <b>8d(5)</b>                            |  |
| <b>(6)</b> 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? .....   | <input type="checkbox"/> Yes            | <input type="checkbox"/> No            |
| <b>e</b> 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) ..... | <b>8e</b>                               |  |

**9 Funding standard account statement for this plan year:**

**Charges to funding standard account:**

|   |                     |            |
|---|---------------------|------------|
| <b>a</b> Prior year funding deficiency, if any .....  | <b>9a</b>           | 580423611  |
| <b>b</b> Employer's normal cost for plan year as of valuation date.....   | <b>9b</b>           | 143779674  |
| <b>c</b> Amortization charges as of valuation date:   | Outstanding balance |            |
| <b>(1)</b> All bases except funding waivers and certain bases for which the amortization period has been extended ..... | <b>9c(1)</b>        | 1552959236 |
| <b>(2)</b> Funding waivers .....  | <b>9c(2)</b>        | 0          |
| <b>(3)</b> Certain bases for which the amortization period has been extended .....                                      | <b>9c(3)</b>        | 0          |
| <b>d</b> Interest as applicable on lines 9a, 9b, and 9c.....  | <b>9d</b>           | 77645842   |
| <b>e</b> Total charges. Add lines 9a through 9d.....  | <b>9e</b>           | 1112923729 |

**Credits to funding standard account:**

|           |  |   |            |
|-----------|--|---|------------|
| <b>f</b>  | Prior year credit balance, if any.....   | <b>9f</b>   | 0          |
| <b>g</b>  | Employer contributions. Total from column (b) of line 3.....   | <b>9g</b>   | 341956840  |
|           |  | Outstanding balance   |            |
| <b>h</b>  | Amortization credits as of valuation date.....   | <b>9h</b>   | 1053298502 |
| <b>i</b>  | Interest as applicable to end of plan year on lines 9f, 9g, and 9h.....  | <b>9i</b>   | 24076031   |
| <b>j</b>  | Full funding limitation (FFL) and credits:   |   |            |
| (1)       | ERISA FFL (accrued liability FFL).....   | <b>9j(1)</b>  | 1315653820 |
| (2)       | "RPA '94" override (90% current liability FFL).....  | <b>9j(2)</b>  | 5498574998 |
| (3)       | FFL credit.....  | <b>9j(3)</b>  | 0          |
| <b>k</b>  | (1) Waived funding deficiency.....   | <b>9k(1)</b>  | 0          |
|           | (2) Other credits.....   | <b>9k(2)</b>  | 0          |
| <b>l</b>  | Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2).....   | <b>9l</b>   | 516068197  |
| <b>m</b>  | Credit balance: If line 9l is greater than line 9e, enter the difference.....                                  | <b>9m</b>   |            |
| <b>n</b>  | Funding deficiency: If line 9e is greater than line 9l, enter the difference.....                              | <b>9n</b>   | 596855532  |
| <b>9o</b> | Current year's accumulated reconciliation account:   |   |            |
| (1)       | Due to waived funding deficiency accumulated prior to the 2018 plan year.....                                  | <b>9o(1)</b>  | 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.....   | <b>9o(2)(a)</b>   | 0          |
| (b)       | Reconciliation amount (line 9c(3) balance minus line 9o(2)(a)).....  | <b>9o(2)(b)</b>   | 0          |
| (3)       | Total as of valuation date.....  | <b>9o(3)</b>  | 0          |
| <b>10</b> | Contribution necessary to avoid an accumulated funding deficiency. (See instructions.).....                    | <b>10</b>   | 596855532  |
| <b>11</b> | Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions..... | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |            |

|  |  |   |
|--|--|---|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>▶ File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|--|--|---|

For calendar plan year 2018 or fiscal plan year beginning **09/01/2018** and ending **08/31/2019**

|   |   |     |
|---|---|-----|
| <b>A</b> Name of plan<br>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA  | <b>B</b> Three-digit plan number (PN) ▶                     | 001 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA | <b>D</b> Employer Identification Number (EIN)<br>94-6050970 |     |

**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).....  Yes  No

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

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

ENTRUST GLOBAL

13-4021839

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

NEWTOWER TRUST COMPANY

20-1641876

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

CORBIN CAPITAL PARTNERS LP

30-0299433

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

GROSVENOR CAPITAL MANAGEMENT LP

36-3795985



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

CHEVY CHASE TRUST COMPANY

52-2037618

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

ASB CAPITAL MANAGEMENT, LLC

80-0618452

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

WCM INVESTMENT MANAGEMENT LLC

95-3046237

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

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

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

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

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**(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)

CFAO

94-1557079

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 14 50                  | SALARIED ADMINISTRATOR  | 3965097  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MCMORGAN & CO.

52-2334338

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 1577573  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WASHINGTON CAPITAL MANAGEMENT

91-1163419

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 1515604  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

ROTHSCHILD ASSET MANAGEMENT

1251 AVENUE OF THE AMERICAS  
NEW YORK, NY 10020

13-2544634

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 1223745  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

YUCAIPA

9130 WEST SUNSET BOULEVARD  
LOS ANGELES, CA 90069

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  |   | 1059379  | Yes <input type="checkbox"/> No <input type="checkbox"/>   | Yes <input type="checkbox"/> No <input type="checkbox"/>   | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

POST ADVISORY GROUP

95-4818300

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 907354   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

TIMESQUARE CAPITAL MANAGEMENT

20-1665304

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 817346   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>  | 0   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

FISHER INVESTMENTS

5525 NW FISHER CREEK DRIVE  
CAMAS, WA 98607

20-2480800

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 638980   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

RBC GLOBAL ASSET MGMT

41-1460668

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 567135   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

BANK OF NEW YORK MELLON

95-3571558

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 21 51                  | NONE  | 533964   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WEDGE CAPITAL MANAGEMENT

301 S. COLLEGE STREET, SUITE 3800  
CHARLOTTE, NC 28202

56-1557450

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 436933   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

THE BOSTON COMPANY

1 BOSTON PLACE  
BOSTON, MA 02108

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 51 28                  | NONE  | 423030   | Yes <input type="checkbox"/> No <input type="checkbox"/>   | Yes <input type="checkbox"/> No <input type="checkbox"/>   | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

UNION LABOR LIFE INSURANCE COMPANY

8403 COLESVILLE ROAD, 13TH FLOOR  
SILVER SPRINGS, MD 20910

13-1423090

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 410222   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

FRED ALGER MANAGEMENT INC.

360 PARK AVENUE SOUTH  
NEW YORK, NY 10010

13-2510833

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 386743   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>  | 17684   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

GAMCO

13-4044521

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 331240   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

GERDING EDLEN

1477 NW EVERETT ST.  
PORTLAND, OR 97209

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 51 28                  | NONE  | 251774   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

KRAW LAW GROUP

77-0171216

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 29 50                  | NONE  | 222266   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PRINCIPAL GLOBAL

42-1479618

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 219992   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

QUEST

5335 MEADOWS ROAD, SUITE 400  
LAKE OSWEGO, OR 97035

98-0880854

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 184007   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SEGAL COMPANY

94-1503999

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 11 50                  | NONE  | 168368   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

IPS

58-1645832

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 27 51                  | NONE  | 139915   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>  | 0   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |



**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)

HAMILTON LANE ADVISORS

ONE PRESIDENTIAL BLVD., 4TH FLOOR  
BALA CYNWYD, PA 19004

23-2962336

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 52                  | NONE  | 0  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   | 99757   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

OP EX/AM REALTY

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 89542  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

BLACKROCK

13-3806691

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 86794  | Yes <input type="checkbox"/> No <input type="checkbox"/>   | Yes <input type="checkbox"/> No <input type="checkbox"/>   | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

WEINBERG, ROGER AND ROSENFELD

94-2458080

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 29 50                  | NONE  | 86537  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

VAVRINEK, TRINE, DAY & CO., LLP

95-2648289

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 10 50                  | NONE  | 54595  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AMALGAMATED BANK (LONGVIEW)

275 7TH AVENUE  
NEW YORK, CA 10001

13-4920330

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 51                  | NONE  | 18876  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>  | 0   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

SEGAL SELECT INSURANCE SERVICES

46-0619194

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 23 53                  | NONE  | 0  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>  | 11272   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

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

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

**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 |
|---|--------------------------------------|---|
| TIMESQUARE CAPITAL MANAGEMENT                           | 28 68                                | 0   |

| (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. |  |
|---|--|--|
| VARIOUS<br>7 TIMES SQUARE, 42ND FLOOR<br>NEW YORK, NY 10036         | SOFT DOLLAR CREDITS ARE ESTABLISHED BY APPLYING A FORMULA LESS THAN 10% TIMES THE AMOUNT OF COMMISSIONS PAID TO BROKERS  |  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
|---|--------------------------------------|---|
| IPS   | 27 51                                | 0   |

| (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.                               |  |
|---|--|--|
| VARIOUS<br>58-1645832   | ERISA PENSION INVESTMENT CONFERENCE ("EPIC") HOSTED BY IPS; THE AMOUNT OF COMPENSATION RECEIVED BY IPS WAS EQUAL TO THE REGISTRATION FEES PAID BY ATTENDEES MINUS THE COST OF HOSTING THE EVENT. |  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
|---|--------------------------------------|---|
| SEGAL SELECT INSURANCE SERVICES                         | 23 53                                | 8871                                      |

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

**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<br>(see instructions) | (c) Enter amount of indirect compensation |
|---|---|---|
| SEGAL SELECT INSURANCE SERVICES                         | 23 53                                   | 2399                                      |

| (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. |  |
|---|--|--|
| RLI<br><br>37-0915434   | INSURANCE BROKERAGE COMMISSIONS AND FEES   |  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation |
|---|---|---|
| FRED ALGER MANAGEMENT INC.                              | 28 68                                   | 3177                                      |

| (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. |  |
|---|--|--|
| BAY CREST PARTNERS<br><br>13-2510833                                | SOFT DOLLAR COMMISSIONS  |  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation |
|---|---|---|
| FRED ALGER MANAGEMENT INC.                              | 28 68                                   | 5036                                      |

| (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. |  |
|---|--|--|
| TOURMALINE PARTNERS<br><br>13-2510833                               | SOFT DOLLAR COMMISSIONS  |  |

**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<br>(see instructions)   | (c) Enter amount of indirect compensation |
|---|---|---|
| FRED ALGER MANAGEMENT INC.  | 28 68   | 1877                                      |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>WELLS FARGO<br><br>13-2510833  | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>SOFT DOLLAR COMMISSIONS |   |
| (a) Enter service provider name as it appears on line 2   | (b) Service Codes<br>(see instructions)   | (c) Enter amount of indirect compensation |
| FRED ALGER MANAGEMENT INC.  | 28 68   | 7022                                      |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>PIPER JAFFRAY<br><br>13-2510833  | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>SOFT DOLLAR COMMISSIONS |   |
| (a) Enter service provider name as it appears on line 2   | (b) Service Codes<br>(see instructions)   | (c) Enter amount of indirect compensation |
| HAMILTON LANE ADVISORS  | 28 52   | 99757                                     |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>HAMILTON LANE-CARPENTERS PAR<br>ONE PRESIDENTIAL BLVD., 4TH FLOOR<br>BALA CYNWYD, PA 19904<br><br>23-2962336 | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>MANAGEMENT FEES         |   |

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide                        |
|--|-------------------------------|--|
| BLACKROCK<br><br>94-3112180  | 28 51                         | SERVICE PROVIDER RECEIVED DIRECT COMPENSATION BUT FAILED TO RESPOND TO INDIRECT COMPENSATION QUESTIONNAIRE |

| (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                        |
|--|-------------------------------|--|
| THE BOSTON COMPANY   | 28 51                         | SERVICE PROVIDER RECEIVED DIRECT COMPENSATION BUT FAILED TO RESPOND TO INDIRECT COMPENSATION QUESTIONNAIRE |

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

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

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

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

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

|                    |   |                     |              |
|--------------------|---|---------------------|--------------|
| <b>a</b> Name:     | VAVRINEK, TRINE, DAY & CO., LLP                       | <b>b</b> EIN:       | 45-0250958   |
| <b>c</b> Position: | ACCOUNTANT  |                     |              |
| <b>d</b> Address:  | 1900 S. NORFOLK ST., SUITE 225<br>SAN MATEO, CA 94403 | <b>e</b> Telephone: | 650-522-3400 |

Explanation: THE EMPLOYEE BENEFIT PLAN DEPARTMENT OF THE EXISTING AUDIT FIRM JOINED INTO A NEW FIRM.

|                    |  |                     |  |
|--------------------|--|---------------------|--|
| <b>a</b> Name:     |  | <b>b</b> EIN:       |  |
| <b>c</b> Position: |  |                     |  |
| <b>d</b> Address:  |  | <b>e</b> Telephone: |  |

Explanation:

|                    |  |                     |  |
|--------------------|--|---------------------|--|
| <b>a</b> Name:     |  | <b>b</b> EIN:       |  |
| <b>c</b> Position: |  |                     |  |
| <b>d</b> Address:  |  | <b>e</b> Telephone: |  |

Explanation:

|                    |  |                     |  |
|--------------------|--|---------------------|--|
| <b>a</b> Name:     |  | <b>b</b> EIN:       |  |
| <b>c</b> Position: |  |                     |  |
| <b>d</b> Address:  |  | <b>e</b> Telephone: |  |

Explanation:

|                    |  |                     |  |
|--------------------|--|---------------------|--|
| <b>a</b> Name:     |  | <b>b</b> EIN:       |  |
| <b>c</b> Position: |  |                     |  |
| <b>d</b> Address:  |  | <b>e</b> Telephone: |  |

Explanation:



|   |  |  |
|---|--|--|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>▶ File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><hr/> <b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---|--|--|

For calendar plan year 2018 or fiscal plan year beginning **09/01/2018** and ending **08/31/2019**

|   |  |            |
|---|--|------------|
| <b>A</b> Name of plan<br><b>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</b>   | <b>B</b> Three-digit plan number (PN) ▶                            | <b>001</b> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><b>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</b> | <b>D</b> Employer Identification Number (EIN)<br><b>94-6050970</b> |            |

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

|   |                               |  |
|---|-------------------------------|--|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>SEPARATE ACCOUNT J</b>                          |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>THE UNION LABOR LIFE INSURANCE COMPANY</b>   |                               |  |
| <b>c</b> EIN-PN <b>13-1423090-203</b>   | <b>d</b> Entity code <b>P</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>62435499</b>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>MULTI-EMPLOYER PROPERTY TRUST</b>               |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>NEWTOWER TRUST COMPANY</b>                   |                               |  |
| <b>c</b> EIN-PN <b>52-6218800-001</b>   | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>117217007</b> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>WASHINGTON CAPITAL JOINT MASTER TRU</b>         |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>WASHINGTON CAPITAL MANAGEMENT INC</b>        |                               |  |
| <b>c</b> EIN-PN <b>91-1163419-001</b>   | <b>d</b> Entity code <b>E</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>189319738</b> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>EB TEMPORARY INVESTMENT</b>                     |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>THE BANK OF NY MELLON</b>                    |                               |  |
| <b>c</b> EIN-PN <b>25-6078093-023</b>   | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>124335780</b> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>BLACKROCK GLOBAL ALLOCATION COLLECT</b>         |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>BLACKROCK INSTUTUTIONAL TRUST COMPANY NA</b> |                               |  |
| <b>c</b> EIN-PN <b>46-0563260-001</b>   | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>106023343</b> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>FISHER INVESTMENTS COLLECTIVE TRUST</b>         |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>SEI TRUST COMPANY</b>                        |                               |  |
| <b>c</b> EIN-PN <b>45-5393186-058</b>   | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>126512960</b> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>LONGVIEW ULTRA 1 CONSTRUCTION LOAN</b>          |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <b>AMALGAMATED BANK</b>                         |                               |  |
| <b>c</b> EIN-PN <b>20-8434730-006</b>   | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>1262445</b>   |





**SCHEDULE H  
(Form 5500)**

Department of the Treasury  
Internal Revenue Service

Department of Labor  
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**Financial Information**

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

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

OMB No. 1210-0110

**2018**

**This Form is Open to Public Inspection**

For calendar plan year 2018 or fiscal plan year beginning **09/01/2018** and ending **08/31/2019**

|  |  |
|--|--|
| <b>A</b> Name of plan<br><b>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</b>  | <b>B</b> Three-digit plan number (PN) ▶ <b>001</b>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</b> | <b>D</b> Employer Identification Number (EIN)<br><b>94-6050970</b> |

**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.

| <b>Assets</b>   |                 | <b>(a) Beginning of Year</b> | <b>(b) End of Year</b> |
|---|-----------------|------------------------------|------------------------|
| <b>a</b> Total noninterest-bearing cash .....   | <b>1a</b>       | 898940                       | 52934345               |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                              |                        |
| <b>(1)</b> Employer contributions.....  | <b>1b(1)</b>    | 37081751                     | 40686783               |
| <b>(2)</b> Participant contributions.....   | <b>1b(2)</b>    |                              |                        |
| <b>(3)</b> Other.....   | <b>1b(3)</b>    | 190027547                    | 100263502              |
| <b>c</b> General investments:   |                 |                              |                        |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    |                              |                        |
| <b>(2)</b> U.S. Government securities .....   | <b>1c(2)</b>    | 78288636                     | 90141388               |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                              |                        |
| <b>(A)</b> Preferred .....  | <b>1c(3)(A)</b> | 92214656                     | 125659389              |
| <b>(B)</b> All other.....   | <b>1c(3)(B)</b> | 413514020                    | 481741457              |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                              |                        |
| <b>(A)</b> Preferred .....  | <b>1c(4)(A)</b> | 71833                        | 74820                  |
| <b>(B)</b> Common.....  | <b>1c(4)(B)</b> | 1070309044                   | 1065271445             |
| <b>(5)</b> Partnership/joint venture interests .....  | <b>1c(5)</b>    | 342406161                    | 511752449              |
| <b>(6)</b> Real estate (other than employer real property).....                                   | <b>1c(6)</b>    | 18941968                     | 19950000               |
| <b>(7)</b> Loans (other than to participants) .....   | <b>1c(7)</b>    | 25838                        | 5293170                |
| <b>(8)</b> Participant loans.....   | <b>1c(8)</b>    |                              |                        |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 777613640                    | 730599183              |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   | 59947023                     | 62435499               |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                              |                        |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   | 172787513                    | 189319738              |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   |                              |                        |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                              |                        |
| <b>(15)</b> Other.....  | <b>1c(15)</b>   | 784717001                    | 593558642              |

|                    |  | (a) Beginning of Year | (b) End of Year       |
|--------------------|--|-----------------------|-----------------------|
| <b>1d</b>          | Employer-related investments:                                    |                       |                       |
| (1)                | Employer securities .....  | <b>1d(1)</b>          |                       |
| (2)                | Employer real property .....                                     | <b>1d(2)</b>          |                       |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                       |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 4038845571 4069681810 |
| <b>Liabilities</b> |  |                       |                       |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             |                       |
| <b>h</b>           | Operating payables .....   | <b>1h</b>             | 3693529 1162936       |
| <b>i</b>           | Acquisition indebtedness .....                                   | <b>1i</b>             |                       |
| <b>j</b>           | Other liabilities .....  | <b>1j</b>             | 174028658 13035295    |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 177722187 14198231    |
| <b>Net Assets</b>  |  |                       |                       |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 3861123384 4055483579 |

**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.

|               |  | (a) Amount      | (b) Total  |
|---------------|--|-----------------|------------|
| <b>Income</b> |  |                 |            |
| <b>a</b>      | <b>Contributions:</b>  |                 |            |
| (1)           | Received or receivable in cash from: <b>(A)</b> Employers .....  | <b>2a(1)(A)</b> | 341679728  |
|               | <b>(B)</b> Participants .....  | <b>2a(1)(B)</b> |            |
|               | <b>(C)</b> Others (including rollovers) .....  | <b>2a(1)(C)</b> |            |
| (2)           | Noncash contributions .....  | <b>2a(2)</b>    |            |
| (3)           | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    | 341679728  |
| <b>b</b>      | <b>Earnings on investments:</b>  |                 |            |
| (1)           | Interest:  |                 |            |
|               | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....   | <b>2b(1)(A)</b> |            |
|               | <b>(B)</b> U.S. Government securities .....  | <b>2b(1)(B)</b> | 2691327    |
|               | <b>(C)</b> Corporate debt instruments .....  | <b>2b(1)(C)</b> | 29870944   |
|               | <b>(D)</b> Loans (other than to participants) .....  | <b>2b(1)(D)</b> |            |
|               | <b>(E)</b> Participant loans .....   | <b>2b(1)(E)</b> |            |
|               | <b>(F)</b> Other .....   | <b>2b(1)(F)</b> | 19187022   |
|               | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b> | 51749293   |
| (2)           | Dividends: <b>(A)</b> Preferred stock .....  | <b>2b(2)(A)</b> |            |
|               | <b>(B)</b> Common stock .....  | <b>2b(2)(B)</b> | 12930965   |
|               | <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                              | <b>2b(2)(C)</b> |            |
|               | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b> | 12930965   |
| (3)           | Rents .....  | <b>2b(3)</b>    | 1961767    |
| (4)           | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 1045241738 |
|               | <b>(B)</b> Aggregate carrying amount (see instructions) .....  | <b>2b(4)(B)</b> | 1001752190 |
|               | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b> | 43489548   |
| (5)           | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> | -1873750   |
|               | <b>(B)</b> Other .....   | <b>2b(5)(B)</b> | -10790811  |
|               | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b> | -12664561  |

|   |               | (a) Amount | (b) Total |
|---|---------------|------------|-----------|
| <b>(6)</b> Net investment gain (loss) from common/collective trusts .....                             | <b>2b(6)</b>  |            | 15226688  |
| <b>(7)</b> Net investment gain (loss) from pooled separate accounts .....                             | <b>2b(7)</b>  |            | 2898698   |
| <b>(8)</b> Net investment gain (loss) from master trust investment accounts .....                     | <b>2b(8)</b>  |            |           |
| <b>(9)</b> Net investment gain (loss) from 103-12 investment entities .....                           | <b>2b(9)</b>  |            | 16532224  |
| <b>(10)</b> Net investment gain (loss) from registered investment companies (e.g., mutual funds)..... | <b>2b(10)</b> |            |           |
| <b>c</b> Other income.....  | <b>2c</b>     |            | 336274    |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....              | <b>2d</b>     |            | 474140624 |

**Expenses**

|   |              |           |           |
|---|--------------|-----------|-----------|
| <b>e</b> Benefit payment and payments to provide benefits:                                  |              |           |           |
| <b>(1)</b> Directly to participants or beneficiaries, including direct rollovers .....      | <b>2e(1)</b> | 260147956 |           |
| <b>(2)</b> To insurance carriers for the provision of benefits .....                        | <b>2e(2)</b> |           |           |
| <b>(3)</b> Other .....  | <b>2e(3)</b> |           |           |
| <b>(4)</b> Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....          | <b>2e(4)</b> |           | 260147956 |
| <b>f</b> Corrective distributions (see instructions) .....                                  | <b>2f</b>    |           |           |
| <b>g</b> Certain deemed distributions of participant loans (see instructions) .....         | <b>2g</b>    |           |           |
| <b>h</b> Interest expense.....  | <b>2h</b>    |           |           |
| <b>i</b> Administrative expenses: <b>(1)</b> Professional fees.....                         |              |           |           |
| <b>(2)</b> Contract administrator fees.....   | <b>2i(1)</b> | 675744    |           |
| <b>(3)</b> Investment advisory and management fees.....                                     | <b>2i(2)</b> | 3965097   |           |
| <b>(4)</b> Other .....  | <b>2i(3)</b> | 11654595  |           |
| <b>(5)</b> Total administrative expenses. Add lines <b>2i(1)</b> through <b>(4)</b> .....   | <b>2i(4)</b> | 3337037   |           |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2i(5)</b> |           | 19632473  |
|   | <b>2j</b>    |           | 279780429 |

**Net Income and Reconciliation**

|   |              |  |           |
|---|--------------|--|-----------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | 194360195 |
| <b>l</b> Transfers of assets:   |              |  |           |
| <b>(1)</b> To this plan.....  | <b>2l(1)</b> |  |           |
| <b>(2)</b> From this plan.....  | <b>2l(2)</b> |  |           |

**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)**  Unqualified **(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  No

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

**(1)** Name: EIDE BAILLY LLP

**(2)** EIN: 45-0250958

**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:

**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.).....

**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.) .....

|           | Yes | No | Amount |
|-----------|-----|----|--------|
| <b>4a</b> |     | X  |        |
| <b>4b</b> |     | X  |        |

|   | Yes | No | Amount   |
|---|-----|----|----------|
| <b>c</b> 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  |          |
| <b>d</b> 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  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....  | 4e  | X  | 15000000 |
| <b>f</b> 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  |          |
| <b>g</b> 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  |          |
| <b>h</b> 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  |          |
| <b>i</b> 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  |          |
| <b>j</b> 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  |          |
| <b>k</b> 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  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....  | 4l  | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....  | 4m  |    |          |
| <b>n</b> 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 4207222. (See instructions.)

|  |   |   |
|--|---|---|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Retirement Plan Information</b><br><br>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).<br><br><b>▶ File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|--|---|---|

For calendar plan year 2018 or fiscal plan year beginning 09/01/2018 and ending 08/31/2019

|  |  |            |
|--|--|------------|
| <b>A</b> Name of plan<br><u>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u>  | <b>B</b> Three-digit plan number (PN) ▶                            | <u>001</u> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</u> | <b>D</b> Employer Identification Number (EIN)<br><u>94-6050970</u> |            |

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

**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 | 6 |
|---|---|

|                |   |
|----------------|---|
| <b>Part II</b> | <b>Funding Information</b> (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.**

|  |           |  |
|--|-----------|--|
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....    | <b>6a</b> |  |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year.....  | <b>6b</b> |  |
| <b>c</b> 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) ..... | <b>6c</b> |  |

**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

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

**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

|                |   |
|----------------|---|
| <b>Part IV</b> | <b>ESOPs</b> (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:

|   |            |     |
|---|------------|-----|
| <b>a</b> The current year.....  | <b>14a</b> | 826 |
| <b>b</b> The plan year immediately preceding the current plan year..... | <b>14b</b> | 855 |
| <b>c</b> The second preceding plan year.....                            | <b>14c</b> | 889 |

**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:

|  |            |      |
|--|------------|------|
| <b>a</b> The corresponding number for the plan year immediately preceding the current plan year..... | <b>15a</b> | 1.01 |
| <b>b</b> The corresponding number for the second preceding plan year.....                            | <b>15b</b> | 1.01 |

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

|   |            |  |
|---|------------|--|
| <b>a</b> Enter the number of employers who withdrew during the preceding plan year.....   | <b>16a</b> |  |
| <b>b</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..... | <b>16b</b> |  |

**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: 42.0% Investment-Grade Debt: 6.0% High-Yield Debt: 13.0% Real Estate: 20.0% Other: 19.0%

**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):

Financial Statements  
August 31, 2019 and 2018

**Carpenters Pension Trust Fund for  
Northern California**

# Carpenters Pension Trust Fund for Northern California

Table of Contents

August 31, 2019 and 2018

---

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## Independent Auditor's Report

The Board of Trustees  
Carpenters Pension Trust Fund for Northern California  
Oakland, California

### Report on the Financial Statements

We have audited the accompanying financial statements of the Carpenters Pension Trust Fund for Northern California (the "Trust"), which comprise the statement of net assets available for benefits as of August 31, 2019, and the related statement of changes in net assets available for benefits for the year then ended as of August 31, 2019, and the related notes to the financial statements.

### Management's Responsibility for the Financial Statements

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

### Auditor's Responsibility

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

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

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

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**Opinion**

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

**Other Matter**

The financial statements of the Carpenters Pension Trust Fund for Northern California as of and for the year ended August 31, 2018, were audited by Vavrinek, Trine, Day & Co., LLP, who joined Eide Bailly on July 22, 2019, and whose report dated June 3, 2019 expressed an unmodified opinion on those statements.

**Report on Supplementary Information**

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule H, line 4i – schedule of assets held at end of year, and schedule H, line 4j – schedule of reportable transactions as of or for the year ended August 31, 2019 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Trust’s management, was derived from, and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.



San Mateo, California  
July 10, 2020

# Carpenters Pension Trust Fund for Northern California

Statements of Net Assets Available for Benefits

August 31, 2019 and 2018

|   | 2019             | 2018             |
|---|------------------|------------------|
| Assets  |                  |                  |
| Investments, at fair value  | 3,875,797,180    | 3,810,837,332    |
| Collateral for Securities on Loan   | -                | 164,621,176      |
| Receivables   |                  |                  |
| Employer contributions, less allowance<br>for doubtful accounts of \$1,791,457 (2019)<br>and \$1,410,062 (2018) | 40,686,783       | 37,081,751       |
| Investment income   | 9,676,980        | 8,406,613        |
| Due from property manager   | 8,031            | 100,409          |
| Due from broker for securities sold   | 81,046,174       | 10,324,987       |
| Overpaid pension benefits   | 831,801          | 825,738          |
| Due from Carpenters Funds Administration<br>Office of Northern California, Inc.                                 | 469,086          | 686,558          |
| Due from other trust funds  | -                | 2,529            |
| Other   | 9,497            | 14,221           |
| Total receivables   | 132,728,352      | 57,442,806       |
| Cash  | 52,934,345       | 898,940          |
| Other Assets  |                  |                  |
| Prepaid expenses  | 8,221,929        | 15,370,300       |
| Membership certificate  | 4                | 4                |
| Total other assets  | 8,221,933        | 15,370,304       |
| Total assets  | \$ 4,069,681,810 | \$ 4,049,170,558 |

# Carpenters Pension Trust Fund for Northern California

Statements of Net Assets Available for Benefits

August 31, 2019 and 2018

---

|   | <u>2019</u>             | <u>2018</u>             |
|---|-------------------------|-------------------------|
| Liabilities   |                         |                         |
| Accounts payable                                      | \$ 1,167,985            | \$ 4,086,093            |
| Liability to return collateral for securities on loan | -                       | 170,335,195             |
| Due to broker for securities purchased                | 11,368,697              | 13,625,886              |
| Due to other trust funds                              | 525,356                 | -                       |
| Contributions in Transit                              | 1,136,193               | -                       |
|   | <u>14,198,231</u>       | <u>188,047,174</u>      |
| Total liabilities                                     |                         |                         |
| Net Assets Available for Benefits                     | <u>\$ 4,055,483,579</u> | <u>\$ 3,861,123,384</u> |



Carpenters Pension Trust Fund for Northern California  
 Statements of Changes in Net Assets Available for Benefits  
 Years Ended August 31, 2019 and 2018

|   | 2019           | 2018           |
|---|----------------|----------------|
| <b>Additions</b>                              |                |                |
| Employer contributions                        | \$ 341,679,728 | \$ 324,502,892 |
| Withdrawal liability income                   | 250,659        | 95,396         |
| Liquidated damages                            | 26,453         | 25,538         |
| Other income                                  | 39,087         | 175,635        |
|   | 341,995,927    | 324,799,461    |
| <b>Investment Income</b>                      |                |                |
| Net appreciation in fair value of investments | 61,983,932     | 288,467,510    |
| Interest and dividends                        | 68,083,852     | 51,650,404     |
| Securities lending income                     | 95,071         | 252,302        |
| Commission recapture                          | 20,075         | 260,676        |
| Rental income, from real estate               | 1,961,767      | 2,350,115      |
| Litigation settlement income                  | -              | 1,139          |
|   | 132,144,697    | 342,982,146    |
| Less investment expenses                      | (11,654,595)   | (12,528,363)   |
|   | 120,490,102    | 330,453,783    |
| Total additions                               | 462,486,029    | 655,253,244    |
| <b>Deductions</b>                             |                |                |
| Pension benefits                              | 260,147,956    | 238,789,581    |
| <b>Operating expenses</b>                     |                |                |
| Administrative fees                           | 3,965,097      | 3,913,557      |
| Professional services                         |                |                |
| Actuary                                       | 168,368        | 222,260        |
| Legal   | 308,803        | 278,158        |
| Auditing                                      | 54,595         | 52,467         |
| Investment advisor                            | 139,915        | 167,108        |
| Other   | 4,063          | 4,519          |
|   | 675,744        | 724,512        |

Carpenters Pension Trust Fund for Northern California  
 Statements of Changes in Net Assets Available for Benefits  
 Years Ended August 31, 2019 and 2018

|  | 2019             | 2018             |
|--|------------------|------------------|
| Rental expenses                                  |                  |                  |
| Property operating expense                       | 1,361,218        | 1,815,119        |
| General expenses                                 |                  |                  |
| Commercial banking                               | 95,905           | 102,378          |
| Insurance policies                               | 319,036          | 285,467          |
| PBGC insurance                                   | 1,373,680        | 1,260,414        |
| Outside services                                 | 41,131           | 67,887           |
| Postage and delivery                             | 71,223           | 193,348          |
| Meetings and conferences                         | 32,188           | 16,713           |
| Printing and stationary                          | 37,344           | 125,442          |
| Miscellaneous                                    | 5,312            | 6,217            |
|  | 1,975,819        | 2,057,866        |
| Total operating expenses                         | 7,977,878        | 8,511,054        |
| Total deductions                                 | 268,125,834      | 247,300,635      |
| Net Increase                                     | 194,360,195      | 407,952,609      |
| Net Assets Available for Benefits                |                  |                  |
| Beginning of year                                | 3,861,123,384    | 3,439,725,233    |
| Transfer in of the Lathers Local 88 Pension Plan | -                | 13,445,542       |
| End of year                                      | \$ 4,055,483,579 | \$ 3,861,123,384 |

**Note 1 - Description of The Trust**

The following description of the Trust provides general information only. Participants should refer to the Plan Document for more specific information.

**General**

The Carpenters Pension Trust Fund for Northern California (the “Trust”), a defined benefit plan, was established on August 19, 1958, for the purpose of providing pension and death benefits to eligible participants of the Trust covered by the collective bargaining agreements between various contractor associations in Northern California and the United Brotherhood of Carpenters and Joiners of America and individual employers signatory to the agreements. The Trust is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

**Eligibility**

Eligibility conditions and benefit amount payable for the various types of pensions provided by this Plan are based on the accumulation and retention of Eligibility Credit, Unit Value Benefit Credit, Percentage of Contribution Benefit Credit, Years of Vesting Credit and provisions specific to the date the Pension becomes effective. An employee becomes a participant once they have worked 300 hours in covered employment during any calendar year. A Participant who incurs a One-Year Break in Service shall cease to be a Participant as of the last day of the Calendar Year which constituted the One-Year Break in Service, unless he/she is a Pensioner or Vested Participant.

**Contributions**

During the years ended August 31, 2019 and 2018, the Trust received contributions from employers for each hour worked by participants at the following principal rates:

|                                   |    |       |
|-----------------------------------|----|-------|
| September 1, 2017 - June 30, 2018 | \$ | 9.65  |
| July 1, 2018 - June 30, 2019      |    | 10.10 |
| July 1, 2019 - August 31, 2019    |    | 10.40 |

**Vesting**

A participant earns a permanent right to a retirement benefit at Normal Retirement Age as soon as they become vested.

- On and after September 1, 1999, a participant was vested if they have accumulated 5 years of vesting credit, or they have accumulated 5 full eligibility credits without a permanent break in service, or they have attained their normal retirement age without a permanent break in service, and had earned at least one hour of work in the Plan on or after September 1, 1999.
- Prior to September 1, 1999 and after September 1, 1976, a participant was vested if they had accumulated 10 years of Vesting Credit, or 10 full Eligibility Credits without a Permanent Break in Service or they had attained their Normal Retirement Age.

### **Payment of Benefits**

Qualified participants are entitled to either a regular, early retirement, or disability pension and are provided a joint and survivor annuity, as applicable. Pre-retirement death benefits are available for the beneficiaries of qualified participants.

## **Note 2 - Summary of Significant Accounting Policies**

### **Basis of Accounting**

The Trust's financial statements are prepared on the accrual basis of accounting.

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

### **Employer Contributions**

Employer contributions reported in the financial statements include amounts relating to hours worked by active participants through August 31, plus material delinquent contributions, together with related liquidated damages which may be imposed. Allowances are made for uncollectible amounts.

The Trust has an employer payroll audit system in place in which the employers are randomly audited to verify that they are contributing in accordance with their signed agreement. Delinquencies may arise due to these payroll audits.

### **Investment Valuation and Income Recognition**

The Trust's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Trust management determines the Trust's valuation policies and procedures. See Note 5 for discussion of fair value measurements.

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.

The classification of investment earnings reported in the statement of changes in the net assets available for benefits may differ from the classification of earnings on the Form 5500 due to different reporting requirements on the Form 5500.

### **Payment of Benefits**

Benefit payments to participants are recorded upon distribution.

### **Operating Expenses**

The Trust's expenses are paid by the Trust as provided in the Plan Document. Certain expenses incurred in connection with the general administration of the Trust that are paid by the Trust are recorded as deductions in the accompanying statement of changes in net assets available for benefits. In addition, certain investment related expenses are included in net appreciation (depreciation) of fair value of investments presented in the accompanying statement of changes in net assets available for benefits.

### **Reclassification of Financial Statement Presentation**

Certain prior year amounts may have been reclassified to conform to current year financial statement presentation.

### **Concentration of Risk**

The Trust maintains its cash balances at high credit quality financial institutions. Accounts at these institutions are insured by the Federal Deposit Insurance Corporation up to \$250,000. At times, such cash balances may be in excess of the insurance limit.

## **Note 3 - Funding Policy**

### **Contributions**

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The Trust's actuary has advised that the minimum funding requirements of ERISA were not met as of August 31, 2019. Therefore Board of Trustees have adopted a Rehabilitation Plan.

### **Pension Protection Act of 2006**

Under the Pension Protection Act of 2006 (Act), the Trust's actuary certified that the Trust was in critical but not declining status which is considered red zone as of August 31, 2018. The Trust had a funding deficiency projected in 4 years and was in critical status for the immediately preceding plan year. On July 27, 2010, the Board approved implementing the Trust's Rehabilitation Plan ("RP") as required under the Act.

For the plan year beginning September 1, 2019, the Trust's actuary certified the Trust will be in critical but not declining which is considered red zone. The Trust will have a funding deficiency projected in 4 years. As part of the original RP, effective July 1, 2010, the hourly contribution rate will increase and the benefit accrual rate will decrease solely to improve the funding of the Trust. The Trust is making the scheduled progress in meeting the requirements of the RP.

**Note 4 - Trust Termination**

The Trust Agreement and the related Trust may be terminated at any time by the Employer and the Union by an instrument in writing executed by mutual consent, subject to the provisions of the Trust Agreement. Upon the termination of the Trust, assets will be paid out as follows:

1. all expenses and obligations shall be paid
2. any monies remaining shall be paid or used for the continuance of one or more pension benefits in accordance with the provisions of the Pension Plan, until such monies are exhausted. The rights of all affected Participants to benefits then accrued, to the extent then funded, shall thereupon become 100% vested and nonforfeitable.

Certain benefits under the Plan are covered by the insurance protection of the Pension Benefit Guaranty Corporation ("PBGC") if the Plan terminates. The PBGC does not guarantee all benefits under the Plan, and the amount of protection is subject to certain limitations. Whether participants receive the full amount of benefits to which they are entitled should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets on the date of payment to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan and the level of benefits guaranteed by the PBGC.

**Note 5 - Investments**

**General**

Investment assets of the Trust are held by Bank of New York Mellon Corporation under the terms of a custodian agreement and are invested in accordance with an investment policy and program directed by the Board of Trustees and their selected financial advisors.

The following information included in the Trust's financial statements as of August 31, 2019 and 2018, was prepared by Bank of New York Mellon Corporation and furnished to the Administrator.

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

A comparison of fair value at August 31, 2019 and 2018, is summarized as follows:

|  | 2019<br>Fair Value | 2018<br>Fair Value |
|--|--------------------|--------------------|
| Common/collective trusts, cash and cash equivalents                          | \$ 730,599,183     | \$ 777,613,640     |
| Corporate bonds, U.S. government,<br>federal agency obligations and mortgage | 702,835,404        | 584,043,149        |
| Common stock   | 1,065,271,445      | 1,070,309,044      |
| Preferred stock  | 74,820             | 71,833             |
| Partnerships/joint venture   | 511,752,449        | 342,406,161        |
| Real estate  | 19,950,000         | 18,941,968         |
| Pooled separate accounts   | 62,435,499         | 59,947,023         |
| 103-12 investments   | 189,319,738        | 172,787,513        |
| Other - real estate funds  | 318,376,208        | 296,588,153        |
| Other - hedge funds  | 135,070,032        | 343,655,054        |
| Other - commingled   | 140,112,402        | 144,473,794        |
|  | \$ 3,875,797,180   | \$ 3,810,837,332   |

A comparison of cost at August 31, 2019 and 2018, is summarized as follows:

|  | 2019<br>Cost Value | 2018<br>Cost Value |
|--|--------------------|--------------------|
| Common/collective trusts, cash and cash equivalents                          | \$ 554,741,409     | \$ 591,124,572     |
| Corporate bonds, U.S. government,<br>federal agency obligations and mortgage | 694,121,988        | 594,833,800        |
| Common stock   | 873,591,488        | 812,089,227        |
| Preferred stock  | 51,159             | 51,159             |
| Partnerships/joint venture   | 259,222,469        | 290,563,867        |
| Real estate  | 21,124,990         | 18,243,208         |
| Pooled separate accounts   | 49,737,609         | 50,074,569         |
| 103-12 investments   | 80,483,668         | 80,483,668         |
| Other - real estate funds  | 165,692,773        | 163,364,704        |
| Other - hedge funds  | 314,937,587        | 314,937,587        |
| Other - commingled   | 95,878,589         | 95,878,589         |
|  | \$ 3,109,583,729   | \$ 3,011,644,950   |

### **Fair Value Measurement**

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy under the FASB ASC 820 are described as follows:

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

Level 2 - Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

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

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.



# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

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The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at August 31, 2019 and 2018.

Corporate bonds are valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings.

U.S. government securities are valued using pricing models maximizing the use of observable inputs for similar securities.

Common stocks and preferred stock are valued at the closing price reported on the active market on which the individual securities are traded.

Investments in mortgage loans are stated at cost less principal payments, which does not differ materially from fair market value.

Pooled separate accounts are valued at fair value based on the Net Asset Value (“NAV”) of units as determined by the insurance company. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

Units of collective trust funds, real estate investment funds and hedge funds are valued at the NAV of units of the fund. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

Investments in limited partnerships, limited liability companies, commingled funds, joint ventures, and interests in 103-12 investment entities, that are not traded on a national exchange, are stated at NAV. The NAV is used as a practical expedient to estimate fair value. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

The real estate is valued at fair value based on an independent appraisal or purchase price plus capital improvements.

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following is a summary of the inputs used as of August 31, 2019, in valuing the Trust's investments carried at fair value:

|   | Level<br>1              | Level<br>2            | Level<br>3           | Total<br>2019           |
|---|-------------------------|-----------------------|----------------------|-------------------------|
| Notes and mortgages                             | \$ -                    | \$ 5,293,171          | \$ -                 | \$ 5,293,171            |
| U.S. Government obligations                     | -                       | 90,141,388            | -                    | 90,141,388              |
| Corporate obligations                           | -                       | 607,400,845           | -                    | 607,400,845             |
| Common stock                                    | 1,065,271,445           | -                     | -                    | 1,065,271,445           |
| Preferred stock                                 | 74,820                  | -                     | -                    | 74,820                  |
| Various real estate investments                 | -                       | -                     | 19,950,000           | 19,950,000              |
| <b>Total assets in the fair value hierarchy</b> | <b>\$ 1,065,346,265</b> | <b>\$ 702,835,404</b> | <b>\$ 19,950,000</b> | <b>\$ 1,788,131,669</b> |
| Investments measured at net asset value (*)     |                         |                       |                      | <u>2,087,665,511</u>    |
| Investments at fair value                       |                         |                       |                      | <u>\$ 3,875,797,180</u> |

Level 3 investment activity for the year ended August 31, 2019, is as follows:

|                                    | Fair Value Measurement Using Significant Unobservable Inputs (Level 3) |                                    |              |       |                       | Fair Value at<br>August 31,<br>2019 |
|------------------------------------|--|------------------------------------|--------------|-------|-----------------------|-------------------------------------|
|                                    | Fair Value at<br>August 31,<br>2018                                    | (Un)realized<br>Gains/<br>(Losses) | Purchases    | Sales | Transfers<br>In/(Out) |                                     |
| Various real estate<br>investments | \$ 18,941,968  | \$ (1,873,750)                     | \$ 2,881,782 | \$ -  | \$ -                  | \$ 19,950,000                       |

Gains and losses (realized and unrealized) included in the changes in net assets for the period above are reported in net appreciation in fair value of investments in the statement of changes in net assets available for benefits.

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

The following is a summary of the inputs used as of August 31, 2018, in valuing the Trust's investments carried at fair value:

|   | Level<br>1              | Level<br>2            | Level<br>3           | Total<br>2018                  |
|---|-------------------------|-----------------------|----------------------|--------------------------------|
| Notes and mortgages                             | \$ -                    | \$ 25,838             | \$ -                 | \$ 25,838                      |
| U.S. Government obligations                     | -                       | 78,288,635            | -                    | 78,288,635                     |
| Corporate obligations                           | -                       | 505,728,676           | -                    | 505,728,676                    |
| Common stock                                    | 1,070,309,044           | -                     | -                    | 1,070,309,044                  |
| Preferred stock                                 | 71,833                  | -                     | -                    | 71,833                         |
| Various real estate investments                 | -                       | -                     | 18,941,968           | 18,941,968                     |
| <b>Total assets in the fair value hierarchy</b> | <b>\$ 1,070,380,877</b> | <b>\$ 584,043,149</b> | <b>\$ 18,941,968</b> | <b>\$ 1,673,365,994</b>        |
| Investments measured at net asset value (*)     |                         |                       |                      | <u>2,137,471,338</u>           |
| Investments at fair value                       |                         |                       |                      | <u><u>\$ 3,810,837,332</u></u> |

(\*) In accordance with Subtopic 820-10, certain investments that were measured at net asset value per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statement of net assets available for benefits and of benefit obligations.

Level 3 investment activity for the year ended August 31, 2018, is as follows:

|                                    | Fair Value Measurement Using Significant Unobservable Inputs (Level 3) |                                    |            |       |                       | Fair Value at<br>August 31,<br>2018 |
|------------------------------------|--|------------------------------------|------------|-------|-----------------------|-------------------------------------|
|                                    | Fair Value at<br>August 31,<br>2017                                    | (Un)realized<br>Gains/<br>(Losses) | Purchases  | Sales | Transfers<br>In/(Out) |                                     |
| Various real estate<br>investments | \$ 18,468,569  | \$ 351,891                         | \$ 121,508 | \$ -  | \$ -                  | \$ 18,941,968                       |

### Transfers Between Levels

For the years ended August 31, 2019 and 2018, there were no significant transfers between Level 1 and 2 and no transfers in or out of Level 3.

## Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

The following table summarizes the valuation methods and inputs used to determine fair value at August 31, 2019, for assets measured at fair value on a recurring basis using unobservable inputs (level 3 inputs):

| August 31, 2019                 |               |   |                                       |                       |                                     |
|---------------------------------|---------------|---|---------------------------------------|-----------------------|-------------------------------------|
|                                 | Fair Value    | Valuation<br>Technique                        | Significant<br>Unobservable<br>Inputs | Range Low<br>and High | Weighted<br>Average<br>Low and High |
| Various real estate investments | \$ 19,950,000 | 3rd Party Appraisal,<br>Market Value Approach | No efficient<br>pricing market        | n/a                   | n/a                                 |

The following table summarizes the valuation methods and inputs used to determine fair value at August 31, 2018, for assets measured at fair value on a recurring basis using unobservable inputs (level 3 inputs):

| August 31, 2018                 |               |   |                                       |                       |                                     |
|---------------------------------|---------------|---|---------------------------------------|-----------------------|-------------------------------------|
|                                 | Fair Value    | Valuation<br>Technique                        | Significant<br>Unobservable<br>Inputs | Range Low<br>and High | Weighted<br>Average<br>Low and High |
| Various real estate investments | \$ 18,468,569 | 3rd Party Appraisal,<br>Market Value Approach | No efficient<br>pricing market        | n/a                   | n/a                                 |

In estimating fair value of the investments in level 3, the Investment Committee may use third-pricing sources or appraisers. In substantiating the reasonableness of the pricing data provided by third parties, the Investment Committee evaluates a variety of factors including review of methods and assumptions used by external sources, recently executed transactions, existing contracts, economic conditions, industry and market developments, and overall credit rating.

The Trust holds share or interests in investment companies at year end whereby the fair value of the investment is estimated based on the net assets value per share (or its equivalent) of the investment company.

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

At year August 31, 2019, the fair value, unfunded commitments, and redemption rules of those investments are as follows:

|  | August 31, 2019         |                        |                           |                          |
|--|-------------------------|------------------------|---------------------------|--------------------------|
|  | Fair Value              | Unfunded<br>Commitment | Redemption<br>Frequency   | Redemption<br>Notice     |
| Washington Capital REEF                            | \$ 189,319,737          | \$ -                   | Monthly                   | 15 days before month end |
| Macquarie Infrastructure Partners Int'l LP         | 1,711,136               | 105,020                | n/a                       | n/a                      |
| Gerding Edlen Green Cities I LP                    | 4,280,101               | 205,077                | n/a                       | n/a                      |
| Gerding Edlen Green Cities II LP                   | 10,338,184              | 1,610,027              | n/a                       | n/a                      |
| Gerding Edlen Green Cities III LP                  | 28,543,609              | 1,149,162              | n/a                       | n/a                      |
| Fisher Investments Foreign Equity Collective Fund  | 126,512,960             | -                      | Daily                     | 5 days if >20%           |
| ULLICO J for Jobs Account                          | 62,435,499              | -                      | Monthly                   | 90 days                  |
| Longview Ultra Construction Loan Investment Fund   | 1,262,445               | -                      | Full redemption requested | n/a                      |
| Hamilton Lane Partnership Fund III LP              | 15,866,282              | 5,330,962              | n/a                       | n/a                      |
| Hamilton Lane Secondary Fund IV LP                 | 16,352,142              | 9,228,195              | n/a                       | n/a                      |
| EnTrust Capital Diversified Fund                   | 2,946,619               | -                      | Quarterly                 | 90 days                  |
| NCC EnTrustPermal Partners LP                      | 202,593,225             | -                      | Quarterly                 | 100 days                 |
| U.S. Real Estate Investment Fund, LLC              | 73,206,801              | -                      | Quarterly                 | 90 days                  |
| Principal International Growth                     | 140,112,402             | -                      | Daily                     | 10 days                  |
| Grosvenor Global Diversified Fund                  | 72,282,505              | -                      | n/a                       | n/a                      |
| Post Senior Loan Fund LP                           | 69,073,549              | -                      | No limit                  | 30 days                  |
| ASB Allegiance Real Estate Fund LP                 | 79,972,502              | -                      | Quarterly                 | 30 days                  |
| ASB Meridian Real Estate Fund II LP                | 18,668,804              | 7,378,220              | n/a                       | n/a                      |
| Yucaipa I  | 1,425,749               | -                      | n/a                       | n/a                      |
| Yucaipa II   | 44,034,152              | 54                     | n/a                       | n/a                      |
| Multi-Employer Property Trust                      | 117,217,007             | -                      | Quarterly                 | 1 year                   |
| BlackRock Global Allocation                        | 106,023,344             | -                      | Daily                     | T-1                      |
| EB Temporary Investment                            | 124,335,780             | -                      | Daily                     | Daily                    |
| Madison Core Property Fund                         | 245,169,407             | -                      | No limit                  | 90 days                  |
| Corbin Opportunity Fund Ltd.                       | 59,840,909              | -                      | Quarterly                 | 70 days                  |
| AFL-CIO Equity Index Fund                          | 255,247,648             | -                      | Daily                     | Daily                    |
| McMorgan Northern CA Value Add Development Fund I  | 9,149,185               | 7,592,342              | n/a                       | n/a                      |
| McMorgan Northern CA Value Add Development Fund II | 9,743,828               | 35,511,222             | n/a                       | n/a                      |
|  | <u>\$ 2,087,665,511</u> | <u>\$ 68,110,281</u>   |                           |                          |

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

At year August 31, 2018, the fair value, unfunded commitments, and redemption rules of those investments are as follows:

|   | August 31, 2018         |                        |                              |                          |
|---|-------------------------|------------------------|------------------------------|--------------------------|
|   | Fair Value              | Unfunded<br>Commitment | Redemption<br>Frequency      | Redemption<br>Notice     |
| Washington Capital REEF                               | \$ 172,787,514          | \$ -                   | Monthly                      | 15 days before month end |
| Macquarie Infrastructure Partners Int'l LP            | 9,417,642               | 105,020                | n/a                          | n/a                      |
| Gerding Edlen Green Cities I LP                       | 4,534,925               | 205,077                | n/a                          | n/a                      |
| Gerding Edlen Green Cities II LP                      | 23,757,244              | 1,610,027              | n/a                          | n/a                      |
| Gerding Edlen Green Cities III LP                     | 22,160,461              | 5,444,791              | n/a                          | n/a                      |
| Fisher Investments Foreign<br>Equity Collective Fund  | 132,431,127             | -                      | Daily                        | 5 days if >20%           |
| ULLICO J for Jobs Account                             | 59,947,023              | -                      | Monthly                      | 90 days                  |
| Longview Ultra Construction<br>Loan Investment Fund   | 1,880,332               | -                      | Full redemption<br>requested | n/a                      |
| Hamilton Lane Partnership Fund III LP                 | 16,872,792              | 6,389,337              | n/a                          | n/a                      |
| Hamilton Lane Secondary Fund IV LP                    | 9,955,576               | 18,093,510             | n/a                          | n/a                      |
| EnTrust Capital Diversified Fund                      | 3,136,586               | -                      | Quarterly                    | 90 days                  |
| NCC EnTrustPermal Partners LP                         | 208,016,702             | -                      | Quarterly                    | 100 days                 |
| U.S. Real Estate Investment Fund, LLC                 | 68,211,154              | -                      | Quarterly                    | 90 days                  |
| Principal International Growth                        | 144,473,794             | -                      | Daily                        | 10 days                  |
| Grosvenor Global Diversified Fund                     | 73,758,330              | -                      | n/a                          | n/a                      |
| Post Senior Loan Fund LP                              | 66,332,737              | -                      | No limit                     | 30 days                  |
| ASB Allegiance Real Estate Fund LP                    | 75,351,734              | -                      | Quarterly                    | 30 days                  |
| ASB Meridian Real Estate Fund II LP                   | 9,500,939               | 10,931,230             | n/a                          | n/a                      |
| Yucaipa I   | 5,915,299               | -                      | n/a                          | n/a                      |
| Yucaipa II  | 58,778,678              | 54                     | n/a                          | n/a                      |
| Multi-Employer Property Trust                         | 114,046,091             | -                      | Quarterly                    | 1 year                   |
| BlackRock Global Allocation                           | 176,963,444             | -                      | Daily                        | T-1                      |
| EB Temporary Investment                               | 104,214,454             | -                      | Daily                        | Daily                    |
| Madison Core Property Fund                            | 228,376,998             | -                      | No limit                     | 90 days                  |
| Corbin Opportunity Fund Ltd.                          | 58,743,435              | -                      | Quarterly                    | 70 days                  |
| AFL-CIO Equity Index Fund                             | 248,078,192             | -                      | Daily                        | Daily                    |
| McMorgan Northern CA Value<br>Add Development Fund I  | 31,029,134              | 9,436,407              | n/a                          | n/a                      |
| McMorgan Northern CA Value<br>Add Development Fund II | 8,799,001               | 40,682,493             | n/a                          | n/a                      |
|   | <u>\$ 2,137,471,338</u> | <u>\$ 92,897,946</u>   |                              |                          |

## Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

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The objective of Macquarie Infrastructure Partners International LP is to earn income directly and indirectly from infrastructure assets and assets with similar characteristics located predominantly in the United States and Canada.

The objectives of Gerding Edlen Green Cities I, II and III LPs are to invest in real estate.

The objective of Hamilton Lane-Carpenters Partnership Fund III LP is to invest in collective private equity investment funds that make private equity-related investments.

The objective of Hamilton Lane Secondary Fund IV LP is to make investments through purchases on the secondary market of interests in private equity or similar funds and direct private equity investments, as well as other investments the general partner determines to have similar risk/return profiles.

The objective of EnTrust Capital Diversified Fund is to seek above-average rates of return and long-term capital growth through an investment in EnTrust Capital Diversified Fund Ltd., a fund of funds with a diversified portfolio of private investment entities and/or separately managed accounts managed by investment managers selected by the Advisor.

The objective of NCC EnTrustPermal Partners LP is to achieve superior long-term risk adjusted returns by making investments in a combination of diversified hedge fund investments and opportunistic co-investments, collectively the "Portfolios," across a broad range of strategies.

The objective of U.S. Real Estate Investment Fund, LLC is to invest directly and indirectly in real estate and real estate-related assets and/or products that the manager believes will assist the Fund in achieving its investment objectives of an average total return of approximately 10% per annum.

The objective of Principal International Growth is to seek long-term growth of capital by investing in a portfolio of equity securities of companies domiciled outside the United States, emphasizing the developed markets of Europe, Asia, and the Pacific Basin.

The objective of Grosvenor Global Diversified Fund is to invest primarily in offshore investment funds, investment partnerships, and pooled investment vehicles.

The objective of Post Senior Loan Fund LP is to be a feeder fund in a master-feeder structure, whereby the Partnership invests substantially all of its assets in Post Senior Loan Master Fund, L.P. (the Master Fund), a Cayman Islands exempt limited partnership formed on March 1, 2013.

The objective of ASB Allegiance Real Estate Fund LP is to invest in a diversified portfolio of core real estate across the United States of America.

The objective of ASB Meridian Real Estate Fund II LP is to invest in a quality undervalued real estate assets in emerging submarkets within urban U.S. markets.

The objective of Yucaipa I is to realize substantial capital gains primarily from private equity investments, equity-related investments, and investments in debt or other securities providing equity-type returns, such as through corporate acquisitions, leveraged buyouts, and financial restructurings, in organizations, businesses and concepts that are worker friendly.

The objective of Yucaipa II is to realize substantial capital gains primarily from private equity investments, equity-related investments, and investments in debt or other securities providing equity-type returns, such as through corporate acquisitions, leveraged buyouts, and financial restructurings, in organizations, businesses and concepts that are worker friendly.

The objective of Madison Core Property Fund is to invest primarily in core, existing, high quality, well leased real estate properties across the United States, generally focusing on apartments, offices, and retail investments of \$10-100 million.

The objective of Corbin Opportunity Fund Ltd. is to achieve a substantial return on capital through opportunistic investments primarily in a broad range of public and private securities (rated and unrated), with an expected emphasis on corporate and asset-backed credit securities.

The objective of the McMorgan Northern California Value Add Development Fund I is to provide value-add and investment opportunities within the Northern California marketplace with superior risk-adjusted returns.

The McMorgan Northern California Value Add Development Fund II is a closed-end fund with the objective of investing in commercial and multi-family real estate in Northern California.

#### **Note 6 - Employer Withdrawal Liability**

The Multi-Employer Pension Plan Amendments Act of 1980, as amended by the Deficit Reduction Act of 1984 imposes a liability on employers that withdraw from the Trust. The amount due to the Trust from a withdrawn employer is based on the history of contributions to the Trust and the related unfunded vested benefits.

At year August 31, 2019, the Trust is in withdrawal liability status. There have been employers that have withdrawn from this Trust during the withdrawal liability period. They are now required to contribute to the Trust to reduce their withdrawal liability. The present value for future stream of payments from those employers for the year ended August 31, 2019 and 2018, is \$1,779,241 and \$1,807,827, respectively. Due to the uncertainty of the going concern of the employers over an extended period of time, complete payment and timing of payment, this receivable has been fully reserved.



**Note 7 - Actuarial Present Value of Accumulated Plan Benefits**

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable under the Trust's provisions, to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of participants who have died, and (c) active participants or their beneficiaries.

The actuarial present value of accumulated benefits is determined by the Trust's actuary, and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest), and the probability of payment (by means of reductions such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The significant actuarial assumptions used in the valuation performed by the actuary at September 1, 2018, the most recent valuation, were (a) life expectancy of participants (RP-2014 Blue Collar Healthy Annuitant Table, set forward one year, projected generationally with the MP-2016 projection scale from 2014 The underlying tables, set forward 1 year, with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.); (b) retirement age assumptions (the assumed average retirement age was 62); and (c) investment return (assumed at 7.5% per annum). The foregoing actuarial assumptions were based on the presumption that the Trust will continue. Were the Trust to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The computations of the actuary present value of accumulated plan benefits were made as of September 1, 2018. Had the valuation been performed on August 31, 2018, there would be no material differences.

The actuarial present value of accumulated plan benefits, as developed by the Trust's actuary at September 1, 2018 follows:

Statement of Accumulated Plan Benefits  
(As of September 1, 2018)

|                              |                                    |
|------------------------------|------------------------------------|
| Vested Benefits              |                                    |
| Pensioners and beneficiaries | \$ 2,228,498,844                   |
| Other vested benefits        | <u>2,361,291,591</u>               |
|                              | 4,589,790,435                      |
| <br>Nonvested benefits       | <br><u>308,838,443</u>             |
|                              | <br><u><u>\$ 4,898,628,878</u></u> |

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

## Statement of Changes in Accumulated Plan Benefits (Year ended September 1, 2018)

|   |                  |
|---|------------------|
| Actuarial present value of accumulated plan benefits, as of beginning of year | \$ 4,653,720,236 |
| Increase (decrease) during year due to  |                  |
| Benefits accumulated  | 143,623,815      |
| Benefits paid   | (238,789,581)    |
| Interest  | 340,074,408      |
| Net Increase  | 244,908,642      |
| Actuarial present value of accumulated plan benefits, at year end             | \$ 4,898,628,878 |

### **Note 8 - Related Party and Party-in-Interest Transactions**

As described in Note 2, the Plan paid certain expenses related to Plan operations and investment activity to various service providers. These transactions are exempt party - in - interest transactions under ERISA.

The Trust entered into an agreement in 1981 with the Carpenter Funds Administrative Office of Northern California, Inc., (CFAO, Inc.) to have it act in the capacity of an administrative office, on behalf of the Trust, and to provide general services. Estimated administrative expenses are billed monthly in accordance with allocation formulas and adjusted to the actual cost of services annually. The total administrative fees paid for the years ended August 31, 2019 and 2018, are \$3,965,097 and \$3,913,557, respectively.

CFAO, Inc. pays certain expenses on behalf of the Trust for which it is reimbursed. Such expenses include amounts for administration, employer collection, and direct operating costs of the Trust. At August 31, 2019 and 2018, \$469,086 and \$686,558 was due from CFAO, Inc., respectively.

Employers self-assess contributions which are reconciled to the amount due per hours reported for multiple Trust Funds and trued up by CFAO, Inc. at the end of each month. As a result, there is a residual transfer of contributions between Trust Funds after each month end. The true up (due to) due from CFAO, Inc. as of August 31, 2019 and 2018, was (\$525,356) and \$2,529, respectively.

CFAO, Inc., the Northern California Carpenters Regional Council and Carpenters 46 Northern California Counties Conference Board lease office space at 265 Hegenberger Road for their operations.

# Carpenters Pension Trust Fund for Northern California

Notes to Financial Statements

August 31, 2019 and 2018

These operating leases expire in May 2029. Future minimum annual rental payments under this lease for the next five years are as follows:

|  | Annual Base      |
|--|------------------|
| <b>Carpenters Funds Administrative Office of Northern California, Inc.</b> |                  |
| September 1, 2019 - August 31, 2020  | \$ 669,808       |
| September 1, 2020 - August 31, 2021  | 689,903          |
| September 1, 2021 - August 31, 2022  | 710,600          |
| September 1, 2022 - August 31, 2023  | 731,918          |
| September 1, 2023 - August 31, 2024  | 753,875          |
| Thereafter   | 3,862,228        |
| <b>Total</b>   | <b>7,418,332</b> |
| <br>   |                  |
| <b>46 Northern California Counties Conference Board</b>                    |                  |
|  | Annual Base      |
| September 1, 2019 - August 31, 2020  | \$ 139,772       |
| September 1, 2020 - August 31, 2021  | 143,965          |
| September 1, 2021 - August 31, 2022  | 148,284          |
| September 1, 2022 - August 31, 2023  | 152,732          |
| September 1, 2023 - August 31, 2024  | 157,314          |
| Thereafter   | 805,946          |
| <b>Total</b>   | <b>1,548,013</b> |
| <br>   |                  |
| <b>Northern California Carpenters Regional Council</b>                     |                  |
|  | Annual Base      |
| September 1, 2019 - August 31, 2020  | \$ 331,600       |
| September 1, 2020 - August 31, 2021  | 341,548          |
| September 1, 2021 - August 31, 2022  | 351,794          |
| September 1, 2022 - August 31, 2023  | 362,348          |
| September 1, 2023 - August 31, 2024  | 373,218          |
| Thereafter   | 1,912,059        |
| <b>Total</b>   | <b>3,672,567</b> |

## **Note 9 - Securities Lending with Off-Balance-Sheet Risk**

On February 20, 2019, the Trust management passed a motion to terminate the securities lending agreement in place.

Off-balance-sheet risk refers to the possibility that a loss, in an amount exceeding amounts recognized as assets or liabilities in the financial statements, may occur in the future. Such a loss may arise due to: 1) the failure of another party to perform according to the terms of a contract (counterparty or credit risk), or 2) future changes in market prices which make a financial instrument less valuable (market risk). The Trust is party to financial instruments with off-balance-sheet risk, including obligations arising from financial instruments, which have been loaned to other entities through by the Trust's custodial bank.

The Trustees of the Trust have entered into an agreement with the master custodian bank, which authorizes the bank to lend securities held in the Trust's accounts to third parties. The bank must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities. In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, will credit the Trust's accounts with cash equal to the fair value of the loaned securities.

The bank may also invest the cash collateral received from the borrower in securities as described and limited in security lending agreement. This investment has the same risk characteristics as described above, and therefore the Trust bears the risk of loss from changes in market prices.

Although the Trust's securities lending activities are collateralized and invested as described above, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulation related to the lending of securities held by ERISA plans, the securities lending program involves both market and credit risk. In this context, market risk refers to the possibility that the borrower of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or the collateral, or that the bank's investment of cash collateral received from the borrowers of the Plan's securities may be subject to unfavorable market fluctuations. 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 contracts.

#### **Note 10 - Commitments**

The Trust has committed to various investments a gross amount over a period of time. During that period, monies are drawn down from the Trust and used to fulfill that commitment. As of August 31, 2019 and 2018, the Trust had remaining commitments of approximately \$68 million and \$93 million, respectively.

#### **Note 11 - Tax Status**

The Internal Revenue Service (IRS) has determined and informed the Sponsor by a letter dated June 25, 2015, that the Plan and related trust were designed in accordance with the applicable regulations of the Internal Revenue Code (IRC). Subsequent to the issuance of this determination letter, the Plan was amended. However, the Sponsor and Plan management believes that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC, and the Plan and related trust continue to be tax-exempt.

The Trust is subject to Federal and California taxes on its unrelated business taxable income ("UBTI"). UBTI is derived from a trade or business that is unrelated to the exempt organization's purpose. For this Trust, UBTI is mainly derived from investing in entities that also use third party debt financing. The Trust management believes that the Trust, as amended, continues to qualify and to operate in accordance with the applicable provision of the Internal Revenue Code for which the Trust has received a favorable tax exemption letter.

Accounting principles generally accepted in the United States of America require Trust management to evaluate tax positions taken by the Trust and recognize a tax liability (or asset) if the Trust has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Trust is subject to routine audits by taxing jurisdictions; however, there are currently no IRS audits for any tax periods in progress.

#### **Note 12 - Risks and Uncertainties**

The Trust invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and amounts reported in the statements of net assets available for benefits.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

The Department of Labor (DOL) has commenced a review of the Trust. As part of the review the DOL has requested certain documents. At this time, the outcome of the review is uncertain.

#### **Note 13 - Plan Merger**

The Board of Trustees authorized the merger of Lathers Local 88 Pension Plan into the Trust. The merger was effective with the transfer of net assets and Trust Fund operations December 31, 2017.

#### **Note 14 - Subsequent Events**

Subsequent to year-end, the United States and global markets experienced significant declines in value resulting from uncertainty caused by the world-wide coronavirus pandemic. The Trust management is closely monitoring its investment portfolio and its liquidity and is actively working to minimize the impact of these declines. The Trust's financial statements do not include adjustments to fair value that have resulted from these declines.

Trust management has evaluated subsequent events through July 10, 2020, the date on which the financial statements were available to be issued.

## 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.

|                            |   |
|----------------------------|---|
| <b>Plan Year</b>           | September 1 through August 31   |
| <b>Pension Credit Year</b> | January 1 through December 31   |
| <b>Plan Status</b>         | Ongoing plan  |
| <b>Regular Pension</b>     | <ul style="list-style-type: none"> <li>• <i>Age Requirement:</i> 62 or attainment of Normal Retirement Age</li> <li>• <i>Service Requirement:</i> 10 years of Vesting Service or 10 Eligibility Credits</li> <li>• <i>Amount:</i> <ul style="list-style-type: none"> <li>a) \$20 for each full Past Service Pension Credit</li> <li>b) \$30 for each full Future Service Pension Credit earned prior to January 1, 1979</li> <li>c) \$40 for each full Future Service Pension Credit earned from January 1, 1979 to December 31, 1995</li> <li>d) \$50 for each full Future Service Pension Credit earned during 1996</li> <li>e) \$48 for each full Future Service Pension Credit earned during 1997</li> <li>f) \$75 for each full Future Service Pension Credit earned during 1998 and 1999</li> <li>g) \$120 for each full Future Service Pension Credit earned during 2000</li> <li>h) \$130 for each full Future Service Pension Credit earned during 2001</li> <li>i) \$137 for each full Future Service Pension Credit earned from January 1, 2002 to December 31, 2006</li> <li>j) 1.75% of contributions from January 1, 2007 to June 30, 2011</li> <li>k) 1.44% of contributions from July 1, 2011 to June 30, 2012</li> <li>l) 1.39% of contributions from July 1, 2012 to June 30, 2013</li> <li>m) 1.36% of contributions from July 1, 2013 to June 30, 2014</li> <li>n) 1.31% of contributions from July 1, 2014 to June 30, 2015</li> <li>o) 1.29% of contributions from July 1, 2015 to June 30, 2016</li> <li>p) 1.27% of contributions from July 1, 2016 to June 30, 2017</li> <li>q) 1.25% of contributions from July 1, 2017 to June 30, 2018</li> </ul> </li> </ul> |

- r) 1.19% of contributions from July 1, 2018 to June 30, 2019
- s) 1.16% of contributions from July 1, 2019 to June 30, 2020
- t) 1.13% of contributions from July 1, 2020 to June 30, 2021
- u) 1.10% of contributions from July 1, 2021 to June 30, 2022
- v) 1.08% of contributions from July 1, 2022 forward

Apprenticeship hours do not count toward plan contributions, but apprentices earn plan benefits based on the journeymen rate.

|  |  |
|--|--|
| <b>Service Pension</b>                       | <ul style="list-style-type: none"><li>• <i>Age Requirement:</i> None</li><li>• <i>Service Requirement:</i> 30 Eligibility Credits</li><li>• <i>Amount:</i> Regular pension accrued</li></ul>   |
| <b>Early Retirement</b>                      | <ul style="list-style-type: none"><li>• <i>Age Requirement:</i> 55</li><li>• <i>Service Requirement:</i> 10 Eligibility Credits</li><li>• <i>Amount:</i> Regular pension accrued, reduced by 6% for each year that the retiring participant is younger than age 62</li></ul>   |
| <b>Disability</b>                            | <ul style="list-style-type: none"><li>• <i>Age Requirement:</i> None</li><li>• <i>Service Requirement:</i> 10 Eligibility Credits. Eligibility Credits after July 1, 2014 not counted for Stakeholders.</li><li>• <i>Other Requirement:</i> Totally disabled and entitlement to a Social Security Disability Award or establishment of disability by medical advisors to the Trustees.</li><li>• <i>Amount:</i> Regular pension accrued to date of disability. Benefits accrued after July 1, 2014 not counted for Stakeholders.</li></ul> |
| <b>Vesting</b>                               | <ul style="list-style-type: none"><li>• <i>Age Requirement:</i> None</li><li>• <i>Service Requirement:</i> 5 years of Vesting Service or 5 Eligibility Credits</li><li>• <i>Amount:</i> Regular Pension amount accrued to date of Permanent Break in Service, payable commencing at Normal Retirement Age or age 62 if eligible for regular pension.</li><li>• <i>Normal Retirement Age:</i> 65 or, if later, upon completion of fifth anniversary of participation</li></ul>  |
| <b>Pre-Retirement Spouse's Death Benefit</b> | <ul style="list-style-type: none"><li>• <i>Age Requirement:</i> None</li><li>• <i>Service Requirement:</i> 5 years of Vesting Service or 5 Eligibility Credits</li><li>• <i>Amount:</i> 50% of the benefit the participant would have received had he or she retired the day before death and elected the joint and survivor option. If death occurs before the Participant's earliest retirement age, payments are deferred until the participant would have attained that age.</li></ul>   |

|                                      |  |
|--------------------------------------|--|
| <b>Pre-Retirement Death Benefit</b>  | <ul style="list-style-type: none"> <li>• <i>Age Requirement:</i> None</li> <li>• <i>Service Requirement:</i> 10 Eligibility Credits</li> <li>• <i>Amount:</i> Regular Pension amount accrued (to the day before the Participant's death) payable immediately to the beneficiary until 36 payments are made.</li> <li>• This benefit is not provided if the Spouse's Benefit is payable.</li> </ul>   |
| <b>Post-Retirement Death Benefit</b> | <p>Joint and Survivor: If married, pension benefits are paid in the form of a 50% joint and survivor annuity unless this form is rejected by the participant and spouse. If not rejected, the benefit amount otherwise payable is reduced (85% for same age participant/spouse on non-disability pensions) to reflect the joint and survivor coverage. If not rejected, and the spouse predeceases the participant, the participant's benefit amount will subsequently be increased to the unreduced amount payable had the joint and survivor coverage been rejected. If rejected, or if not married, benefits are payable for the life of the participant with 60 monthly payments guaranteed (36 for disability pensions) without reduction, or in any other available optional form elected by the employee in an actuarially equivalent amount.</p> |
| <b>Optional Forms of Benefits</b>    | <ul style="list-style-type: none"> <li>• Single Life Pension with 60-months guaranteed</li> <li>• Single Life Pension with 36-months guaranteed</li> <li>• 100% Joint and Survivor Pension</li> <li>• 75% Joint and Survivor Pension</li> <li>• 50% Joint and Survivor Pension (QJSA)</li> </ul>   |
| <b>Vesting Service</b>               | <p>For calendar years after the Contribution Date, one year of Vesting Service is granted for 870 or more hours in the year. No partial credit is earned for less than 870 hours.</p>  |
| <b>Eligibility Credit</b>            | <p>Commencing January 1, 1976 an employee who works at least 300 hours in a Calendar Year receives 1/12th of an Eligibility Credit for each 100 hours of work up to a maximum of one year for 1,200 hours or more.</p> <p>Hours worked in excess of the number required in a given Calendar Year to earn Eligibility Credit may be used (if necessary) to earn additional Eligibility Credit in the next following Calendar Year; however, an employee cannot receive more than one Eligibility Credit in any Calendar Year.</p>   |
| <b>Pension Credit</b>                | <p>Commencing January 1, 1979, an employee who works at least 300 hours in a Calendar Year receives 1/12th of a Pension Credit for each 100 hours of work. If an employee works more than 1,200 hours in a Calendar Year, he or she will receive an additional 1/12th of a Pension Credit for each 90 hours in excess of 1,200 hours. No more than 1-1/2 Pension Credits can be earned in a Calendar Year. The Pension Credits were frozen on December 31, 2006.</p>   |



|  |   |
|--|---|
| <b>Break-in-Service Rules</b>            | <ul style="list-style-type: none"> <li>• <i>One-Year Break:</i> Commencing January 1, 1977, an employee incurs a One-Year Break in Service if he or she fails to work at least 300 hours in a Calendar Year.</li> <li>• <i>Permanent Break:</i> A non-vested employee incurs a Permanent Break in Service if the number of consecutive One-Year Breaks in Service (including at least one after 1975) is at least five and it equals or exceeds the number of full years of Vesting Service which he had previously accumulated.</li> <li>• <i>Reinstatement:</i> Pension Credits, Eligibility Credits and Vesting Service canceled by a Permanent Break in Service are reinstated if the employee returns to work and earns five Eligibility Credits after such return.</li> </ul> |
| <b>Participation Rules</b>               | <ul style="list-style-type: none"> <li>• <i>Participation:</i> An employee becomes a "Participant" upon completion of at least 300 hours of work in Covered Employment in a Calendar Year. Upon becoming a Participant, the employee receives Vesting Service, Pension Credits and Eligibility Credits back to his employment date.</li> <li>• <i>Termination of Participation:</i> A Participant who incurs a One-Year Break in Service ceases to be a Participant as of the last day of the Calendar Year which constituted the One-Year Break in Service, unless he or she has retired or attained vested rights.</li> </ul>   |
| <b>Contribution Rates for Journeymen</b> | <ul style="list-style-type: none"> <li>• July 1, 2018 to June 30, 2019: \$10.10 per hour</li> <li>• July 1, 2019 to June 30, 2020: \$10.40 per hour</li> <li>• July 1, 2020 to June 30, 2021: \$10.65 per hour</li> <li>• July 1, 2021 to June 30, 2022: \$10.95 per hour</li> <li>• July 1, 2022 and forward: \$11.20 per hour</li> </ul>  |
| <b>Changes in Plan Provisions</b>        | None.   |

CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

EIN: 94-6050970, Plan No. 001

Schedule H, line 4i - Summary Schedule of Assets (Held at End of Year) as of  
August 31, 2019

| Identity of Financial Institution    | Account # | Cost          | Fair Value    | Attached<br>Asset<br>Statement<br>Page # |
|--------------------------------------|-----------|---------------|---------------|--|
| Bank of New York Mellon              | 554083    | 3,111,524,430 | 3,876,333,614 | 338                                      |
| Less: Domestic Relation Cash         |           | (1,940,701)   | (1,940,701)   | 2  |
| Adjustment to FV                     |           |               | 1,404,267     |  |
| Investments per Financial Statements |           | 3,109,583,729 | 3,875,797,180 |  |



BNY MELLON

EIN: 94-6070970

TRDPN6 PN6GTC100000 ANNUAL FINAL 183253

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INVESTMENT DETAIL BY CURRENCY WITH CUSIPS  
31 AUGUST 2019

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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                      | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                                |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>                                    |   |                                |  |                    |   |   |
| FEDERAL HOME LN BK CONS DISC<br>09/18/2019                            | 313384LW7                                       |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 15,000,000.0000<br>99.837270<br>99.837270       | 14,975,591.67<br>14,975,591.67 | 14,975,591.67<br>14,975,591.67           | 0 %                | 0.00  | 0.00  |
| FEDERAL HOME LN BK CONS DISC<br>09/25/2019                            | 313384MD8                                       |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 17,000,000.0000<br>99.686800<br>99.686800       | 16,946,756.94<br>16,946,756.94 | 16,946,756.94<br>16,946,756.94           | 0 %                | 0.00  | 0.00  |
| FEDERAL HOME LN BK CONS DISC<br>10/04/2019                            | 313384MN6                                       |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 10,700,000.0000<br>99.619930<br>99.619930       | 10,659,332.57<br>10,659,332.57 | 10,659,332.57<br>10,659,332.57           | 0 %                | 0.00  | 0.00  |
| BNY MELLON CASH RESERVE<br>0.100% 12/31/2049 DD 06/26/97<br>996087094 |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 1,103.4200<br>100.000000<br>100.000000          | 1,103.42<br>1,103.42           | 1,103.42<br>1,103.42                     | 0 %                | 0.00  | 0.00  |



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31 AUGUST 2019

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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

G1154

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)         | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>                       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD                                     | 9,121.6800                                      |                          |  |                    |   |   |
|  | 100.000000                                      | 9,121.68                 | 9,121.68                                 |                    |   | 0.00  |
|  | 100.000000                                      | 9,121.68                 | 9,121.68                                 | 0 %                | 0.00  | 0.00  |
|  | 10,225.1000                                     |                          |  |                    |   |   |
|  |   | 10,225.10                | 10,225.10                                |                    |   | 0.00  |
|  |   | 10,225.10                | 10,225.10                                |                    | 0.00  | 0.00  |
| EB TEMP INV FD<br>VAR RT 12/31/49 FEE CL 00<br>996115952 |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                                       | 1,184,390.6700                                  |                          |  |                    |   |   |
|  | 1.000000  | 1,184,390.67             | 1,184,390.67                             |                    |   | 0.00  |
|  | 1.000000  | 1,184,390.67             | 1,184,390.67                             | 0 %                | 0.00  | 0.00  |
| EB TEMP INV FD<br>VAR RT 12/31/49 FEE CL 20<br>996214912 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY                                       | 43,825,593.5800                                 |                          |  |                    |   |   |
|  | 1.000000  | 43,825,593.58            | 43,825,593.58                            |                    |   | 0.00  |
|  | 1.000000  | 43,825,593.58            | 43,825,593.58                            | 1 %                | 0.00  | 0.00  |
| PN ROTHCHILD   | 6,105,673.0900                                  |                          |  |                    |   |   |
|  | 1.000000  | 6,105,673.09             | 6,105,673.09                             |                    |   | 0.00  |
|  | 1.000000  | 6,105,673.09             | 6,105,673.09                             | 0 %                | 0.00  | 0.00  |
| PN DOMESTIC RELATION                                     | 1,940,700.9100                                  |                          |  |                    |   |   |
|  | 1.000000  | 1,940,700.91             | 1,940,700.91                             |                    |   | 0.00  |
|  | 1.000000  | 1,940,700.91             | 1,940,700.91                             | 0 %                | 0.00  | 0.00  |



BNY MELLON

EIN: 94-6070970

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31 AUGUST 2019

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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>               |   |                          |  |                    |   |   |
| PN MEPT 1  | 841.8800  |                          |  |                    |   |   |
|  | 1.000000  | 841.88                   | 841.88                                   |                    |   | 0.00  |
|  | 1.000000  | 841.88                   | 841.88                                   | 0 %                | 0.00  | 0.00  |
| PN AMERICAN REALTY                               | 6,695.8000                                      |                          |  |                    |   |   |
|  | 1.000000  | 6,695.80                 | 6,695.80                                 |                    |   | 0.00  |
|  | 1.000000  | 6,695.80                 | 6,695.80                                 | 0 %                | 0.00  | 0.00  |
| PN MW POST                                       | 3,615,809.1000                                  |                          |  |                    |   |   |
|  | 1.000000  | 3,615,809.10             | 3,615,809.10                             |                    |   | 0.00  |
|  | 1.000000  | 3,615,809.10             | 3,615,809.10                             | 0 %                | 0.00  | 0.00  |
| PN TIMES SQUARE                                  | 5,532,047.8200                                  |                          |  |                    |   |   |
|  | 1.000000  | 5,532,047.82             | 5,532,047.82                             |                    |   | 0.00  |
|  | 1.000000  | 5,532,047.82             | 5,532,047.82                             | 0 %                | 0.00  | 0.00  |
| PN RBC GLOBAL                                    | 3,424,748.3800                                  |                          |  |                    |   |   |
|  | 1.000000  | 3,424,748.38             | 3,424,748.38                             |                    |   | 0.00  |
|  | 1.000000  | 3,424,748.38             | 3,424,748.38                             | 0 %                | 0.00  | 0.00  |
| PN LLC   | 4,374.9200                                      |                          |  |                    |   |   |
|  | 1.000000  | 4,374.92                 | 4,374.92                                 |                    |   | 0.00  |
|  | 1.000000  | 4,374.92                 | 4,374.92                                 | 0 %                | 0.00  | 0.00  |
| PN WASHINGTON CAPTL                              | 12.0300   |                          |  |                    |   |   |
|  | 1.000000  | 12.03                    | 12.03                                    |                    |   | 0.00  |
|  | 1.000000  | 12.03                    | 12.03                                    | 0 %                | 0.00  | 0.00  |
| PN INTERCONTINENTAL                              | 1.0200  |                          |  |                    |   |   |
|  | 1.000000  | 1.02                     | 1.02                                     |                    |   | 0.00  |
|  | 1.000000  | 1.02                     | 1.02                                     | 0 %                | 0.00  | 0.00  |



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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>               |   |                          |  |                    |   |   |
| PN QUEST   | 436,976.7700<br>1.000000<br>1.000000            | 436,976.77<br>436,976.77 | 436,976.77<br>436,976.77                 | 0 %                | 0.00  | 0.00  |
| PN YUCAIPA                                       | 1,067.9800<br>1.000000<br>1.000000              | 1,067.98<br>1,067.98     | 1,067.98<br>1,067.98                     | 0 %                | 0.00  | 0.00  |
| PN ENTRUST                                       | 1,040.4900<br>1.000000<br>1.000000              | 1,040.49<br>1,040.49     | 1,040.49<br>1,040.49                     | 0 %                | 0.00  | 0.00  |
| PN GROSVENOR                                     | 14,394.2200<br>1.000000<br>1.000000             | 14,394.22<br>14,394.22   | 14,394.22<br>14,394.22                   | 0 %                | 0.00  | 0.00  |
| PN BLACKROCK GTAA                                | 2,691.0100<br>1.000000<br>1.000000              | 2,691.01<br>2,691.01     | 2,691.01<br>2,691.01                     | 0 %                | 0.00  | 0.00  |
| PN MACQUARIE                                     | 872,493.9600<br>1.000000<br>1.000000            | 872,493.96<br>872,493.96 | 872,493.96<br>872,493.96                 | 0 %                | 0.00  | 0.00  |
| PN PRIN INTL GRTH FD                             | 0.6400<br>1.000000<br>1.000000                  | 0.64<br>0.64             | 0.64<br>0.64                             | 0 %                | 0.00  | 0.00  |
| PN FISHER  | 943,027.8500<br>1.000000<br>1.000000            | 943,027.85<br>943,027.85 | 943,027.85<br>943,027.85                 | 0 %                | 0.00  | 0.00  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                                |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>               |   |                                |  |                    |   |   |
| PN LONGVIEW                                      | 144.9000<br>1.000000<br>1.000000                | 144.90<br>144.90               | 144.90<br>144.90                         | 0 %                | 0.00  | 0.00  |
| PN GERD EDL GR CIT I                             | 381.1800<br>1.000000<br>1.000000                | 381.18<br>381.18               | 381.18<br>381.18                         | 0 %                | 0.00  | 0.00  |
| PN FISHER INVESTMENT                             | 0.0700<br>1.000000<br>1.000000                  | 0.07<br>0.07                   | 0.07<br>0.07                             | 0 %                | 0.00  | 0.00  |
| ASB CAPITAL MGMT                                 | 17,108.6100<br>1.000000<br>1.000000             | 17,108.61<br>17,108.61         | 17,108.61<br>17,108.61                   | 0 %                | 0.00  | 0.00  |
| PN ALGER LG CP GRWT                              | 228,726.6300<br>1.000000<br>1.000000            | 228,726.63<br>228,726.63       | 228,726.63<br>228,726.63                 | 0 %                | 0.00  | 0.00  |
| PN TRANSFERS                                     | 120,707.5500<br>1.000000<br>1.000000            | 120,707.55<br>120,707.55       | 120,707.55<br>120,707.55                 | 0 %                | 0.00  | 0.00  |
| PN ASB CAPITAL                                   | 149.4700<br>1.000000<br>1.000000                | 149.47<br>149.47               | 149.47<br>149.47                         | 0 %                | 0.00  | 0.00  |
| MCMORG FIX INC H YLD                             | 10,734,242.6400<br>1.000000<br>1.000000         | 10,734,242.64<br>10,734,242.64 | 10,734,242.64<br>10,734,242.64           | 0 %                | 0.00  | 0.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST         | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|----------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                                  |  |                    |   |   |
| <u>CASH &amp; CASH EQUIVALENTS</u>   |   |                                  |  |                    |   |   |
| PN6 WCM INVEST MGR   | 14,360.1100<br>1.000000<br>1.000000             | 14,360.11<br>14,360.11           | 14,360.11<br>14,360.11                   | 0 %                | 0.00  | 0.00  |
|  | 77,844,012.6100                                 | 77,844,012.61                    | 77,844,012.61                            |                    | 0.00  | 0.00  |
| COLLECTIVE US GOV'T STIF 20<br>BPS   | 999J00341                                       |                                  |  |                    |   |   |
| PN GAMCO ASST MGMT   | 3,493,573.6100<br>1.000000<br>1.000000          | 3,493,573.61<br>3,493,573.61     | 3,493,573.61<br>3,493,573.61             | 0 %                | 0.00  | 0.00  |
| DREYFUS TREASURY SECURITIES CM<br>2.087% 12/31/2035 DD 04/09/97<br>999592116 |   |                                  |  |                    |   |   |
| PN WEDGE QVM LG CAP  | 1,162,597.6900<br>100.000000<br>100.000000      | 1,162,597.69<br>1,162,597.69     | 1,162,597.69<br>1,162,597.69             | 0 %                | 0.00  | 0.00  |
| TOTAL CASH & CASH EQUIVALENTS  |   | 126,276,480.86<br>126,276,480.86 | 126,276,480.86<br>126,276,480.86         | 3 %                | 0.00  | 0.00  |

FIXED INCOME SECURITIES





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>            | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| ADT SECURITY CORP/THE<br>3.500% 07/15/2022 DD 01/15/13<br>00101JAF3 |  |                                  |  |                             |   |   |
| PN MW POST  | 750,000.0000<br>100.250000<br>100.250000                 | 718,657.50<br>718,657.50         | 751,875.00<br>751,875.00                         | 0 %                         | 0.00  | 33,217.50<br>33,217.50  |
| ADT SECURITY CORP/THE<br>6.250% 10/15/2021 DD 04/15/14<br>00101JAK2 |  |                                  |  |                             |   |   |
| PN MW POST  | 2,150,000.0000<br>106.250000<br>106.250000               | 2,253,891.69<br>2,253,891.69     | 2,284,375.00<br>2,284,375.00                     | 0 %                         | 0.00  | 30,483.31<br>30,483.31  |
| AES CORP/VA<br>5.125% 09/01/2027 DD 08/28/17<br>00130HBY0           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 575,000.0000<br>107.203000<br>107.203000                 | 577,750.00<br>577,750.00         | 616,417.25<br>616,417.25                         | 0 %                         | 0.00  | 38,667.25<br>38,667.25  |
| AES CORP/VA<br>4.000% 03/15/2021 DD 03/15/18<br>00130HBZ7           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 250,000.0000<br>102.136000<br>102.136000                 | 250,000.00<br>250,000.00         | 255,340.00<br>255,340.00                         | 0 %                         | 0.00  | 5,340.00<br>5,340.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>              | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| AIG GLOBAL FUNDING 144A<br>3.350% 06/25/2021 DD 06/27/18<br>00138CAG3 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 645,000.0000<br>102.057000<br>102.057000                 | 644,961.30<br>644,961.30         | 658,267.65<br>658,267.65                         | 0 %                         | 0.00  | 13,306.35<br>13,306.35  |
| AMC NETWORKS INC<br>4.750% 12/15/2022 DD 12/17/12<br>00164VAC7        |  |                                  |  |                             |   |   |
| PN MW POST  | 2,500,000.0000<br>101.500000<br>101.500000               | 2,529,281.25<br>2,529,281.25     | 2,537,500.00<br>2,537,500.00                     | 0 %                         | 0.00  | 8,218.75<br>8,218.75  |
| AMN HEALTHCARE INC 144A<br>5.125% 10/01/2024 DD 10/03/16<br>00175PAA1 |  |                                  |  |                             |   |   |
| PN MW POST  | 1,525,000.0000<br>102.750000<br>102.750000               | 1,552,875.00<br>1,552,875.00     | 1,566,937.50<br>1,566,937.50                     | 0 %                         | 0.00  | 14,062.50<br>14,062.50  |
| AT&T INC<br>VAR RT 06/12/2024 DD 08/22/18<br>00206RGD8                |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 525,000.0000<br>101.552000<br>101.552000                 | 525,000.00<br>525,000.00         | 533,148.00<br>533,148.00                         | 0 %                         | 0.00  | 8,148.00<br>8,148.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                       | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ACADIA HEALTHCARE CO INC<br>6.125% 03/15/2021 DD 03/15/14<br>00404AAE9 |   |                              |  |                    |   |   |
| PN MW POST   | 2,500,000.0000<br>100.250000<br>100.250000      | 2,597,062.50<br>2,597,062.50 | 2,506,250.00<br>2,506,250.00             | 0 %                | 0.00  | 90,812.50-<br>90,812.50-  |
| MCMORG FIX INC H YLD   | 400,000.0000<br>100.250000<br>100.250000        | 407,000.00<br>407,000.00     | 401,000.00<br>401,000.00                 | 0 %                | 0.00  | 6,000.00-<br>6,000.00-  |
|  | 2,900,000.0000                                  | 3,004,062.50<br>3,004,062.50 | 2,907,250.00<br>2,907,250.00             |                    | 0.00  | 96,812.50-<br>96,812.50-  |
| ACADIA HEALTHCARE CO INC<br>5.125% 07/01/2022 DD 07/01/14<br>00404AAG4 |   |                              |  |                    |   |   |
| PN MW POST   | 500,000.0000<br>100.750000<br>100.750000        | 509,437.50<br>509,437.50     | 503,750.00<br>503,750.00                 | 0 %                | 0.00  | 5,687.50-<br>5,687.50-  |
| ACADIA HEALTHCARE CO INC<br>5.625% 02/15/2023 DD 08/15/15<br>00404AAJ8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 550,000.0000<br>102.124000<br>102.124000        | 567,054.93<br>567,054.93     | 561,682.00<br>561,682.00                 | 0 %                | 0.00  | 5,372.93-<br>5,372.93-  |
| ACADIA HEALTHCARE CO INC<br>6.500% 03/01/2024 DD 02/16/16<br>00404AAM1 |   |                              |  |                    |   |   |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| PN MW POST   | 800,000.0000<br>103.250000<br>103.250000        | 826,000.00<br>826,000.00     | 826,000.00<br>826,000.00                 | 0 %                | 0.00  | 0.00  |
| CHUBB INA HOLDINGS INC<br>2.875% 11/03/2022 DD 11/03/15<br>00440EAU1         |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 1,055,000.0000<br>102.963000<br>102.963000      | 1,056,954.42<br>1,056,954.42 | 1,086,259.65<br>1,086,259.65             | 0 %                | 0.00  | 29,305.23<br>29,305.23  |
| ACI WORLDWIDE INC 144A<br>5.750% 08/15/2026 DD 08/21/18<br>004498AB7         |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 615,000.0000<br>105.000000<br>105.000000        | 620,673.23<br>620,673.23     | 645,750.00<br>645,750.00                 | 0 %                | 0.00  | 25,076.77<br>25,076.77  |
| ACRISURE LLC / ACRISURE F 144A<br>8.125% 02/15/2024 DD 01/30/19<br>00489LAC7 |   |                              |  |                    |   |   |
| PN MW POST   | 2,672,000.0000<br>107.750000<br>107.750000      | 2,708,507.50<br>2,708,507.50 | 2,879,080.00<br>2,879,080.00             | 0 %                | 0.00  | 170,572.50<br>170,572.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| ADIENT US LLC 144A<br>7.000% 05/15/2026 DD 05/06/19<br>00688JAA5             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 430,000.0000<br>102.250000<br>102.250000                 | 432,571.00<br>432,571.00         | 439,675.00<br>439,675.00                         | 0 %                         | 0.00  | 7,104.00<br>7,104.00  |
| AERCAP IRELAND CAPITAL DAC / A<br>3.300% 01/23/2023 DD 01/23/18<br>00774MAD7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 295,000.0000<br>102.485000<br>102.485000                 | 294,233.00<br>294,233.00         | 302,330.75<br>302,330.75                         | 0 %                         | 0.00  | 8,097.75<br>8,097.75  |
| AIR LEASE CORP<br>2.750% 01/15/2023 DD 11/20/17<br>00912XAX2                 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 210,000.0000<br>101.123000<br>101.123000                 | 207,996.60<br>207,996.60         | 212,358.30<br>212,358.30                         | 0 %                         | 0.00  | 4,361.70<br>4,361.70  |
| AIR LEASE CORP<br>3.250% 03/01/2025 DD 01/16/18<br>00912XBA1                 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 210,000.0000<br>102.140000<br>102.140000                 | 207,305.70<br>207,305.70         | 214,494.00<br>214,494.00                         | 0 %                         | 0.00  | 7,188.30<br>7,188.30  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>       | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| AIRCASTLE LTD<br>5.500% 02/15/2022 DD 01/15/15<br>00928QAN1    |  |                                  |  |                             |   |   |
| PN MW POST   | 750,000.0000<br>106.816000<br>106.816000                 | 801,562.50<br>801,562.50         | 801,120.00<br>801,120.00                         | 0 %                         | 0.00  | 442.50-<br>442.50-  |
| AIRCASTLE LTD<br>5.000% 04/01/2023 DD 03/24/16<br>00928QAP6    |  |                                  |  |                             |   |   |
| PN MW POST   | 1,000,000.0000<br>106.965000<br>106.965000               | 1,022,360.00<br>1,022,360.00     | 1,069,650.00<br>1,069,650.00                     | 0 %                         | 0.00  | 47,290.00<br>47,290.00  |
| AKER BP ASA 144A<br>4.750% 06/15/2024 DD 06/19/19<br>00973RAD5 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,700,000.0000<br>102.250000<br>102.250000               | 1,700,000.00<br>1,700,000.00     | 1,738,250.00<br>1,738,250.00                     | 0 %                         | 0.00  | 38,250.00<br>38,250.00  |
| ALBEMARLE CORP<br>4.150% 12/01/2024 DD 11/24/14<br>012725AC1   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 775,000.0000<br>107.228000<br>107.228000                 | 779,712.00<br>779,712.00         | 831,017.00<br>831,017.00                         | 0 %                         | 0.00  | 51,305.00<br>51,305.00  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ARCONIC INC<br>5.400% 04/15/2021 DD 04/21/11<br>013817AV3                    |   |                              |  |                    |   |   |
| PN MW POST   | 1,000,000.0000<br>103.050000<br>103.050000      | 1,040,330.88<br>1,040,330.88 | 1,030,500.00<br>1,030,500.00             | 0 %                | 0.00  | 9,830.88-<br>9,830.88-  |
| ALCOA NEDERLAND HOLDING B 144A<br>6.750% 09/30/2024 DD 09/27/16<br>013822AA9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 488,000.0000<br>105.000000<br>105.000000        | 530,656.00<br>530,656.00     | 512,400.00<br>512,400.00                 | 0 %                | 0.00  | 18,256.00-<br>18,256.00-  |
| ALCOA NEDERLAND HOLDING B 144A<br>7.000% 09/30/2026 DD 09/27/16<br>013822AB7 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>107.720000<br>107.720000        | 657,000.00<br>657,000.00     | 646,320.00<br>646,320.00                 | 0 %                | 0.00  | 10,680.00-<br>10,680.00-  |
| ALCOA NEDERLAND HOLDING B 144A<br>6.125% 05/15/2028 DD 05/17/18<br>013822AC5 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>104.000000<br>104.000000        | 249,125.00<br>249,125.00     | 260,000.00<br>260,000.00                 | 0 %                | 0.00  | 10,875.00<br>10,875.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                    | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| ALIBABA GROUP HOLDING LTD<br>3.400% 12/06/2027 DD 12/06/17<br>01609WAT9     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 535,000.0000   |                                  |  |                             |   |   |
|   | 104.998000   | 506,609.60                       | 561,739.30                                       |                             |   | 55,129.70   |
|   | 104.998000   | 506,609.60                       | 561,739.30                                       | 0 %                         | 0.00  | 55,129.70   |
| ALIMENTATION COUCHE-TARD 144A<br>2.700% 07/26/2022 DD 07/26/17<br>01626PAJ5 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 275,000.0000   |                                  |  |                             |   |   |
|   | 101.053000   | 274,744.25                       | 277,895.75                                       |                             |   | 3,151.50  |
|   | 101.053000   | 274,744.25                       | 277,895.75                                       | 0 %                         | 0.00  | 3,151.50  |
| ALIMENTATION COUCHE-TARD 144A<br>2.350% 12/13/2019 DD 12/14/17<br>01626PAK2 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 155,000.0000   |                                  |  |                             |   |   |
|   | 100.005000   | 154,981.40                       | 155,007.75                                       |                             |   | 26.35   |
|   | 100.005000   | 154,981.40                       | 155,007.75                                       | 0 %                         | 0.00  | 26.35   |
| ALLEGHENY LUDLUM LLC<br>6.950% 12/15/2025 DD 12/15/95<br>016900AC6          |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 800,000.0000   |                                  |  |                             |   |   |
|   | 103.750000   | 819,937.50                       | 830,000.00                                       |                             |   | 10,062.50   |
|   | 103.750000   | 819,937.50                       | 830,000.00                                       | 0 %                         | 0.00  | 10,062.50   |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| ALLEGHENY TECHNOLOGIES INC<br>5.950% 01/15/2021 DD 01/07/11<br>01741RAE2     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 475,000.0000<br>102.250000<br>102.250000                 | 489,718.75<br>489,718.75         | 485,687.50<br>485,687.50                         | 0 %                         | 0.00  | 4,031.25-<br>4,031.25-  |
| ALLIED UNIVERSAL HOLDCO L 144A<br>6.625% 07/15/2026 DD 07/12/19<br>019576AA5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 535,000.0000<br>106.250000<br>106.250000                 | 535,000.00<br>535,000.00         | 568,437.50<br>568,437.50                         | 0 %                         | 0.00  | 33,437.50<br>33,437.50  |
| ALLISON TRANSMISSION INC 144A<br>5.000% 10/01/2024 DD 09/23/16<br>019736AD9  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 605,000.0000<br>102.885000<br>102.885000                 | 616,556.25<br>616,556.25         | 622,454.25<br>622,454.25                         | 0 %                         | 0.00  | 5,898.00<br>5,898.00  |
| ALLY MASTER OWNER TRUST 2 A<br>3.290% 05/15/2023 DD 05/30/18<br>02005AGU6    |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 620,000.0000<br>102.283000<br>102.283000                 | 619,994.23<br>619,994.23         | 634,154.60<br>634,154.60                         | 0 %                         | 0.00  | 14,160.37<br>14,160.37  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                       | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ASCEND LEARNING 6/17 TLB<br>0.000% 07/12/2024 DD 06/19/17<br>02083JAC8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 994,182.9600<br>99.000000<br>99.000000          | 971,202.36<br>971,202.36     | 984,241.13<br>984,241.13                 | 0 %                | 0.00  | 13,038.77<br>13,038.77  |
| ALTICE FINANCING SA 144A<br>6.625% 02/15/2023 DD 02/04/15<br>02154CAD5 |   |                              |  |                    |   |   |
| PN MW POST   | 1,200,000.0000<br>103.125000<br>103.125000      | 1,263,980.77<br>1,263,980.77 | 1,237,500.00<br>1,237,500.00             | 0 %                | 0.00  | 26,480.77-<br>26,480.77-  |
| ALTICE FINANCING SA 144A<br>7.500% 05/15/2026 DD 05/03/16<br>02154CAE3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>106.500000<br>106.500000        | 266,785.71<br>266,785.71     | 266,250.00<br>266,250.00                 | 0 %                | 0.00  | 535.71-<br>535.71-  |
| ALTRA INDUSTRIAL 9/18 TL<br>0.000% 10/01/2025 DD 09/07/18<br>02208HAB4 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 462,686.5700<br>99.542000<br>99.542000          | 447,649.25<br>447,649.25     | 460,567.47<br>460,567.47                 | 0 %                | 0.00  | 12,918.22<br>12,918.22  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ALTRIA GROUP INC<br>4.800% 02/14/2029 DD 02/14/19<br>02209SBD4               |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 445,000.0000<br>113.024000<br>113.024000        | 448,568.90<br>448,568.90     | 502,956.80<br>502,956.80                 | 0 %                | 0.00  | 54,387.90<br>54,387.90  |
| AMAZON.COM INC<br>2.800% 08/22/2024 DD 02/22/18<br>023135AZ9                 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 1,020,000.0000<br>104.373000<br>104.373000      | 1,007,580.70<br>1,007,580.70 | 1,064,604.60<br>1,064,604.60             | 0 %                | 0.00  | 57,023.90<br>57,023.90  |
| AMERICAN AIRLINES 2017-1 CLASS<br>3.650% 08/15/2030 DD 01/13/17<br>023761AA7 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 775,481.1100<br>107.672000<br>107.672000        | 775,481.11<br>775,481.11     | 834,976.02<br>834,976.02                 | 0 %                | 0.00  | 59,494.91<br>59,494.91  |
| AMERICAN AXLE & MANUFACTURING<br>6.625% 10/15/2022 DD 09/17/12<br>02406PAL4  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 164,000.0000<br>100.875000<br>100.875000        | 169,330.00<br>169,330.00     | 165,435.00<br>165,435.00                 | 0 %                | 0.00  | 3,895.00-<br>3,895.00-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| AMERICAN AXLE & MANUFACTURING<br>6.250% 04/01/2025 DD 10/01/17<br>02406PAR1  |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 605,000.0000<br>93.998000<br>93.998000          | 588,642.20<br>588,642.20 | 568,687.90<br>568,687.90                 | 0 %                | 0.00  | 19,954.30-<br>19,954.30-  |
| AMERICAN EQUITY INVESTMENT LIF<br>5.000% 06/15/2027 DD 06/16/17<br>025676AM9 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 370,000.0000<br>105.980000<br>105.980000        | 369,447.15<br>369,447.15 | 392,126.00<br>392,126.00                 | 0 %                | 0.00  | 22,678.85<br>22,678.85  |
| AMERICAN EXPRESS CREDIT AC 9 A<br>VAR RT 04/15/2026 DD 09/24/18<br>02582JJK7 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 500,000.0000<br>100.086000<br>100.086000        | 500,000.00<br>500,000.00 | 500,430.00<br>500,430.00                 | 0 %                | 0.00  | 430.00<br>430.00  |
| AMERICAN INTERNATIONAL GROUP I<br>4.200% 04/01/2028 DD 03/26/18<br>026874DK0 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 250,000.0000<br>110.232000<br>110.232000        | 249,067.50<br>249,067.50 | 275,580.00<br>275,580.00                 | 0 %                | 0.00  | 26,512.50<br>26,512.50  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AMERICAN TOWER TRUST #1 144A<br>3.070% 03/15/2048 DD 03/15/13<br>03027WAJ1   |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 480,000.0000<br>101.928000<br>101.928000        | 468,840.00<br>468,840.00     | 489,254.40<br>489,254.40                 | 0 %                | 0.00  | 20,414.40<br>20,414.40  |
| AMERIGAS PARTNERS LP / AMERIGA<br>5.625% 05/20/2024 DD 06/27/16<br>030981AH7 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,100,000.0000<br>106.125000<br>106.125000      | 1,140,875.00<br>1,140,875.00 | 1,167,375.00<br>1,167,375.00             | 0 %                | 0.00  | 26,500.00<br>26,500.00  |
| AMERIGAS PARTNERS LP / AMERIGA<br>5.875% 08/20/2026 DD 06/27/16<br>030981AJ3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 895,000.0000<br>108.595000<br>108.595000        | 931,232.50<br>931,232.50     | 971,925.25<br>971,925.25                 | 0 %                | 0.00  | 40,692.75<br>40,692.75  |
| AMERIGAS PARTNERS LP / AMERIGA<br>5.500% 05/20/2025 DD 12/28/16<br>030981AK0 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 305,000.0000<br>105.750000<br>105.750000        | 310,748.08<br>310,748.08     | 322,537.50<br>322,537.50                 | 0 %                | 0.00  | 11,789.42<br>11,789.42  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AMERIGAS PARTNERS LP / AMERIGA<br>5.750% 05/20/2027 DD 02/13/17<br>030981AL8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 575,000.0000<br>105.810000<br>105.810000        | 584,250.00<br>584,250.00     | 608,407.50<br>608,407.50                 | 0 %                | 0.00  | 24,157.50<br>24,157.50  |
| AMERICAN THRIFT & LOAN ASSOC<br>10.250% 07/11/2004 DD 10/31/91<br>030990AA3  |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 2,594.8000<br>99.500530<br>99.500530            | 2,581.84<br>2,581.84         | 2,581.84<br>2,581.84                     | 0 %                | 0.00  | 0.00<br>0.00  |
| AMSTED INDUSTRIES INC 144A<br>5.375% 09/15/2024 DD 09/09/14<br>032177AF4     |   |                              |  |                    |   |   |
| PN MW POST   | 650,000.0000<br>102.750000<br>102.750000        | 652,437.50<br>652,437.50     | 667,875.00<br>667,875.00                 | 0 %                | 0.00  | 15,437.50<br>15,437.50  |
| MCMORG FIX INC H YLD   | 500,000.0000<br>102.750000<br>102.750000        | 524,250.00<br>524,250.00     | 513,750.00<br>513,750.00                 | 0 %                | 0.00  | 10,500.00-<br>10,500.00-  |
|  | 1,150,000.0000                                  | 1,176,687.50<br>1,176,687.50 | 1,181,625.00<br>1,181,625.00             |                    | 0.00  | 4,937.50<br>4,937.50  |
| AMSTED INDUSTRIES INC 144A<br>5.625% 07/01/2027 DD 06/05/19<br>032177AH0     |   |                              |  |                    |   |   |



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N CALF PENSION TRUST TOTAL FD

G1154

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,030,000.0000<br>106.750000<br>106.750000      | 1,040,715.78<br>1,040,715.78 | 1,099,525.00<br>1,099,525.00             | 0 %                | 0.00  | 58,809.22<br>58,809.22  |
| ANDEAVOR LOGISTICS LP / TESORO<br>4.250% 12/01/2027 DD 11/28/17<br>03350WAC3 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 100,000.0000<br>105.799000<br>105.799000        | 99,822.00<br>99,822.00       | 105,799.00<br>105,799.00                 | 0 %                | 0.00  | 5,977.00<br>5,977.00  |
| ANGLO AMERICAN CAPITAL PL 144A<br>4.875% 05/14/2025 DD 05/14/15<br>034863AP5 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 560,000.0000<br>108.389000<br>108.389000        | 594,379.79<br>594,379.79     | 606,978.40<br>606,978.40                 | 0 %                | 0.00  | 12,598.61<br>12,598.61  |
| ANHEUSER-BUSCH INBEV WORLDWIDE<br>4.150% 01/23/2025 DD 01/23/19<br>03523TBX5 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 160,000.0000<br>109.485000<br>109.485000        | 159,840.00<br>159,840.00     | 175,176.00<br>175,176.00                 | 0 %                | 0.00  | 15,336.00<br>15,336.00  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST                                     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE             | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| ANHEUSER-BUSCH INBEV WORLDWIDE<br>4.750% 01/23/2029 DD 01/23/19<br>035240AQ3 |  |  |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 330,000.0000<br>116.762000<br>116.762000                   | 330,546.30<br>330,546.30                                     | 385,314.60<br>385,314.60                             | 0 %                | 0.00  | 54,768.30<br>54,768.30  |
| ANIXTER INC<br>5.125% 10/01/2021 DD 09/23/14<br>035287AE1                    |  |  |  |                    |   |   |
| PN MW POST   | 1,250,000.0000<br>104.375000<br>104.375000                 | 1,304,500.00<br>1,304,500.00                                 | 1,304,687.50<br>1,304,687.50                         | 0 %                | 0.00  | 187.50<br>187.50  |
| ANIXTER INC<br>6.000% 12/01/2025 DD 06/01/19<br>035287AJ0                    |  |  |  |                    |   |   |
| MCMORG FIX INC H YLD   | 255,000.0000<br>110.500000<br>110.500000                   | 255,000.00<br>255,000.00                                     | 281,775.00<br>281,775.00                             | 0 %                | 0.00  | 26,775.00<br>26,775.00  |
| ANTERO MIDSTREAM PARTNERS LP /<br>5.375% 09/15/2024 DD 03/15/17<br>03690AAC0 |  |  |  |                    |   |   |
| PN MW POST   | 14,000.0000<br>94.250000<br>94.250000                      | 14,331.93<br>14,331.93                                       | 13,195.00<br>13,195.00                               | 0 %                | 0.00  | 1,136.93-<br>1,136.93-  |
| MCMORG FIX INC H YLD   | 1,005,000.0000<br>94.250000<br>94.250000<br>1,019,000.0000 | 1,038,025.00<br>1,038,025.00<br>1,052,356.93<br>1,052,356.93 | 947,212.50<br>947,212.50<br>960,407.50<br>960,407.50 | 0 %                | 0.00  | 90,812.50-<br>90,812.50-<br>91,949.43-<br>91,949.43-            |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ANTERO MIDSTREAM PARTNERS 144A<br>5.750% 01/15/2028 DD 06/28/19<br>03690AAF3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 555,000.0000<br>90.750000<br>90.750000          | 532,000.00<br>532,000.00     | 503,662.50<br>503,662.50                 | 0 %                | 0.00  | 28,337.50-<br>28,337.50-  |
| APPLE INC<br>3.000% 02/09/2024 DD 02/09/17<br>037833CG3                      |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 1,225,000.0000<br>104.548000<br>104.548000      | 1,237,274.50<br>1,237,274.50 | 1,280,713.00<br>1,280,713.00             | 0 %                | 0.00  | 43,438.50<br>43,438.50  |
| ARAMARK SERVICES INC 144A<br>5.000% 04/01/2025 DD 03/22/17<br>038522AP3      |   |                              |  |                    |   |   |
| PN MW POST   | 1,000,000.0000<br>103.315000<br>103.315000      | 1,033,750.00<br>1,033,750.00 | 1,033,150.00<br>1,033,150.00             | 0 %                | 0.00  | 600.00-<br>600.00-  |
| ARDAGH PACKAGING FINANCE 144A<br>4.250% 09/15/2022 DD 03/08/17<br>03969AAM2  |   |                              |  |                    |   |   |
| PN MW POST   | 2,500,000.0000<br>101.375000<br>101.375000      | 2,487,780.90<br>2,487,780.90 | 2,534,375.00<br>2,534,375.00             | 0 %                | 0.00  | 46,594.10<br>46,594.10  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                      | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| ARES CAPITAL CORP<br>3.500% 02/10/2023 DD 08/10/17<br>04010LAU7               |  |                                  |  |                             |   |   |
| PN MW POST  | 1,525,000.0000<br>100.859000<br>100.859000               | 1,523,795.25<br>1,523,795.25     | 1,538,099.75<br>1,538,099.75                     | 0 %                         | 0.00  | 14,304.50<br>14,304.50  |
| ASBURY AUTOMOTIVE GROUP INC<br>6.000% 12/15/2024 DD 12/04/14<br>043436AN4     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,640,000.0000<br>103.375000<br>103.375000               | 1,699,739.10<br>1,699,739.10     | 1,695,350.00<br>1,695,350.00                     | 0 %                         | 0.00  | 4,389.10-<br>4,389.10-  |
| ASCENT RESOURCES UTICA HO 144A<br>10.000% 04/01/2022 DD 04/05/17<br>04364VAA1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 682,000.0000<br>100.250000<br>100.250000                 | 720,654.79<br>720,654.79         | 683,705.00<br>683,705.00                         | 0 %                         | 0.00  | 36,949.79-<br>36,949.79-  |
| ASCENT RESOURCES UTICA HO 144A<br>7.000% 11/01/2026 DD 10/11/18<br>04364VAG8  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 435,000.0000<br>82.595000<br>82.595000                   | 431,676.60<br>431,676.60         | 359,288.25<br>359,288.25                         | 0 %                         | 0.00  | 72,388.35-<br>72,388.35-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| ASHLAND LLC<br>VAR RT 08/15/2022 DD 08/15/13<br>044209AF1                    |  |                                  |  |                             |   |   |
| PN MW POST   | 1,150,000.0000<br>105.096000<br>105.096000               | 1,194,748.75<br>1,194,748.75     | 1,208,604.00<br>1,208,604.00                     | 0 %                         | 0.00  | 13,855.25<br>13,855.25  |
| ASHTHEAD CAPITAL INC 144A<br>5.625% 10/01/2024 DD 09/17/14<br>045054AC7      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,700,000.0000<br>103.000000<br>103.000000               | 1,812,449.22<br>1,812,449.22     | 1,751,000.00<br>1,751,000.00                     | 0 %                         | 0.00  | 61,449.22-<br>61,449.22-  |
| ASTON MARTIN CAPITAL HOLD 144A<br>6.500% 04/15/2022 DD 04/18/17<br>04625HAA7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 653,000.0000<br>94.627000<br>94.627000                   | 681,576.25<br>681,576.25         | 617,914.31<br>617,914.31                         | 0 %                         | 0.00  | 63,661.94-<br>63,661.94-  |
| ATMOS ENERGY CORP<br>3.000% 06/15/2027 DD 06/08/17<br>049560AN5              |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 405,000.0000<br>105.288000<br>105.288000                 | 403,886.25<br>403,886.25         | 426,416.40<br>426,416.40                         | 0 %                         | 0.00  | 22,530.15<br>22,530.15  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                         | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AUTONATION INC<br>3.350% 01/15/2021 DD 09/21/15<br>05329WAL6             |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 375,000.0000<br>100.975000<br>100.975000        | 380,296.10<br>380,296.10     | 378,656.25<br>378,656.25                 | 0 %                | 0.00  | 1,639.85-<br>1,639.85-  |
| AXA EQUITABLE HOLDINGS INC<br>3.900% 04/20/2023 DD 10/20/18<br>054561AC9 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 855,000.0000<br>105.018000<br>105.018000        | 852,376.60<br>852,376.60     | 897,903.90<br>897,903.90                 | 0 %                | 0.00  | 45,527.30<br>45,527.30  |
| B&G FOODS INC<br>5.250% 04/01/2025 DD 04/03/17<br>05508RAE6              |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 590,000.0000<br>101.405000<br>101.405000        | 591,145.45<br>591,145.45     | 598,289.50<br>598,289.50                 | 0 %                | 0.00  | 7,144.05<br>7,144.05  |
| B&G FOODS INC<br>4.625% 06/01/2021 DD 06/04/13<br>05508WAA3              |   |                              |  |                    |   |   |
| PN MW POST   | 1,775,000.0000<br>100.325000<br>100.325000      | 1,818,316.25<br>1,818,316.25 | 1,780,768.75<br>1,780,768.75             | 0 %                | 0.00  | 37,547.50-<br>37,547.50-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| BB&T CORP<br>2.750% 04/01/2022 DD 03/21/17<br>05531FAX1                      |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 1,200,000.0000<br>101.772000<br>101.772000               | 1,197,756.00<br>1,197,756.00     | 1,221,264.00<br>1,221,264.00                     | 0 %                         | 0.00  | 23,508.00<br>23,508.00  |
| BMC EAST LLC 144A<br>5.500% 10/01/2024 DD 09/15/16<br>055604AA0              |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 185,000.0000<br>103.750000<br>103.750000                 | 193,407.50<br>193,407.50         | 191,937.50<br>191,937.50                         | 0 %                         | 0.00  | 1,470.00-<br>1,470.00-  |
| BMW FLOORPLAN MASTER 1 A1 144A<br>3.150% 05/15/2023 DD 06/12/18<br>05564UAM2 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 280,000.0000<br>102.151000<br>102.151000                 | 279,936.24<br>279,936.24         | 286,022.80<br>286,022.80                         | 0 %                         | 0.00  | 6,086.56<br>6,086.56  |
| BP CAPITAL MARKETS PLC<br>2.500% 11/06/2022 DD 11/06/12<br>05565QCB2         |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 675,000.0000<br>101.429000<br>101.429000                 | 670,187.92<br>670,187.92         | 684,645.75<br>684,645.75                         | 0 %                         | 0.00  | 14,457.83<br>14,457.83  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                  | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| BCD ACQUISITION INC 144A<br>9.625% 09/15/2023 DD 08/24/16<br>05583PAA6    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 450,000.0000<br>102.000000<br>102.000000                 | 490,750.00<br>490,750.00         | 459,000.00<br>459,000.00                         | 0 %                         | 0.00  | 31,750.00-<br>31,750.00-  |
| BAIDU INC<br>4.375% 05/14/2024 DD 11/14/18<br>056752AM0                   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 405,000.0000<br>107.476000<br>107.476000                 | 404,198.10<br>404,198.10         | 435,277.80<br>435,277.80                         | 0 %                         | 0.00  | 31,079.70<br>31,079.70  |
| BALTIMORE GAS & ELECTRIC CO<br>2.400% 08/15/2026 DD 08/18/16<br>059165EG1 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 226,000.0000<br>100.756000<br>100.756000                 | 212,937.20<br>212,937.20         | 227,708.56<br>227,708.56                         | 0 %                         | 0.00  | 14,771.36<br>14,771.36  |
| BANK OF AMERICA CORP<br>3.300% 01/11/2023 DD 01/11/13<br>06051GEU9        |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 565,000.0000<br>103.951000<br>103.951000                 | 563,424.88<br>563,424.88         | 587,323.15<br>587,323.15                         | 0 %                         | 0.00  | 23,898.27<br>23,898.27  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>           | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| BANK OF AMERICA CORP<br>VAR RT 01/20/2028 DD 01/20/17<br>06051GGF0 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 690,000.0000<br>108.358000<br>108.358000                 | 711,928.20<br>711,928.20         | 747,670.20<br>747,670.20                         | 0 %                         | 0.00  | 35,742.00<br>35,742.00  |
| BANK OF AMERICA CORP<br>VAR RT 12/20/2023 DD 12/20/17<br>06051GHC6 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 262,000.0000<br>102.645000<br>102.645000                 | 282,411.79<br>282,411.79         | 268,929.90<br>268,929.90                         | 0 %                         | 0.00  | 13,481.89-<br>13,481.89-  |
| BANK OF AMERICA CORP<br>VAR RT 05/17/2022 DD 05/17/18<br>06051GHH5 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 485,000.0000<br>102.245000<br>102.245000                 | 485,000.00<br>485,000.00         | 495,888.25<br>495,888.25                         | 0 %                         | 0.00  | 10,888.25<br>10,888.25  |
| BANK OF AMERICA CORP<br>VAR RT 07/23/2030 DD 07/23/19<br>06051GHV4 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 205,000.0000<br>104.388000<br>104.388000                 | 205,000.00<br>205,000.00         | 213,995.40<br>213,995.40                         | 0 %                         | 0.00  | 8,995.40<br>8,995.40  |



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G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                    | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| BANK 2019-BNK19 BN19 A2<br>2.926% 08/15/2061 DD 08/01/19<br>06540WBC6       |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 680,000.0000   |                                  |  |                             |   |   |
|   | 105.658000   | 686,756.48                       | 718,474.40                                       |                             |   | 31,717.92   |
|   | 105.658000   | 686,756.48                       | 718,474.40                                       | 0 %                         | 0.00  | 31,717.92   |
| BARCLAYS PLC<br>VAR RT 02/15/2023 DD 11/15/18<br>06738EBE4                  |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 405,000.0000   |                                  |  |                             |   |   |
|   | 103.621000   | 404,923.05                       | 419,665.05                                       |                             |   | 14,742.00   |
|   | 103.621000   | 404,923.05                       | 419,665.05                                       | 0 %                         | 0.00  | 14,742.00   |
| BASS PRO SHOPS 11/16 COV-LITE<br>0.000% 09/25/2024 DD 10/26/16<br>07014QAK7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 294,750.0000   |                                  |  |                             |   |   |
|   | 94.938000  | 287,831.03                       | 279,829.76                                       |                             |   | 8,001.27-   |
|   | 94.938000  | 287,831.03                       | 279,829.76                                       | 0 %                         | 0.00  | 8,001.27-   |
| BAXTER INTERNATIONAL INC<br>1.700% 08/15/2021 DD 08/15/16<br>071813BR9      |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 820,000.0000   |                                  |  |                             |   |   |
|   | 99.466000  | 795,014.60                       | 815,621.20                                       |                             |   | 20,606.60   |
|   | 99.466000  | 795,014.60                       | 815,621.20                                       | 0 %                         | 0.00  | 20,606.60   |





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G1154

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| BEACON ROOFING SUPPLY INC 144A<br>4.875% 11/01/2025 DD 10/25/17<br>073685AD1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,160,000.0000<br>98.625000<br>98.625000        | 1,122,518.75<br>1,122,518.75 | 1,144,050.00<br>1,144,050.00             | 0 %                | 0.00  | 21,531.25<br>21,531.25  |
| BENCHMARK 2019-B12 MORT B12 A4<br>2.859% 08/15/2052 DD 08/01/19<br>08162FAD5 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 360,000.0000<br>105.288000<br>105.288000        | 363,598.60<br>363,598.60     | 379,036.80<br>379,036.80                 | 0 %                | 0.00  | 15,438.20<br>15,438.20  |
| BERKSHIRE HATHAWAY INC<br>2.750% 03/15/2023 DD 03/15/16<br>084670BR8         |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 675,000.0000<br>103.187000<br>103.187000        | 690,849.00<br>690,849.00     | 696,512.25<br>696,512.25                 | 0 %                | 0.00  | 5,663.25<br>5,663.25  |
| BERRY GLOBAL INC<br>5.500% 05/15/2022 DD 05/12/14<br>085790AX1               |   |                              |  |                    |   |   |
| PN MW POST   | 350,000.0000<br>101.680000<br>101.680000        | 354,812.50<br>354,812.50     | 355,880.00<br>355,880.00                 | 0 %                | 0.00  | 1,067.50<br>1,067.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| BERRY GLOBAL INC<br>5.125% 07/15/2023 DD 06/05/15<br>085790AY9               |  |                                  |  |                             |   |   |
| PN MW POST   | 1,400,000.0000<br>102.500000<br>102.500000               | 1,418,250.00<br>1,418,250.00     | 1,435,000.00<br>1,435,000.00                     | 0 %                         | 0.00  | 16,750.00<br>16,750.00  |
| BIG RIVER STEEL LLC / BRS 144A<br>7.250% 09/01/2025 DD 08/23/17<br>08949LAA8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,200,000.0000<br>105.750000<br>105.750000               | 2,264,668.75<br>2,264,668.75     | 2,326,500.00<br>2,326,500.00                     | 0 %                         | 0.00  | 61,831.25<br>61,831.25  |
| BLOCK COMMUNICATIONS INC 144A<br>6.875% 02/15/2025 DD 02/16/17<br>093645AH2  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,150,000.0000<br>105.000000<br>105.000000               | 2,295,412.50<br>2,295,412.50     | 2,257,500.00<br>2,257,500.00                     | 0 %                         | 0.00  | 37,912.50-<br>37,912.50-  |
| BLUE CUBE SPINCO LLC<br>9.750% 10/15/2023 DD 04/15/16<br>095370AB8           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,700,000.0000<br>109.750000<br>109.750000               | 2,022,437.50<br>2,022,437.50     | 1,865,750.00<br>1,865,750.00                     | 0 %                         | 0.00  | 156,687.50-<br>156,687.50-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                    | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| BLUE CUBE SPINCO LLC<br>10.000% 10/15/2025 DD 04/15/16<br>095370AD4 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 975,000.0000<br>112.250000<br>112.250000        | 1,190,337.50<br>1,190,337.50 | 1,094,437.50<br>1,094,437.50             | 0 %                | 0.00  | 95,900.00-<br>95,900.00-  |
| BOYD GAMING CORP<br>6.875% 05/15/2023 DD 05/21/15<br>103304BK6      |   |                              |  |                    |   |   |
| PN MW POST  | 2,975,000.0000<br>103.728000<br>103.728000      | 3,090,000.00<br>3,090,000.00 | 3,085,908.00<br>3,085,908.00             | 0 %                | 0.00  | 4,092.00-<br>4,092.00-  |
| MCMORG FIX INC H YLD  | 250,000.0000<br>103.728000<br>103.728000        | 259,375.00<br>259,375.00     | 259,320.00<br>259,320.00                 | 0 %                | 0.00  | 55.00-<br>55.00-  |
|   | 3,225,000.0000                                  | 3,349,375.00<br>3,349,375.00 | 3,345,228.00<br>3,345,228.00             |                    | 0.00  | 4,147.00-<br>4,147.00-  |
| BOYD GAMING CORP<br>6.000% 08/15/2026 DD 06/25/18<br>103304BQ3      |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,100,000.0000<br>105.625000<br>105.625000      | 1,100,400.15<br>1,100,400.15 | 1,161,875.00<br>1,161,875.00             | 0 %                | 0.00  | 61,474.85<br>61,474.85  |
| BOYNE USA INC 144A<br>7.250% 05/01/2025 DD 04/11/18<br>103557AA2    |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 450,000.0000<br>109.125000<br>109.125000        | 470,312.50<br>470,312.50 | 491,062.50<br>491,062.50                 | 0 %                | 0.00  | 20,750.00<br>20,750.00  |
| BRISTOL-MYERS SQUIBB CO 144A<br>3.200% 06/15/2026 DD 05/16/19<br>110122CA4   |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 330,000.0000<br>105.647000<br>105.647000        | 329,102.40<br>329,102.40 | 348,635.10<br>348,635.10                 | 0 %                | 0.00  | 19,532.70<br>19,532.70  |
| BROADCOM INC 144A<br>3.125% 10/15/2022 DD 04/05/19<br>11135FAC5              |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 540,000.0000<br>101.294000<br>101.294000        | 537,532.20<br>537,532.20 | 546,987.60<br>546,987.60                 | 0 %                | 0.00  | 9,455.40<br>9,455.40  |
| BROOKFIELD RESIDENTIAL PR 144A<br>6.500% 12/15/2020 DD 12/14/12<br>11283WAA2 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 520,000.0000<br>100.125000<br>100.125000        | 537,600.00<br>537,600.00 | 520,650.00<br>520,650.00                 | 0 %                | 0.00  | 16,950.00-<br>16,950.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| BROOKFIELD RESIDENTIAL PR 144A<br>6.375% 05/15/2025 DD 05/12/15<br>11283WAC8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>101.500000<br>101.500000               | 1,056,850.00<br>1,056,850.00     | 1,015,000.00<br>1,015,000.00                     | 0 %                         | 0.00  | 41,850.00-<br>41,850.00-  |
| BROOKFIELD RESIDENTIAL PR 144A<br>6.125% 07/01/2022 DD 06/25/13<br>11283YAA8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>101.375000<br>101.375000                 | 520,500.00<br>520,500.00         | 506,875.00<br>506,875.00                         | 0 %                         | 0.00  | 13,625.00-<br>13,625.00-  |
| C&S GROUP ENTERPRISES LLC 144A<br>5.375% 07/15/2022 DD 07/10/14<br>12467AAD0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,000,000.0000<br>100.250000<br>100.250000               | 1,949,812.50<br>1,949,812.50     | 2,005,000.00<br>2,005,000.00                     | 0 %                         | 0.00  | 55,187.50<br>55,187.50  |
| CCO HOLDINGS LLC / CCO HOLDING<br>5.250% 09/30/2022 DD 08/22/12<br>1248EPAY9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>101.000000<br>101.000000                 | 405,500.00<br>405,500.00         | 404,000.00<br>404,000.00                         | 0 %                         | 0.00  | 1,500.00-<br>1,500.00-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE                  | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| CCO HOLDINGS LLC / CCO HOLDING<br>5.125% 02/15/2023 DD 12/17/12<br>1248EPAZ6 |  |                              |  |                    |   |   |
| PN MW POST   | 1,000,000.0000<br>101.625000<br>101.625000                       | 1,015,625.00<br>1,015,625.00 | 1,016,250.00<br>1,016,250.00             | 0 %                | 0.00  | 625.00<br>625.00  |
| MCMORG FIX INC H YLD   | 860,000.0000<br>101.625000<br>101.625000<br><hr/> 1,860,000.0000 | 877,575.00<br>877,575.00     | 873,975.00<br>873,975.00                 | 0 %                | 0.00  | 3,600.00-<br>3,600.00-  |
|  |  | 1,893,200.00<br>1,893,200.00 | 1,890,225.00<br>1,890,225.00             |                    | 0.00  | 2,975.00-<br>2,975.00-  |
| CCO HOLDINGS LLC / CCO HOLDING<br>5.250% 03/15/2021 DD 09/15/13<br>1248EPBB8 |  |                              |  |                    |   |   |
| PN MW POST   | 1,448,000.0000<br>100.313000<br>100.313000                       | 1,464,369.26<br>1,464,369.26 | 1,452,532.24<br>1,452,532.24             | 0 %                | 0.00  | 11,837.02-<br>11,837.02-  |
| MCMORG FIX INC H YLD   | 375,000.0000<br>100.313000<br>100.313000<br><hr/> 1,823,000.0000 | 383,750.00<br>383,750.00     | 376,173.75<br>376,173.75                 | 0 %                | 0.00  | 7,576.25-<br>7,576.25-  |
|  |  | 1,848,119.26<br>1,848,119.26 | 1,828,705.99<br>1,828,705.99             |                    | 0.00  | 19,413.27-<br>19,413.27-  |
| CCO HOLDINGS LLC / CCO HOLDING<br>5.750% 01/15/2024 DD 05/03/13<br>1248EPBE2 |  |                              |  |                    |   |   |
| PN MW POST   | 1,050,000.0000<br>102.250000<br>102.250000                       | 1,078,625.00<br>1,078,625.00 | 1,073,625.00<br>1,073,625.00             | 0 %                | 0.00  | 5,000.00-<br>5,000.00-  |



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G1154

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 750,000.0000                                    |                          |  |                    |   |   |
|  | 102.250000                                      | 759,843.75               | 766,875.00                               |                    |   | 7,031.25  |
|  | 102.250000                                      | 759,843.75               | 766,875.00                               | 0 %                | 0.00  | 7,031.25  |
|  | 1,800,000.0000                                  |                          |  |                    |   |   |
|  |   | 1,838,468.75             | 1,840,500.00                             |                    |   | 2,031.25  |
|  |   | 1,838,468.75             | 1,840,500.00                             |                    | 0.00  | 2,031.25  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.125% 05/01/2023 DD 04/21/15<br>1248EPBF9 |   |                          |  |                    |   |   |
| PN MW POST   | 625,000.0000                                    |                          |  |                    |   |   |
|  | 102.300000                                      | 631,218.75               | 639,375.00                               |                    |   | 8,156.25  |
|  | 102.300000                                      | 631,218.75               | 639,375.00                               | 0 %                | 0.00  | 8,156.25  |
| MCMORG FIX INC H YLD   | 200,000.0000                                    |                          |  |                    |   |   |
|  | 102.300000                                      | 204,500.00               | 204,600.00                               |                    |   | 100.00  |
|  | 102.300000                                      | 204,500.00               | 204,600.00                               | 0 %                | 0.00  | 100.00  |
|  | 825,000.0000                                    |                          |  |                    |   |   |
|  |   | 835,718.75               | 843,975.00                               |                    |   | 8,256.25  |
|  |   | 835,718.75               | 843,975.00                               |                    | 0.00  | 8,256.25  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.375% 05/01/2025 DD 04/21/15<br>1248EPBG7 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 800,000.0000                                    |                          |  |                    |   |   |
|  | 103.875000                                      | 835,200.00               | 831,000.00                               |                    |   | 4,200.00-   |
|  | 103.875000                                      | 835,200.00               | 831,000.00                               | 0 %                | 0.00  | 4,200.00-   |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CCO HOLDINGS LLC / CCO HO 144A<br>5.750% 02/15/2026 DD 11/20/15<br>1248EPBM4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 800,000.0000<br>105.875000<br>105.875000                 | 829,825.00<br>829,825.00         | 847,000.00<br>847,000.00                         | 0 %                         | 0.00  | 17,175.00<br>17,175.00  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.875% 04/01/2024 DD 02/19/16<br>1248EPBP7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>104.125000<br>104.125000                 | 268,125.00<br>268,125.00         | 260,312.50<br>260,312.50                         | 0 %                         | 0.00  | 7,812.50-<br>7,812.50-  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.125% 05/01/2027 DD 02/06/17<br>1248EPBT9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 610,000.0000<br>105.749000<br>105.749000                 | 577,550.00<br>577,550.00         | 645,068.90<br>645,068.90                         | 0 %                         | 0.00  | 67,518.90<br>67,518.90  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.000% 02/01/2028 DD 08/08/17<br>1248EPBX0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>105.000000<br>105.000000               | 997,678.57<br>997,678.57         | 1,050,000.00<br>1,050,000.00                     | 0 %                         | 0.00  | 52,321.43<br>52,321.43  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CCO HOLDINGS LLC / CCO HO 144A<br>4.000% 03/01/2023 DD 10/17/17<br>1248EPBZ5 |  |                                  |  |                             |   |   |
| PN MW POST   | 400,000.0000<br>101.000000<br>101.000000                 | 403,312.50<br>403,312.50         | 404,000.00<br>404,000.00                         | 0 %                         | 0.00  | 687.50<br>687.50  |
| CCO HOLDINGS LLC / CCO HO 144A<br>5.375% 06/01/2029 DD 05/23/19<br>1248EPCB7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 490,000.0000<br>106.875000<br>106.875000                 | 490,000.00<br>490,000.00         | 523,687.50<br>523,687.50                         | 0 %                         | 0.00  | 33,687.50<br>33,687.50  |
| OUTFRONT MEDIA CAPITAL LLC / O<br>5.625% 02/15/2024 DD 11/15/14<br>12505FAD3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,900,000.0000<br>103.000000<br>103.000000               | 1,968,812.50<br>1,968,812.50     | 1,957,000.00<br>1,957,000.00                     | 0 %                         | 0.00  | 11,812.50-<br>11,812.50-  |
| OUTFRONT MEDIA CAPITAL LLC / O<br>5.875% 03/15/2025 DD 10/01/14<br>12505FAF8 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,400,000.0000<br>103.375000<br>103.375000               | 1,445,000.00<br>1,445,000.00     | 1,447,250.00<br>1,447,250.00                     | 0 %                         | 0.00  | 2,250.00<br>2,250.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CDK GLOBAL INC<br>VAR RT 10/15/2019 DD 04/15/15<br>12508EAB7 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>100.000000<br>100.000000        | 408,500.00<br>408,500.00 | 400,000.00<br>400,000.00                 | 0 %                | 0.00  | 8,500.00-<br>8,500.00-  |
| CDK GLOBAL INC<br>VAR RT 10/15/2024 DD 04/15/15<br>12508EAD3 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 495,000.0000<br>105.250000<br>105.250000        | 504,262.50<br>504,262.50 | 520,987.50<br>520,987.50                 | 0 %                | 0.00  | 16,725.00<br>16,725.00  |
| CDK GLOBAL INC<br>4.875% 06/01/2027 DD 12/01/17<br>12508EAF8 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>103.324000<br>103.324000        | 341,375.00<br>341,375.00 | 361,634.00<br>361,634.00                 | 0 %                | 0.00  | 20,259.00<br>20,259.00  |
| CDK GLOBAL INC<br>5.875% 06/15/2026 DD 06/18/18<br>12508EAG6 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 745,000.0000<br>106.210000<br>106.210000        | 753,125.00<br>753,125.00 | 791,264.50<br>791,264.50                 | 0 %                | 0.00  | 38,139.50<br>38,139.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CDW LLC / CDW FINANCE CORP<br>5.000% 09/01/2023 DD 03/03/15<br>12513GBB4     |  |                                  |  |                             |   |   |
| PN MW POST   | 1,981,000.0000<br>102.000000<br>102.000000               | 1,976,047.50<br>1,976,047.50     | 2,020,620.00<br>2,020,620.00                     | 0 %                         | 0.00  | 44,572.50<br>44,572.50  |
| CNH INDUSTRIAL CAPITAL LLC<br>4.875% 04/01/2021 DD 03/17/16<br>12592BAF1     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 250,000.0000<br>103.389000<br>103.389000                 | 258,290.00<br>258,290.00         | 258,472.50<br>258,472.50                         | 0 %                         | 0.00  | 182.50<br>182.50  |
| CNH INDUSTRIAL CAPITAL LLC<br>4.375% 04/05/2022 DD 04/10/17<br>12592BAH7     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 240,000.0000<br>104.125000<br>104.125000                 | 243,025.80<br>243,025.80         | 249,900.00<br>249,900.00                         | 0 %                         | 0.00  | 6,874.20<br>6,874.20  |
| COMM 2013-CCRE8 MORTGAG CR8 A4<br>3.334% 06/10/2046 DD 06/01/13<br>12625KAD7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 356,112.7700<br>103.900000<br>103.900000                 | 355,848.45<br>355,848.45         | 370,001.17<br>370,001.17                         | 0 %                         | 0.00  | 14,152.72<br>14,152.72  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                    | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| CSC HOLDINGS LLC 144A<br>5.375% 07/15/2023 DD 07/15/18<br>126307AT4 |   |                              |  |                    |   |   |
| PN MW POST  | 3,600,000.0000<br>102.776000<br>102.776000      | 3,658,187.50<br>3,658,187.50 | 3,699,936.00<br>3,699,936.00             | 0 %                | 0.00  | 41,748.50<br>41,748.50  |
| MCMORG FIX INC H YLD  | 450,000.0000<br>102.776000<br>102.776000        | 463,500.00<br>463,500.00     | 462,492.00<br>462,492.00                 | 0 %                | 0.00  | 1,008.00-<br>1,008.00-  |
|   | 4,050,000.0000                                  | 4,121,687.50<br>4,121,687.50 | 4,162,428.00<br>4,162,428.00             |                    | 0.00  | 40,740.50<br>40,740.50  |
| CSC HOLDINGS LLC 144A<br>5.125% 12/15/2021 DD 06/15/18<br>126307AV9 |   |                              |  |                    |   |   |
| PN MW POST  | 700,000.0000<br>100.125000<br>100.125000        | 701,250.00<br>701,250.00     | 700,875.00<br>700,875.00                 | 0 %                | 0.00  | 375.00-<br>375.00-  |
| CSC HOLDINGS LLC 144A<br>5.125% 12/15/2021 DD 06/15/18<br>126307AW7 |   |                              |  |                    |   |   |
| PN MW POST  | 875,000.0000<br>100.125000<br>100.125000        | 878,281.25<br>878,281.25     | 876,093.75<br>876,093.75                 | 0 %                | 0.00  | 2,187.50-<br>2,187.50-  |
| CSC HOLDINGS LLC 144A<br>6.500% 02/01/2029 DD 01/31/19<br>126307AZ0 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 270,000.0000<br>112.063000<br>112.063000        | 270,000.00<br>270,000.00 | 302,570.10<br>302,570.10                 | 0 %                | 0.00  | 32,570.10<br>32,570.10  |
| CSC HOLDINGS LLC 144A<br>5.750% 01/15/2030 DD 07/10/19<br>126307BA4          |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 700,000.0000<br>104.625000<br>104.625000        | 703,000.00<br>703,000.00 | 732,375.00<br>732,375.00                 | 0 %                | 0.00  | 29,375.00<br>29,375.00  |
| CTR PARTNERSHIP LP / CARETRUST<br>5.250% 06/01/2025 DD 05/24/17<br>126458AD0 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 430,000.0000<br>103.018000<br>103.018000        | 434,975.00<br>434,975.00 | 442,977.40<br>442,977.40                 | 0 %                | 0.00  | 8,002.40<br>8,002.40  |
| CNX MIDSTREAM PARTNERS LP 144A<br>6.500% 03/15/2026 DD 03/16/18<br>12654TAA8 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 610,000.0000<br>93.550000<br>93.550000          | 608,000.00<br>608,000.00 | 570,655.00<br>570,655.00                 | 0 %                | 0.00  | 37,345.00-<br>37,345.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>          | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| CVS HEALTH CORP<br>3.875% 07/20/2025 DD 07/20/15<br>126650CL2     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 511,000.0000<br>106.055000<br>106.055000                 | 505,859.34<br>505,859.34         | 541,941.05<br>541,941.05                         | 0 %                         | 0.00  | 36,081.71<br>36,081.71  |
| CALLON PETROLEUM CO<br>6.125% 10/01/2024 DD 04/01/17<br>13123XAT9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 895,000.0000<br>97.000000<br>97.000000                   | 923,193.75<br>923,193.75         | 868,150.00<br>868,150.00                         | 0 %                         | 0.00  | 55,043.75-<br>55,043.75-  |
| CALPINE CORP 144A<br>6.000% 01/15/2022 DD 10/31/13<br>131347CA2   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>100.703000<br>100.703000                 | 313,000.00<br>313,000.00         | 302,109.00<br>302,109.00                         | 0 %                         | 0.00  | 10,891.00-<br>10,891.00-  |
| CALPINE CORP 144A<br>5.875% 01/15/2024 DD 10/31/13<br>131347CC8   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 935,000.0000<br>102.136000<br>102.136000                 | 967,000.00<br>967,000.00         | 954,971.60<br>954,971.60                         | 0 %                         | 0.00  | 12,028.40-<br>12,028.40-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CAPITAL ONE MULTI-ASSET A2 A2<br>1.720% 08/15/2024 DD 09/05/19<br>14041NFU0  |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 520,000.0000<br>99.910000<br>99.910000                   | 519,869.06<br>519,869.06         | 519,532.00<br>519,532.00                         | 0 %                         | 0.00  | 337.06-<br>337.06-  |
| CAPITAL ONE MULTI-ASSET A3 A3<br>2.060% 08/15/2028 DD 09/05/19<br>14041NFV8  |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 390,000.0000<br>99.940000<br>99.940000                   | 389,896.30<br>389,896.30         | 389,766.00<br>389,766.00                         | 0 %                         | 0.00  | 130.30-<br>130.30-  |
| CARLSON TRAVEL INC 144A<br>6.750% 12/15/2023 DD 12/16/16<br>14282LAA1        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 4,305,000.0000<br>101.500000<br>101.500000               | 4,266,786.25<br>4,266,786.25     | 4,369,575.00<br>4,369,575.00                     | 0 %                         | 0.00  | 102,788.75<br>102,788.75  |
| CATALENT PHARMA SOLUTIONS 144A<br>4.875% 01/15/2026 DD 10/18/17<br>14879EAD0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>101.500000<br>101.500000                 | 508,319.62<br>508,319.62         | 507,500.00<br>507,500.00                         | 0 %                         | 0.00  | 819.62-<br>819.62-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)           | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CELGENE CORP<br>3.875% 08/15/2025 DD 08/12/15<br>151020AS3 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 405,000.0000<br>108.449000<br>108.449000        | 428,947.63<br>428,947.63     | 439,218.45<br>439,218.45                 | 0 %                | 0.00  | 10,270.82<br>10,270.82  |
| CENTENE CORP<br>4.750% 05/15/2022 DD 04/29/14<br>15135BAD3 |   |                              |  |                    |   |   |
| PN MW POST   | 1,375,000.0000<br>102.477000<br>102.477000      | 1,405,062.50<br>1,405,062.50 | 1,409,058.75<br>1,409,058.75             | 0 %                | 0.00  | 3,996.25<br>3,996.25  |
| CENTENE CORP<br>5.625% 02/15/2021 DD 02/11/16<br>15135BAF8 |   |                              |  |                    |   |   |
| PN MW POST   | 1,850,000.0000<br>101.375000<br>101.375000      | 1,876,316.18<br>1,876,316.18 | 1,875,437.50<br>1,875,437.50             | 0 %                | 0.00  | 878.68-<br>878.68-  |
| MCMORG FIX INC H YLD                                       | 850,000.0000<br>101.375000<br>101.375000        | 892,437.50<br>892,437.50     | 861,687.50<br>861,687.50                 | 0 %                | 0.00  | 30,750.00-<br>30,750.00-  |
|  | 2,700,000.0000                                  | 2,768,753.68<br>2,768,753.68 | 2,737,125.00<br>2,737,125.00             |                    | 0.00  | 31,628.68-<br>31,628.68-  |
| CENTENE CORP<br>6.125% 02/15/2024 DD 02/11/16<br>15135BAH4 |   |                              |  |                    |   |   |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                           | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>104.800000<br>104.800000      | 1,070,750.00<br>1,070,750.00 | 1,048,000.00<br>1,048,000.00             | 0 %                | 0.00  | 22,750.00-<br>22,750.00-  |
| CENTENE CORP 144A<br>5.375% 06/01/2026 DD 05/23/18<br>15137TAA8            |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 365,000.0000<br>106.905000<br>106.905000        | 365,000.00<br>365,000.00     | 390,203.25<br>390,203.25                 | 0 %                | 0.00  | 25,203.25<br>25,203.25  |
| CENTURY COMMUNITIES INC<br>5.875% 07/15/2025 DD 07/15/17<br>156504AH5      |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 700,000.0000<br>102.970000<br>102.970000        | 680,750.00<br>680,750.00     | 720,790.00<br>720,790.00                 | 0 %                | 0.00  | 40,040.00<br>40,040.00  |
| CENTURY COMMUNITIES INC 144A<br>6.750% 06/01/2027 DD 05/23/19<br>156504AJ1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 695,000.0000<br>106.000000<br>106.000000        | 695,000.00<br>695,000.00     | 736,700.00<br>736,700.00                 | 0 %                | 0.00  | 41,700.00<br>41,700.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>       | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CENTURYLINK INC<br>6.450% 06/15/2021 DD 06/16/11<br>156700AR7  |  |                                  |  |                             |   |   |
| PN MW POST   | 1,700,000.0000<br>105.375000<br>105.375000               | 1,813,400.00<br>1,813,400.00     | 1,791,375.00<br>1,791,375.00                     | 0 %                         | 0.00  | 22,025.00-<br>22,025.00-  |
| CENTURYLINK INC<br>5.800% 03/15/2022 DD 03/12/12<br>156700AS5  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,200,000.0000<br>104.875000<br>104.875000               | 1,157,025.00<br>1,157,025.00     | 1,258,500.00<br>1,258,500.00                     | 0 %                         | 0.00  | 101,475.00<br>101,475.00  |
| COLFAX CORP 144A<br>6.000% 02/15/2024 DD 02/05/19<br>15723RAA2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 635,000.0000<br>106.625000<br>106.625000                 | 643,073.75<br>643,073.75         | 677,068.75<br>677,068.75                         | 0 %                         | 0.00  | 33,995.00<br>33,995.00  |
| COLFAX CORP 144A<br>6.375% 02/15/2026 DD 02/05/19<br>15723RAC8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 620,000.0000<br>108.750000<br>108.750000                 | 629,782.01<br>629,782.01         | 674,250.00<br>674,250.00                         | 0 %                         | 0.00  | 44,467.99<br>44,467.99  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CHARLES RIVER LABORATORIE 144A<br>5.500% 04/01/2026 DD 04/03/18<br>159864AC1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 830,000.0000<br>106.990000<br>106.990000                 | 837,092.45<br>837,092.45         | 888,017.00<br>888,017.00                         | 0 %                         | 0.00  | 50,924.55<br>50,924.55  |
| CHENIERE ENERGY PARTNERS LP<br>5.250% 10/01/2025 DD 04/01/18<br>16411QAB7    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 830,000.0000<br>103.375000<br>103.375000                 | 825,625.00<br>825,625.00         | 858,012.50<br>858,012.50                         | 0 %                         | 0.00  | 32,387.50<br>32,387.50  |
| CHENIERE ENERGY PARTNERS LP<br>5.625% 10/01/2026 DD 04/01/19<br>16411QAD3    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 315,000.0000<br>105.500000<br>105.500000                 | 315,062.50<br>315,062.50         | 332,325.00<br>332,325.00                         | 0 %                         | 0.00  | 17,262.50<br>17,262.50  |
| CHENIERE CORPUS CHRISTI HOLDIN<br>5.875% 03/31/2025 DD 12/09/16<br>16412XAC9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 170,000.0000<br>111.500000<br>111.500000                 | 181,012.50<br>181,012.50         | 189,550.00<br>189,550.00                         | 0 %                         | 0.00  | 8,537.50<br>8,537.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CHENIERE CORPUS CHRISTI HOLDIN<br>7.000% 06/30/2024 DD 12/31/16<br>16412XAD7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 390,000.0000<br>115.375000<br>115.375000                 | 436,800.00<br>436,800.00         | 449,962.50<br>449,962.50                         | 0 %                         | 0.00  | 13,162.50<br>13,162.50  |
| CHEVRON PHILLIPS CHEMICAL 144A<br>3.400% 12/01/2026 DD 11/22/16<br>166754AP6 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 220,000.0000<br>106.233000<br>106.233000                 | 219,423.60<br>219,423.60         | 233,712.60<br>233,712.60                         | 0 %                         | 0.00  | 14,289.00<br>14,289.00  |
| CHEVRON PHILLIPS CHEMICAL 144A<br>3.300% 05/01/2023 DD 03/08/18<br>166754AQ4 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 100,000.0000<br>103.488000<br>103.488000                 | 99,937.00<br>99,937.00           | 103,488.00<br>103,488.00                         | 0 %                         | 0.00  | 3,551.00<br>3,551.00  |
| CHEVRON CORP<br>2.355% 12/05/2022 DD 12/05/12<br>166764AB6                   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 525,000.0000<br>101.753000<br>101.753000                 | 525,000.00<br>525,000.00         | 534,203.25<br>534,203.25                         | 0 %                         | 0.00  | 9,203.25<br>9,203.25  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CHOICE HOTELS INTERNATIONAL IN<br>5.750% 07/01/2022 DD 06/27/12<br>169905AE6 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 374,000.0000<br>107.078000<br>107.078000                 | 413,650.00<br>413,650.00         | 400,471.72<br>400,471.72                         | 0 %                         | 0.00  | 13,178.28-<br>13,178.28-  |
| CHURCHILL DOWNS INC 144A<br>4.750% 01/15/2028 DD 12/27/17<br>171484AE8       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 900,000.0000<br>103.000000<br>103.000000                 | 899,750.00<br>899,750.00         | 927,000.00<br>927,000.00                         | 0 %                         | 0.00  | 27,250.00<br>27,250.00  |
| CHURCHILL DOWNS INC 144A<br>5.500% 04/01/2027 DD 03/25/19<br>171484AG3       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 915,000.0000<br>106.250000<br>106.250000                 | 916,463.75<br>916,463.75         | 972,187.50<br>972,187.50                         | 0 %                         | 0.00  | 55,723.75<br>55,723.75  |
| CIMPRESS NV 144A<br>7.000% 06/15/2026 DD 06/15/18<br>17186HAC6               |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 700,000.0000<br>104.625000<br>104.625000                 | 708,500.00<br>708,500.00         | 732,375.00<br>732,375.00                         | 0 %                         | 0.00  | 23,875.00<br>23,875.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)               | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CINEMARK USA INC<br>5.125% 12/15/2022 DD 12/18/12<br>172441AX5 |   |                              |  |                    |   |   |
| PN MW POST   | 475,000.0000<br>101.625000<br>101.625000        | 489,281.25<br>489,281.25     | 482,718.75<br>482,718.75                 | 0 %                | 0.00  | 6,562.50-<br>6,562.50-  |
| CINEMARK USA INC<br>4.875% 06/01/2023 DD 05/24/13<br>172441AZ0 |   |                              |  |                    |   |   |
| PN MW POST   | 3,725,000.0000<br>101.875000<br>101.875000      | 3,680,625.00<br>3,680,625.00 | 3,794,843.75<br>3,794,843.75             | 0 %                | 0.00  | 114,218.75<br>114,218.75  |
| CINTAS CORP NO 2<br>4.300% 06/01/2021 DD 05/23/11<br>17252MAK6 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 315,000.0000<br>103.922000<br>103.922000        | 350,642.25<br>350,642.25     | 327,354.30<br>327,354.30                 | 0 %                | 0.00  | 23,287.95-<br>23,287.95-  |
| CINTAS CORP NO 2<br>3.700% 04/01/2027 DD 03/14/17<br>17252MAN0 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 440,000.0000<br>109.834000<br>109.834000        | 438,310.40<br>438,310.40     | 483,269.60<br>483,269.60                 | 0 %                | 0.00  | 44,959.20<br>44,959.20  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>        | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| CISCO SYSTEMS INC<br>2.500% 09/20/2026 DD 09/20/16<br>17275RBL5 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 735,000.0000<br>103.750000<br>103.750000                 | 711,854.85<br>711,854.85         | 762,562.50<br>762,562.50                         | 0 %                         | 0.00  | 50,707.65<br>50,707.65  |
| CITIGROUP INC<br>4.300% 11/20/2026 DD 11/20/14<br>172967JC6     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 865,000.0000<br>109.108000<br>109.108000                 | 906,545.95<br>906,545.95         | 943,784.20<br>943,784.20                         | 0 %                         | 0.00  | 37,238.25<br>37,238.25  |
| CITIGROUP INC<br>3.700% 01/12/2026 DD 01/12/16<br>172967KG5     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 600,000.0000<br>107.737000<br>107.737000                 | 575,688.00<br>575,688.00         | 646,422.00<br>646,422.00                         | 0 %                         | 0.00  | 70,734.00<br>70,734.00  |
| CITIGROUP INC<br>VAR RT 01/10/2028 DD 01/10/17<br>172967LD1     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 410,000.0000<br>108.457000<br>108.457000                 | 416,924.90<br>416,924.90         | 444,673.70<br>444,673.70                         | 0 %                         | 0.00  | 27,748.80<br>27,748.80  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                           | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CITIBANK NA<br>3.400% 07/23/2021 DD 07/23/18<br>17325FAQ1                  |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 485,000.0000<br>102.461000<br>102.461000        | 484,466.50<br>484,466.50 | 496,935.85<br>496,935.85                 | 0 %                | 0.00  | 12,469.35<br>12,469.35  |
| CITIZENS FINANCIAL GROUP INC<br>4.300% 12/03/2025 DD 12/03/15<br>174610AK1 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 600,000.0000<br>108.036000<br>108.036000        | 601,538.69<br>601,538.69 | 648,216.00<br>648,216.00                 | 0 %                | 0.00  | 46,677.31<br>46,677.31  |
| CITIZENS FINANCIAL GROUP INC<br>2.375% 07/28/2021 DD 07/28/16<br>174610AN5 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 350,000.0000<br>100.336000<br>100.336000        | 349,818.00<br>349,818.00 | 351,176.00<br>351,176.00                 | 0 %                | 0.00  | 1,358.00<br>1,358.00  |
| CLEAN HARBORS INC 144A<br>4.875% 07/15/2027 DD 07/02/19<br>184496AN7       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>105.750000<br>105.750000        | 350,000.00<br>350,000.00 | 370,125.00<br>370,125.00                 | 0 %                | 0.00  | 20,125.00<br>20,125.00  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| COGENT COMMUNICATIONS GRO 144A<br>5.375% 03/01/2022 DD 02/20/15<br>19240CAA1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,900,000.0000<br>103.750000<br>103.750000               | 1,968,875.00<br>1,968,875.00     | 1,971,250.00<br>1,971,250.00                     | 0 %                         | 0.00  | 2,375.00<br>2,375.00  |
| HCA INC<br>8.360% 04/15/2024 DD 04/15/94<br>197677AC1                        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>117.125000<br>117.125000                 | 699,775.00<br>699,775.00         | 702,750.00<br>702,750.00                         | 0 %                         | 0.00  | 2,975.00<br>2,975.00  |
| HCA INC<br>7.690% 06/15/2025 DD 06/30/95<br>197677AG2                        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,400,000.0000<br>120.000000<br>120.000000               | 1,605,175.00<br>1,605,175.00     | 1,680,000.00<br>1,680,000.00                     | 0 %                         | 0.00  | 74,825.00<br>74,825.00  |
| HCA INC<br>7.500% 12/15/2023 DD 12/15/93<br>197679AB9                        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>113.375000<br>113.375000                 | 545,000.00<br>545,000.00         | 566,875.00<br>566,875.00                         | 0 %                         | 0.00  | 21,875.00<br>21,875.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>             | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| COMCAST CORP<br>3.950% 10/15/2025 DD 10/05/18<br>20030NCS8           |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 210,000.0000<br>109.610000<br>109.610000                 | 209,741.70<br>209,741.70         | 230,181.00<br>230,181.00                         | 0 %                         | 0.00  | 20,439.30<br>20,439.30  |
| COMMONWEALTH EDISON CO<br>2.950% 08/15/2027 DD 08/23/17<br>202795JK7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 445,000.0000<br>104.484000<br>104.484000                 | 443,780.70<br>443,780.70         | 464,953.80<br>464,953.80                         | 0 %                         | 0.00  | 21,173.10<br>21,173.10  |
| COMMSCOPE INC 144A<br>5.000% 06/15/2021 DD 05/30/14<br>203372AL1     |  |                                  |  |                             |   |   |
| PN MW POST   | 1,626,000.0000<br>100.001000<br>100.001000               | 1,669,463.62<br>1,669,463.62     | 1,626,016.26<br>1,626,016.26                     | 0 %                         | 0.00  | 43,447.36-<br>43,447.36-  |
| COMMSCOPE INC 144A<br>5.500% 06/15/2024 DD 05/30/14<br>203372AM9     |  |                                  |  |                             |   |   |
| PN MW POST   | 225,000.0000<br>94.625000<br>94.625000                   | 226,406.25<br>226,406.25         | 212,906.25<br>212,906.25                         | 0 %                         | 0.00  | 13,500.00-<br>13,500.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| COMMSCOPE INC 144A<br>8.250% 03/01/2027 DD 02/19/19<br>20338QAA1             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 805,000.0000<br>98.000000<br>98.000000                   | 807,917.50<br>807,917.50         | 788,900.00<br>788,900.00                         | 0 %                         | 0.00  | 19,017.50-<br>19,017.50-  |
| COMMSCOPE INC 144A<br>5.500% 03/01/2024 DD 02/19/19<br>20338QAB9             |  |                                  |  |                             |   |   |
| PN MW POST   | 3,475,000.0000<br>101.375000<br>101.375000               | 3,505,250.00<br>3,505,250.00     | 3,522,781.25<br>3,522,781.25                     | 0 %                         | 0.00  | 17,531.25<br>17,531.25  |
| COMMSCOPE INC 144A<br>6.000% 03/01/2026 DD 02/19/19<br>20338QAD5             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 385,000.0000<br>101.850000<br>101.850000                 | 386,750.00<br>386,750.00         | 392,122.50<br>392,122.50                         | 0 %                         | 0.00  | 5,372.50<br>5,372.50  |
| COMPASS GROUP DIVERSIFIED 144A<br>8.000% 05/01/2026 DD 04/18/18<br>20451RAA0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 430,000.0000<br>105.125000<br>105.125000                 | 439,675.75<br>439,675.75         | 452,037.50<br>452,037.50                         | 0 %                         | 0.00  | 12,361.75<br>12,361.75  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                       | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CNX RESOURCES CORP<br>5.875% 04/15/2022 DD 10/15/14<br>20854PAL3       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 391,000.0000<br>96.750000<br>96.750000          | 385,175.73<br>385,175.73 | 378,292.50<br>378,292.50                 | 0 %                | 0.00  | 6,883.23-<br>6,883.23-  |
| CONSTELLATION BRANDS INC<br>3.750% 05/01/2021 DD 05/14/13<br>21036PAK4 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 845,000.0000<br>102.293000<br>102.293000        | 878,994.35<br>878,994.35 | 864,375.85<br>864,375.85                 | 0 %                | 0.00  | 14,618.50-<br>14,618.50-  |
| CONSTELLATION BRANDS INC<br>3.500% 05/09/2027 DD 05/09/17<br>21036PAS7 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 135,000.0000<br>105.393000<br>105.393000        | 134,684.10<br>134,684.10 | 142,280.55<br>142,280.55                 | 0 %                | 0.00  | 7,596.45<br>7,596.45  |
| CONSTELLIUM SE 144A<br>5.875% 02/15/2026 DD 11/09/17<br>210383AGO      |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 805,000.0000<br>104.250000<br>104.250000        | 814,430.00<br>814,430.00 | 839,212.50<br>839,212.50                 | 0 %                | 0.00  | 24,782.50<br>24,782.50  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>          | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| CONSUMERS ENERGY CO<br>2.850% 05/15/2022 DD 05/08/12<br>210518CT1 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 915,000.0000<br>102.474000<br>102.474000                 | 913,279.80<br>913,279.80         | 937,637.10<br>937,637.10                         | 0 %                         | 0.00  | 24,357.30<br>24,357.30  |
| CORECIVIC INC<br>4.125% 04/01/2020 DD 04/04/13<br>22025YAM2       |  |                                  |  |                             |   |   |
| PN MW POST  | 750,000.0000<br>99.750000<br>99.750000                   | 765,244.89<br>765,244.89         | 748,125.00<br>748,125.00                         | 0 %                         | 0.00  | 17,119.89-<br>17,119.89-  |
| CORECIVIC INC<br>4.625% 05/01/2023 DD 04/04/13<br>22025YAP5       |  |                                  |  |                             |   |   |
| PN MW POST  | 175,000.0000<br>96.500000<br>96.500000                   | 179,812.50<br>179,812.50         | 168,875.00<br>168,875.00                         | 0 %                         | 0.00  | 10,937.50-<br>10,937.50-  |
| CORECIVIC INC<br>5.000% 10/15/2022 DD 09/25/15<br>22025YAQ3       |  |                                  |  |                             |   |   |
| PN MW POST  | 1,325,000.0000<br>99.000000<br>99.000000                 | 1,314,875.00<br>1,314,875.00     | 1,311,750.00<br>1,311,750.00                     | 0 %                         | 0.00  | 3,125.00-<br>3,125.00-  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                  | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| COVANTA HOLDING CORP<br>5.875% 03/01/2024 DD 03/06/14<br>22282EAF9        |  |                                  |  |                             |   |   |
| PN MW POST  | 2,170,000.0000<br>102.750000<br>102.750000               | 2,231,525.00<br>2,231,525.00     | 2,229,675.00<br>2,229,675.00                     | 0 %                         | 0.00  | 1,850.00-<br>1,850.00-  |
| CREDIT ACCEPTANCE CORP<br>6.125% 02/15/2021 DD 01/22/14<br>225310AG6      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 400,000.0000<br>100.500000<br>100.500000                 | 401,875.00<br>401,875.00         | 402,000.00<br>402,000.00                         | 0 %                         | 0.00  | 125.00<br>125.00  |
| CREDIT ACCEPTANCE CORP<br>7.375% 03/15/2023 DD 03/30/15<br>225310AK7      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,000,000.0000<br>104.250000<br>104.250000               | 1,039,137.50<br>1,039,137.50     | 1,042,500.00<br>1,042,500.00                     | 0 %                         | 0.00  | 3,362.50<br>3,362.50  |
| CREDIT ACCEPTANCE CORP 144A<br>6.625% 03/15/2026 DD 03/07/19<br>225310AL5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 750,000.0000<br>108.188000<br>108.188000                 | 751,831.25<br>751,831.25         | 811,410.00<br>811,410.00                         | 0 %                         | 0.00  | 59,578.75<br>59,578.75  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| CROWN AMERICAS LLC / CROWN AME<br>4.500% 01/15/2023 DD 07/15/13<br>228189AB2 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,000,000.0000<br>105.000000<br>105.000000               | 1,989,375.00<br>1,989,375.00     | 2,100,000.00<br>2,100,000.00                     | 0 %                         | 0.00  | 110,625.00<br>110,625.00  |
| CROWN CASTLE TOWERS LLC 144A<br>3.720% 07/15/2043 DD 07/11/18<br>22822RBF6   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 480,000.0000<br>104.193000<br>104.193000                 | 480,000.00<br>480,000.00         | 500,126.40<br>500,126.40                         | 0 %                         | 0.00  | 20,126.40<br>20,126.40  |
| CUMBERLAND FARMS INC 144A<br>6.750% 05/01/2025 DD 04/21/17<br>23062PAE1      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 960,000.0000<br>107.500000<br>107.500000                 | 1,016,038.34<br>1,016,038.34     | 1,032,000.00<br>1,032,000.00                     | 0 %                         | 0.00  | 15,961.66<br>15,961.66  |
| DCP MIDSTREAM OPERATING LP<br>5.375% 07/15/2025 DD 07/17/18<br>23311VAG2     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 280,000.0000<br>105.750000<br>105.750000                 | 282,100.00<br>282,100.00         | 296,100.00<br>296,100.00                         | 0 %                         | 0.00  | 14,000.00<br>14,000.00  |



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| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| DAE FUNDING LLC 144A<br>4.500% 08/01/2022 DD 08/04/17<br>23371DAA2           |   |                              |  |                    |   |   |
| PN MW POST   | 2,375,000.0000<br>102.000000<br>102.000000      | 2,381,112.13<br>2,381,112.13 | 2,422,500.00<br>2,422,500.00             | 0 %                | 0.00  | 41,387.87<br>41,387.87  |
| DAIMLER TRUCKS RETAI 1 A3 144A<br>2.770% 08/15/2022 DD 04/17/19<br>233871AC6 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 485,000.0000<br>101.032000<br>101.032000        | 484,911.78<br>484,911.78     | 490,005.20<br>490,005.20                 | 0 %                | 0.00  | 5,093.42<br>5,093.42  |
| DANA FINANCING LUXEMBOURG 144A<br>5.750% 04/15/2025 DD 04/04/17<br>235822AB9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 445,000.0000<br>102.000000<br>102.000000        | 460,408.12<br>460,408.12     | 453,900.00<br>453,900.00                 | 0 %                | 0.00  | 6,508.12-<br>6,508.12-  |
| DAVITA INC<br>5.750% 08/15/2022 DD 08/28/12<br>23918KAP3                     |   |                              |  |                    |   |   |
| PN MW POST   | 3,000,000.0000<br>101.010000<br>101.010000      | 3,146,085.29<br>3,146,085.29 | 3,030,300.00<br>3,030,300.00             | 0 %                | 0.00  | 115,785.29-<br>115,785.29-                                      |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                    | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| JOHN DEERE CAPITAL CORP<br>3.650% 10/12/2023 DD 10/12/18<br>24422EUM9       |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 255,000.0000<br>106.847000<br>106.847000                 | 254,954.10<br>254,954.10         | 272,459.85<br>272,459.85                         | 0 %                         | 0.00  | 17,505.75<br>17,505.75  |
| DELL INTERNATIONAL LLC / 144A<br>4.000% 07/15/2024 DD 03/20/19<br>24703DAY7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 555,000.0000<br>104.432000<br>104.432000                 | 552,552.45<br>552,552.45         | 579,597.60<br>579,597.60                         | 0 %                         | 0.00  | 27,045.15<br>27,045.15  |
| DIAMOND SPORTS GROUP LLC 144A<br>5.375% 08/15/2026 DD 08/02/19<br>25277LAA4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 225,000.0000<br>105.000000<br>105.000000                 | 225,000.00<br>225,000.00         | 236,250.00<br>236,250.00                         | 0 %                         | 0.00  | 11,250.00<br>11,250.00  |
| DIAMOND SPORTS GROUP LLC 144A<br>6.625% 08/15/2027 DD 08/02/19<br>25277LAC0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 305,000.0000<br>104.750000<br>104.750000                 | 305,337.50<br>305,337.50         | 319,487.50<br>319,487.50                         | 0 %                         | 0.00  | 14,150.00<br>14,150.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>              | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| DIGITAL REALTY TRUST LP<br>3.700% 08/15/2027 DD 08/07/17<br>25389JAR7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 315,000.0000<br>106.553000<br>106.553000                 | 315,153.30<br>315,153.30         | 335,641.95<br>335,641.95                         | 0 %                         | 0.00  | 20,488.65<br>20,488.65  |
| DIGITAL REALTY TRUST LP<br>2.750% 02/01/2023 DD 08/07/17<br>25389JAS5 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 90,000.0000<br>101.372000<br>101.372000                  | 89,937.00<br>89,937.00           | 91,234.80<br>91,234.80                           | 0 %                         | 0.00  | 1,297.80<br>1,297.80  |
| DISH DBS CORP<br>6.750% 06/01/2021 DD 05/05/11<br>25470XAE5           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 700,000.0000<br>105.330000<br>105.330000                 | 720,056.94<br>720,056.94         | 737,310.00<br>737,310.00                         | 0 %                         | 0.00  | 17,253.06<br>17,253.06  |
| DISH DBS CORP<br>5.875% 07/15/2022 DD 05/16/12<br>25470XAJ4           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 400,000.0000<br>103.500000<br>103.500000                 | 418,166.67<br>418,166.67         | 414,000.00<br>414,000.00                         | 0 %                         | 0.00  | 4,166.67-<br>4,166.67-  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| DISH DBS CORP<br>5.875% 11/15/2024 DD 11/20/14<br>25470XAW5                  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,300,000.0000<br>95.130000<br>95.130000        | 1,309,025.00<br>1,309,025.00 | 1,236,690.00<br>1,236,690.00             | 0 %                | 0.00  | 72,335.00-<br>72,335.00-  |
| DISH DBS CORP<br>7.750% 07/01/2026 DD 06/13/16<br>25470XAY1                  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 440,000.0000<br>98.250000<br>98.250000          | 413,646.88<br>413,646.88     | 432,300.00<br>432,300.00                 | 0 %                | 0.00  | 18,653.12<br>18,653.12  |
| DOLLAR TREE INC<br>3.700% 05/15/2023 DD 04/19/18<br>256746AF5                |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 150,000.0000<br>104.136000<br>104.136000        | 149,721.00<br>149,721.00     | 156,204.00<br>156,204.00                 | 0 %                | 0.00  | 6,483.00<br>6,483.00  |
| DUQUESNE LIGHT HOLDINGS I 144A<br>6.400% 09/15/2020 DD 09/13/10<br>266233AC9 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 470,000.0000<br>103.751000<br>103.751000        | 571,684.50<br>571,684.50     | 487,629.70<br>487,629.70                 | 0 %                | 0.00  | 84,054.80-<br>84,054.80-  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| ESH HOSPITALITY INC 144A<br>5.250% 05/01/2025 DD 05/15/15<br>26907YAA2       |  |                                  |  |                             |   |   |
| PN MW POST   | 1,975,000.0000<br>103.375000<br>103.375000               | 2,034,218.75<br>2,034,218.75     | 2,041,656.25<br>2,041,656.25                     | 0 %                         | 0.00  | 7,437.50<br>7,437.50  |
| EAGLE INTERMEDIATE GLOBAL 144A<br>7.500% 05/01/2025 DD 05/04/18<br>26963PAA2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,275,000.0000<br>93.750000<br>93.750000                 | 1,269,715.98<br>1,269,715.98     | 1,195,312.50<br>1,195,312.50                     | 0 %                         | 0.00  | 74,403.48-<br>74,403.48-  |
| EASTMAN CHEMICAL CO<br>3.800% 03/15/2025 DD 11/20/14<br>277432AR1            |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 725,000.0000<br>105.007000<br>105.007000                 | 710,079.50<br>710,079.50         | 761,300.75<br>761,300.75                         | 0 %                         | 0.00  | 51,221.25<br>51,221.25  |
| EDISON INTERNATIONAL<br>5.750% 06/15/2027 DD 06/21/19<br>281020AN7           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 345,000.0000<br>113.467000<br>113.467000                 | 345,000.00<br>345,000.00         | 391,461.15<br>391,461.15                         | 0 %                         | 0.00  | 46,461.15<br>46,461.15  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                          | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|--|------------------------------|--|--------------------|---|---|
| ELDORADO RESORTS INC<br>6.000% 04/01/2025 DD 03/29/17<br>28470RAF9        |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 550,000.0000<br>106.000000<br>106.000000                   | 581,662.50<br>581,662.50     | 583,000.00<br>583,000.00                 | 0 %                | 0.00  | 1,337.50<br>1,337.50  |
| EDGEWELL PERSONAL CARE CO<br>4.700% 05/19/2021 DD 11/19/11<br>29266RAB4   |  |                              |  |                    |   |   |
| PN MW POST  | 1,500,000.0000<br>101.750000<br>101.750000                 | 1,527,350.00<br>1,527,350.00 | 1,526,250.00<br>1,526,250.00             | 0 %                | 0.00  | 1,100.00-<br>1,100.00-  |
| MCMORG FIX INC H YLD  | 100,000.0000<br>101.750000<br>101.750000<br>1,600,000.0000 | 106,250.00<br>106,250.00     | 101,750.00<br>101,750.00                 | 0 %                | 0.00  | 4,500.00-<br>4,500.00-  |
|   |  | 1,633,600.00<br>1,633,600.00 | 1,628,000.00<br>1,628,000.00             |                    | 0.00  | 5,600.00-<br>5,600.00-  |
| EDGEWELL PERSONAL CARE CO<br>4.700% 05/24/2022 DD 05/24/12<br>29266RAC2   |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 800,000.0000<br>102.000000<br>102.000000                   | 791,718.39<br>791,718.39     | 816,000.00<br>816,000.00                 | 0 %                | 0.00  | 24,281.61<br>24,281.61  |
| ENERGIZER HOLDINGS INC 144A<br>7.750% 01/15/2027 DD 01/28/19<br>29272WAB5 |  |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 465,000.0000<br>109.375000<br>109.375000        | 468,725.00<br>468,725.00     | 508,593.75<br>508,593.75                 | 0 %                | 0.00  | 39,868.75<br>39,868.75  |
| ENPRO INDUSTRIES INC<br>5.750% 10/15/2026 DD 04/15/19<br>29355XAG2          |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 490,000.0000<br>104.750000<br>104.750000        | 493,500.00<br>493,500.00     | 513,275.00<br>513,275.00                 | 0 %                | 0.00  | 19,775.00<br>19,775.00  |
| ENTERPRISE PRODUCTS OPERATING<br>3.125% 07/31/2029 DD 07/08/19<br>29379VBV4 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 355,000.0000<br>103.619000<br>103.619000        | 355,206.55<br>355,206.55     | 367,847.45<br>367,847.45                 | 0 %                | 0.00  | 12,640.90<br>12,640.90  |
| EQUINIX INC<br>5.375% 04/01/2023 DD 03/05/13<br>29444UAM8                   |   |                              |  |                    |   |   |
| PN MW POST  | 2,250,000.0000<br>102.000000<br>102.000000      | 2,304,000.00<br>2,304,000.00 | 2,295,000.00<br>2,295,000.00             | 0 %                | 0.00  | 9,000.00-<br>9,000.00-  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)          | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| EQUINIX INC<br>5.375% 01/01/2022 DD 11/20/14<br>29444UAN6 |   |                              |  |                    |   |   |
| PN MW POST  | 1,000,000.0000<br>102.500000<br>102.500000      | 1,046,540.00<br>1,046,540.00 | 1,025,000.00<br>1,025,000.00             | 0 %                | 0.00  | 21,540.00-<br>21,540.00-  |
| MCMORG FIX INC H YLD                                      | 1,825,000.0000<br>102.500000<br>102.500000      | 1,907,097.09<br>1,907,097.09 | 1,870,625.00<br>1,870,625.00             | 0 %                | 0.00  | 36,472.09-<br>36,472.09-  |
|   | 2,825,000.0000                                  | 2,953,637.09                 | 2,895,625.00                             |                    | 0.00  | 58,012.09-<br>58,012.09-  |
| EQUINIX INC<br>5.750% 01/01/2025 DD 11/20/14<br>29444UAP1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD                                      | 1,900,000.0000<br>104.250000<br>104.250000      | 2,026,062.50<br>2,026,062.50 | 1,980,750.00<br>1,980,750.00             | 0 %                | 0.00  | 45,312.50-<br>45,312.50-  |
| EQUINIX INC<br>5.875% 01/15/2026 DD 12/04/15<br>29444UAQ9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD                                      | 1,482,000.0000<br>106.375000<br>106.375000      | 1,587,541.93<br>1,587,541.93 | 1,576,477.50<br>1,576,477.50             | 0 %                | 0.00  | 11,064.43-<br>11,064.43-  |
| EQUINIX INC<br>5.375% 05/15/2027 DD 03/22/17<br>29444UAR7 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>108.033000<br>108.033000      | 1,042,773.56<br>1,042,773.56 | 1,080,330.00<br>1,080,330.00             | 0 %                | 0.00  | 37,556.44<br>37,556.44  |
| ESTEE LAUDER COS INC/THE<br>2.350% 08/15/2022 DD 08/02/12<br>29736RAE0       |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 585,000.0000<br>101.252000<br>101.252000        | 584,479.35<br>584,479.35     | 592,324.20<br>592,324.20                 | 0 %                | 0.00  | 7,844.85<br>7,844.85  |
| F-BRASILE SPA / F-BRASILE 144A<br>7.375% 08/15/2026 DD 08/09/19<br>30191BAB7 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>101.500000<br>101.500000        | 403,250.00<br>403,250.00     | 406,000.00<br>406,000.00                 | 0 %                | 0.00  | 2,750.00<br>2,750.00  |
| EXPEDIA GROUP INC<br>5.000% 02/15/2026 DD 08/15/16<br>30212PAM7              |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 100,000.0000<br>112.710000<br>112.710000        | 101,892.00<br>101,892.00     | 112,710.00<br>112,710.00                 | 0 %                | 0.00  | 10,818.00<br>10,818.00  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                          | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| EXPEDIA GROUP INC<br>3.800% 02/15/2028 DD 09/21/17<br>30212PAP0           |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 920,000.0000<br>105.924000<br>105.924000        | 847,741.66<br>847,741.66     | 974,500.80<br>974,500.80                 | 0 %                | 0.00  | 126,759.14<br>126,759.14  |
| EXXON MOBIL CORP<br>2.726% 03/01/2023 DD 03/03/16<br>30231GAR3            |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 375,000.0000<br>103.082000<br>103.082000        | 375,000.00<br>375,000.00     | 386,557.50<br>386,557.50                 | 0 %                | 0.00  | 11,557.50<br>11,557.50  |
| EXXON MOBIL CORP<br>3.043% 03/01/2026 DD 03/03/16<br>30231GAT9            |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 1,015,000.0000<br>106.173000<br>106.173000      | 1,056,340.95<br>1,056,340.95 | 1,077,655.95<br>1,077,655.95             | 0 %                | 0.00  | 21,315.00<br>21,315.00  |
| FS ENERGY & POWER FUND 144A<br>7.500% 08/15/2023 DD 08/16/18<br>30264DAA7 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 2,200,000.0000<br>99.250000<br>99.250000        | 2,185,312.00<br>2,185,312.00 | 2,183,500.00<br>2,183,500.00             | 0 %                | 0.00  | 1,812.00-<br>1,812.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FREMF 2013-K33 MORT K33 B 144A<br>VAR RT 08/25/2046 DD 10/01/13<br>30265AAN4 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 537,000.0000   |                                  |  |                             |   |   |
|  | 104.745000   | 550,304.37                       | 562,480.65                                       |                             |   | 12,176.28   |
|  | 104.745000   | 550,304.37                       | 562,480.65                                       | 0 %                         | 0.00  | 12,176.28   |
| FREMF 2013-K35 MORT K35 B 144A<br>VAR RT 12/25/2046 DD 12/01/13<br>30291VAE6 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 390,000.0000   |                                  |  |                             |   |   |
|  | 106.436000   | 407,348.05                       | 415,100.40                                       |                             |   | 7,752.35  |
|  | 106.436000   | 407,348.05                       | 415,100.40                                       | 0 %                         | 0.00  | 7,752.35  |
| FRESB 2019-SB59 MORT SB59 A10F<br>VAR RT 01/25/2029 DD 02/01/19<br>302970AG3 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 214,176.5720   |                                  |  |                             |   |   |
|  | 107.791000   | 215,226.04                       | 230,863.07                                       |                             |   | 15,637.03   |
|  | 107.791000   | 215,226.04                       | 230,863.07                                       | 0 %                         | 0.00  | 15,637.03   |
| FAIR ISAAC CORP 144A<br>5.250% 05/15/2026 DD 05/08/18<br>303250AE4           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 935,000.0000   |                                  |  |                             |   |   |
|  | 106.500000   | 939,717.50                       | 995,775.00                                       |                             |   | 56,057.50   |
|  | 106.500000   | 939,717.50                       | 995,775.00                                       | 0 %                         | 0.00  | 56,057.50   |



BNY MELLON

EIN: 94-6070970

TRDPN6 PN6GTC100000 ANNUAL FINAL 183253

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INVESTMENT DETAIL BY CURRENCY WITH CUSIPS  
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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                   | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FEDERAL HOME LN BK CONS BD<br>1.500% 10/21/2019 DD 10/13/17<br>3130ACM92   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 1,580,000.0000<br>99.922000<br>99.922000                 | 1,577,203.40<br>1,577,203.40     | 1,578,767.60<br>1,578,767.60                     | 0 %                         | 0.00  | 1,564.20<br>1,564.20  |
| FHLMC MULTICLASS MTG 4147 LW<br>2.000% 12/15/2032 DD 12/01/12<br>3137AXDZ3 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 584,837.9280<br>96.552000<br>96.552000                   | 497,112.24<br>497,112.24         | 564,672.72<br>564,672.72                         | 0 %                         | 0.00  | 67,560.48<br>67,560.48  |
| FNMA POOL #0BM4416<br>5.000% 10/01/2048 DD 08/01/18<br>3140J84A8           |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 379,940.5300<br>111.200000<br>111.200000                 | 405,764.62<br>405,764.62         | 422,493.87<br>422,493.87                         | 0 %                         | 0.00  | 16,729.25<br>16,729.25  |
| FNMA POOL #0933032<br>6.000% 10/01/2037 DD 10/01/07<br>31412SA96           |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 20,149.3660<br>107.899000<br>107.899000                  | 20,061.23<br>20,061.23           | 21,740.96<br>21,740.96                           | 0 %                         | 0.00  | 1,679.73<br>1,679.73  |



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G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FIDELITY & GUARANTY LIFE 144A<br>5.500% 05/01/2025 DD 04/20/18<br>315786AC7  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 575,000.0000<br>106.000000<br>106.000000                 | 574,250.45<br>574,250.45         | 609,500.00<br>609,500.00                         | 0 %                         | 0.00  | 35,249.55<br>35,249.55  |
| FIRST QUANTUM MINERALS LT 144A<br>7.250% 05/15/2022 DD 05/13/14<br>335934AH8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 210,000.0000<br>97.250000<br>97.250000                   | 207,340.00<br>207,340.00         | 204,225.00<br>204,225.00                         | 0 %                         | 0.00  | 3,115.00-<br>3,115.00-  |
| FIRST QUANTUM MINERALS LT 144A<br>7.250% 04/01/2023 DD 03/22/17<br>335934AK1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 650,000.0000<br>94.000000<br>94.000000                   | 646,642.86<br>646,642.86         | 611,000.00<br>611,000.00                         | 0 %                         | 0.00  | 35,642.86-<br>35,642.86-  |
| FISERV INC<br>3.200% 07/01/2026 DD 06/24/19<br>337738AT5                     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 180,000.0000<br>104.631000<br>104.631000                 | 179,987.40<br>179,987.40         | 188,335.80<br>188,335.80                         | 0 %                         | 0.00  | 8,348.40<br>8,348.40  |



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G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FORD CREDIT FLOORPLAN MAST 4 A<br>4.060% 11/15/2030 DD 12/21/18<br>34528PAK2 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 515,000.0000   |                                  |  |                             |   |   |
|  | 112.209000   | 514,691.26                       | 577,876.35                                       |                             |   | 63,185.09   |
|  | 112.209000   | 514,691.26                       | 577,876.35                                       | 0 %                         | 0.00  | 63,185.09   |
| FORD CREDIT AUTO OWNE 2 A 144A<br>2.030% 12/15/2027 DD 06/28/16<br>34531BAA0 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 835,000.0000   |                                  |  |                             |   |   |
|  | 100.185000   | 807,661.92                       | 836,544.75                                       |                             |   | 28,882.83   |
|  | 100.185000   | 807,661.92                       | 836,544.75                                       | 0 %                         | 0.00  | 28,882.83   |
| FORD MOTOR CREDIT CO LLC<br>4.140% 02/15/2023 DD 05/03/18<br>345397ZB2       |  |                                  |  |                             |   |   |
| PN MW POST   | 2,900,000.0000   |                                  |  |                             |   |   |
|  | 102.544000   | 2,849,400.00                     | 2,973,776.00                                     |                             |   | 124,376.00  |
|  | 102.544000   | 2,849,400.00                     | 2,973,776.00                                     | 0 %                         | 0.00  | 124,376.00  |
| FORD MOTOR CREDIT CO LLC<br>5.584% 03/18/2024 DD 03/18/19<br>345397ZQ9       |  |                                  |  |                             |   |   |
| PN MW POST   | 850,000.0000   |                                  |  |                             |   |   |
|  | 107.493000   | 850,000.00                       | 913,690.50                                       |                             |   | 63,690.50   |
|  | 107.493000   | 850,000.00                       | 913,690.50                                       | 0 %                         | 0.00  | 63,690.50   |



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G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FORTRESS TRANSPORTATION & 144A<br>6.750% 03/15/2022 DD 03/15/17<br>34960PAA9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 650,000.0000<br>104.000000<br>104.000000                 | 660,395.83<br>660,395.83         | 676,000.00<br>676,000.00                         | 0 %                         | 0.00  | 15,604.17<br>15,604.17  |
| FORUM ENERGY TECHNOLOGIES INC<br>6.250% 10/01/2021 DD 04/01/14<br>34984VAB6  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,500,000.0000<br>82.315000<br>82.315000                 | 1,505,375.00<br>1,505,375.00     | 1,234,725.00<br>1,234,725.00                     | 0 %                         | 0.00  | 270,650.00-<br>270,650.00-  |
| FREMF 2014-K37 MORT K37 B 144A<br>VAR RT 01/25/2047 DD 03/01/14<br>35563BAJ9 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 290,000.0000<br>109.270000<br>109.270000                 | 316,711.72<br>316,711.72         | 316,883.00<br>316,883.00                         | 0 %                         | 0.00  | 171.28<br>171.28  |
| FREEPORT-MCMORAN INC<br>6.875% 02/15/2023 DD 02/15/17<br>35671DCB9           |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,400,000.0000<br>105.460000<br>105.460000               | 1,499,625.00<br>1,499,625.00     | 1,476,440.00<br>1,476,440.00                     | 0 %                         | 0.00  | 23,185.00-<br>23,185.00-  |



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G1154

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| FRESENIUS MEDICAL CARE US 144A<br>5.875% 01/31/2022 DD 01/26/12<br>35802XAF0 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,000,000.0000<br>107.109000<br>107.109000               | 1,062,577.50<br>1,062,577.50     | 1,071,090.00<br>1,071,090.00                     | 0 %                         | 0.00  | 8,512.50<br>8,512.50  |
| FXI HOLDINGS INC 144A<br>7.875% 11/01/2024 DD 11/02/17<br>36120RAA7          |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 280,000.0000<br>88.750000<br>88.750000                   | 280,000.00<br>280,000.00         | 248,500.00<br>248,500.00                         | 0 %                         | 0.00  | 31,500.00-<br>31,500.00-  |
| GLP CAPITAL LP / GLP FINANCING<br>5.375% 11/01/2023 DD 05/01/14<br>361841AF6 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,250,000.0000<br>108.356000<br>108.356000               | 2,284,750.00<br>2,284,750.00     | 2,438,010.00<br>2,438,010.00                     | 0 %                         | 0.00  | 153,260.00<br>153,260.00  |
| GLP CAPITAL LP / GLP FINANCING<br>3.350% 09/01/2024 DD 08/29/19<br>361841AN9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 220,000.0000<br>100.764000<br>100.764000                 | 219,777.80<br>219,777.80         | 221,680.80<br>221,680.80                         | 0 %                         | 0.00  | 1,903.00<br>1,903.00  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

G1154

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE                    | LOCAL COST/<br>BASE COST                           | LOCAL MARKET VALUE/<br>BASE MARKET VALUE           | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| GS MORTGAGE SECURI BOCA A 144A<br>VAR RT 06/15/2038 DD 06/26/19<br>36256QAA5 |  |  |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 755,000.0000<br>99.874000<br>99.874000                             | 755,000.00<br>755,000.00                           | 754,048.70<br>754,048.70                           | 0 %                | 0.00  | 951.30-<br>951.30-  |
| GS MORTGAGE SECURITIES GC40 A4<br>3.160% 07/10/2052 DD 07/01/19<br>36257HBPO |  |  |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 448,000.0000<br>107.193000<br>107.193000                           | 461,421.64<br>461,421.64                           | 480,224.64<br>480,224.64                           | 0 %                | 0.00  | 18,803.00<br>18,803.00  |
| TEGNA INC 144A<br>5.500% 09/15/2024 DD 09/08/14<br>364725BC4                 |  |  |  |                    |   |   |
| PN MW POST   | 400,000.0000<br>102.500000<br>102.500000                           | 413,500.00<br>413,500.00                           | 410,000.00<br>410,000.00                           | 0 %                | 0.00  | 3,500.00-<br>3,500.00-  |
| GARTNER INC 144A<br>5.125% 04/01/2025 DD 03/30/17<br>366651AB3               |  |  |  |                    |   |   |
| PN MW POST   | 1,100,000.0000<br>104.874000<br>104.874000                         | 1,131,625.00<br>1,131,625.00                       | 1,153,614.00<br>1,153,614.00                       | 0 %                | 0.00  | 21,989.00<br>21,989.00  |
| MCMORG FIX INC H YLD   | 2,164,000.0000<br>104.874000<br>104.874000<br><hr/> 3,264,000.0000 | 2,223,042.50<br>2,223,042.50<br><hr/> 3,354,667.50 | 2,269,473.36<br>2,269,473.36<br><hr/> 3,423,087.36 | 0 %                | 0.00  | 46,430.86<br>46,430.86<br><hr/> 68,419.86                       |





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BASE CURRENCY: USD

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|--|--|----------------------------------|--|-----------------------------|---|---|
| GAZPROM PJSC VIA GAZ CAPI 144A<br>4.950% 02/06/2028 DD 02/06/13<br>368266AT9 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 405,000.0000<br>108.267000<br>108.267000                 | 396,900.00<br>396,900.00         | 438,481.35<br>438,481.35                         | 0 %                         | 0.00  | 41,581.35<br>41,581.35  |
| GENERAL MOTORS CO<br>4.200% 10/01/2027 DD 08/07/17<br>37045VAN0              |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 215,000.0000<br>103.094000<br>103.094000                 | 214,681.80<br>214,681.80         | 221,652.10<br>221,652.10                         | 0 %                         | 0.00  | 6,970.30<br>6,970.30  |
| GENERAL MOTORS FINANCIAL CO IN<br>3.700% 05/09/2023 DD 05/09/16<br>37045XBK1 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 310,000.0000<br>102.572000<br>102.572000                 | 309,203.30<br>309,203.30         | 317,973.20<br>317,973.20                         | 0 %                         | 0.00  | 8,769.90<br>8,769.90  |
| GENESIS ENERGY LP / GENESIS EN<br>6.750% 08/01/2022 DD 07/23/15<br>37185LAH5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>101.085000<br>101.085000                 | 257,500.00<br>257,500.00         | 252,712.50<br>252,712.50                         | 0 %                         | 0.00  | 4,787.50-<br>4,787.50-  |



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|---|--|----------------------------------|--|-----------------------------|---|---|
| GLOBAL PAYMENTS INC<br>2.650% 02/15/2025 DD 08/14/19<br>37940XAA0         |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 655,000.0000<br>100.520000<br>100.520000                 | 654,836.25<br>654,836.25         | 658,406.00<br>658,406.00                         | 0 %                         | 0.00  | 3,569.75<br>3,569.75  |
| GOLDMAN SACHS GROUP INC/THE<br>6.000% 06/15/2020 DD 06/03/10<br>38141EA66 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 170,000.0000<br>102.870000<br>102.870000                 | 182,426.07<br>182,426.07         | 174,879.00<br>174,879.00                         | 0 %                         | 0.00  | 7,547.07-<br>7,547.07-  |
| GOLDMAN SACHS GROUP INC/THE<br>VAR RT 05/15/2026 DD 05/17/18<br>38141GXD1 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 485,000.0000<br>100.030000<br>100.030000                 | 485,000.00<br>485,000.00         | 485,145.50<br>485,145.50                         | 0 %                         | 0.00  | 145.50<br>145.50  |
| GOLDMAN SACHS GROUP INC/THE<br>3.500% 01/23/2025 DD 01/23/15<br>38148LAC0 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 940,000.0000<br>105.102000<br>105.102000                 | 962,831.25<br>962,831.25         | 987,958.80<br>987,958.80                         | 0 %                         | 0.00  | 25,127.55<br>25,127.55  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| GRAHAM HOLDINGS CO 144A<br>5.750% 06/01/2026 DD 05/30/18<br>384637AA2        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,020,000.0000<br>107.000000<br>107.000000               | 2,041,262.95<br>2,041,262.95     | 2,161,400.00<br>2,161,400.00                     | 0 %                         | 0.00  | 120,137.05<br>120,137.05  |
| GRAPHIC PACKAGING INTERNATIONA<br>4.750% 04/15/2021 DD 04/02/13<br>38869PAK0 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,000,000.0000<br>102.500000<br>102.500000               | 1,010,000.00<br>1,010,000.00     | 1,025,000.00<br>1,025,000.00                     | 0 %                         | 0.00  | 15,000.00<br>15,000.00  |
| GRINDING MEDIA INC / MOLY 144A<br>7.375% 12/15/2023 DD 12/16/16<br>398545AA1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,106,000.0000<br>94.875000<br>94.875000                 | 2,235,325.00<br>2,235,325.00     | 1,998,067.50<br>1,998,067.50                     | 0 %                         | 0.00  | 237,257.50-<br>237,257.50-  |
| GROUP 1 AUTOMOTIVE INC<br>VAR RT 06/01/2022 DD 06/01/15<br>398905AK5         |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 825,000.0000<br>101.000000<br>101.000000                 | 841,562.50<br>841,562.50         | 833,250.00<br>833,250.00                         | 0 %                         | 0.00  | 8,312.50-<br>8,312.50-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br><u>(FX RATE: LOCAL TO BASE)</u>            | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| GROUP 1 AUTOMOTIVE INC 144A<br>5.250% 12/15/2023 DD 12/08/15<br>398905AL3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 420,000.0000<br>102.500000<br>102.500000                 | 419,512.50<br>419,512.50         | 430,500.00<br>430,500.00                         | 0 %                         | 0.00  | 10,987.50<br>10,987.50  |
| GRUBHUB HOLDINGS INC 144A<br>5.500% 07/01/2027 DD 06/10/19<br>40010PAA6   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 425,000.0000<br>104.500000<br>104.500000                 | 427,437.50<br>427,437.50         | 444,125.00<br>444,125.00                         | 0 %                         | 0.00  | 16,687.50<br>16,687.50  |
| GULFPORT ENERGY CORP<br>6.625% 05/01/2023 DD 04/21/15<br>402635AE6        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,010,000.0000<br>81.000000<br>81.000000                 | 1,036,050.00<br>1,036,050.00     | 818,100.00<br>818,100.00                         | 0 %                         | 0.00  | 217,950.00-<br>217,950.00-  |
| GULFPORT ENERGY CORP<br>6.000% 10/15/2024 DD 04/15/17<br>402635AH9        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 775,000.0000<br>72.750000<br>72.750000                   | 729,502.16<br>729,502.16         | 563,812.50<br>563,812.50                         | 0 %                         | 0.00  | 165,689.66-<br>165,689.66-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                 | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| GULFPORT ENERGY CORP<br>6.375% 05/15/2025 DD 05/15/17<br>402635AL0       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 800,000.0000<br>72.000000<br>72.000000                   | 805,000.00<br>805,000.00         | 576,000.00<br>576,000.00                         | 0 %                         | 0.00  | 229,000.00-<br>229,000.00-  |
| GULFPORT ENERGY CORP<br>6.375% 01/15/2026 DD 01/15/18<br>402635AP1       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 170,000.0000<br>72.000000<br>72.000000                   | 170,000.00<br>170,000.00         | 122,400.00<br>122,400.00                         | 0 %                         | 0.00  | 47,600.00-<br>47,600.00-  |
| H&E EQUIPMENT SERVICES INC<br>5.625% 09/01/2025 DD 03/01/18<br>404030AH1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 290,000.0000<br>104.750000<br>104.750000                 | 302,325.00<br>302,325.00         | 303,775.00<br>303,775.00                         | 0 %                         | 0.00  | 1,450.00<br>1,450.00  |
| HCA INC<br>7.500% 11/06/2033 DD 11/06/03<br>404119AJ8                    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,029,000.0000<br>117.125000<br>117.125000               | 1,152,452.50<br>1,152,452.50     | 1,205,216.25<br>1,205,216.25                     | 0 %                         | 0.00  | 52,763.75<br>52,763.75  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>         | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| HCA INC<br>5.375% 02/01/2025 DD 01/16/15<br>404119BR9            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>111.000000<br>111.000000                 | 653,250.00<br>653,250.00         | 666,000.00<br>666,000.00                         | 0 %                         | 0.00  | 12,750.00<br>12,750.00  |
| HCA INC<br>5.875% 02/15/2026 DD 11/13/15<br>404119BS7            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,300,000.0000<br>114.075000<br>114.075000               | 1,341,750.00<br>1,341,750.00     | 1,482,975.00<br>1,482,975.00                     | 0 %                         | 0.00  | 141,225.00<br>141,225.00  |
| HCA HEALTHCARE INC<br>6.250% 02/15/2021 DD 12/06/12<br>40412CAC5 |  |                                  |  |                             |   |   |
| PN MW POST   | 975,000.0000<br>105.040000<br>105.040000                 | 1,021,668.75<br>1,021,668.75     | 1,024,140.00<br>1,024,140.00                     | 0 %                         | 0.00  | 2,471.25<br>2,471.25  |
| HCA INC<br>7.500% 02/15/2022 DD 08/01/11<br>404121AD7            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>111.981000<br>111.981000                 | 688,937.50<br>688,937.50         | 671,886.00<br>671,886.00                         | 0 %                         | 0.00  | 17,051.50-<br>17,051.50-  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| HCA INC<br>5.875% 05/01/2023 DD 10/23/12<br>404121AG0           |   |                              |  |                    |   |   |
| PN MW POST  | 2,900,000.0000<br>110.438000<br>110.438000      | 3,059,462.50<br>3,059,462.50 | 3,202,702.00<br>3,202,702.00             | 0 %                | 0.00  | 143,239.50<br>143,239.50  |
| MCMORG FIX INC H YLD  | 650,000.0000<br>110.438000<br>110.438000        | 679,062.50<br>679,062.50     | 717,847.00<br>717,847.00                 | 0 %                | 0.00  | 38,784.50<br>38,784.50  |
|   | 3,550,000.0000                                  | 3,738,525.00<br>3,738,525.00 | 3,920,549.00<br>3,920,549.00             |                    | 0.00  | 182,024.00<br>182,024.00  |
| HCA INC<br>5.375% 09/01/2026 DD 08/23/18<br>404121AH8           |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 315,000.0000<br>111.500000<br>111.500000        | 310,800.00<br>310,800.00     | 351,225.00<br>351,225.00                 | 0 %                | 0.00  | 40,425.00<br>40,425.00  |
| HCA INC<br>5.625% 09/01/2028 DD 08/23/18<br>404121AJ4           |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 285,000.0000<br>113.781000<br>113.781000        | 282,287.50<br>282,287.50     | 324,275.85<br>324,275.85                 | 0 %                | 0.00  | 41,988.35<br>41,988.35  |
| HSBC HOLDINGS PLC<br>VAR RT 05/22/2030 DD 05/22/19<br>404280CC1 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                        | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>  |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 265,000.0000<br>107.344000<br>107.344000        | 265,000.00<br>265,000.00 | 284,461.60<br>284,461.60                 | 0 %                | 0.00  | 19,461.60<br>19,461.60  |
| AVANOS MEDICAL INC<br>6.250% 10/15/2022 DD 04/15/15<br>40650VAB6        |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 800,000.0000<br>101.750000<br>101.750000        | 824,000.00<br>824,000.00 | 814,000.00<br>814,000.00                 | 0 %                | 0.00  | 10,000.00-<br>10,000.00-  |
| L3HARRIS TECHNOLOGIES INC<br>4.400% 06/15/2028 DD 06/04/18<br>413875AW5 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 395,000.0000<br>113.011000<br>113.011000        | 394,960.50<br>394,960.50 | 446,393.45<br>446,393.45                 | 0 %                | 0.00  | 51,432.95<br>51,432.95  |
| HARSCO CORP 144A<br>5.750% 07/31/2027 DD 06/28/19<br>415864AM9          |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 440,000.0000<br>103.625000<br>103.625000        | 446,700.00<br>446,700.00 | 455,950.00<br>455,950.00                 | 0 %                | 0.00  | 9,250.00<br>9,250.00  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| HAWAII HOTEL TRUST MAUI A 144A<br>VAR RT 05/15/2038 DD 05/24/19<br>41975AAA0 |  |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 360,000.0000<br>100.000000<br>100.000000                   | 360,000.00<br>360,000.00     | 360,000.00<br>360,000.00                 | 0 %                | 0.00  | 0.00<br>0.00  |
| ENCOMPASS HEALTH CORP<br>5.750% 11/01/2024 DD 09/11/12<br>421924BK6          |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 688,000.0000<br>101.250000<br>101.250000                   | 702,620.00<br>702,620.00     | 696,600.00<br>696,600.00                 | 0 %                | 0.00  | 6,020.00-<br>6,020.00-  |
| ENCOMPASS HEALTH CORP<br>5.125% 03/15/2023 DD 03/12/15<br>421924BN0          |  |                              |  |                    |   |   |
| PN MW POST   | 4,000,000.0000<br>101.625000<br>101.625000                 | 4,014,556.25<br>4,014,556.25 | 4,065,000.00<br>4,065,000.00             | 0 %                | 0.00  | 50,443.75<br>50,443.75  |
| MCMORG FIX INC H YLD   | 310,000.0000<br>101.625000<br>101.625000<br>4,310,000.0000 | 312,700.00<br>312,700.00     | 315,037.50<br>315,037.50                 | 0 %                | 0.00  | 2,337.50<br>2,337.50  |
|  |  | 4,327,256.25<br>4,327,256.25 | 4,380,037.50<br>4,380,037.50             |                    | 0.00  | 52,781.25<br>52,781.25  |
| WELLTOWER INC<br>5.250% 01/15/2022 DD 03/14/11<br>42217KAW6                  |  |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 390,000.0000<br>106.993000<br>106.993000        | 399,559.14<br>399,559.14 | 417,272.70<br>417,272.70                 | 0 %                | 0.00  | 17,713.56<br>17,713.56  |
| HESS INFRASTRUCTURE PARTN 144A<br>5.625% 02/15/2026 DD 11/22/17<br>428102AA5 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>103.500000<br>103.500000        | 500,000.00<br>500,000.00 | 517,500.00<br>517,500.00                 | 0 %                | 0.00  | 17,500.00<br>17,500.00  |
| HILL-ROM HOLDINGS INC 144A<br>5.750% 09/01/2023 DD 09/01/15<br>431475AA0     |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 44,000.0000<br>103.250000<br>103.250000         | 45,980.00<br>45,980.00   | 45,430.00<br>45,430.00                   | 0 %                | 0.00  | 550.00-<br>550.00-  |
| HILL-ROM HOLDINGS INC 144A<br>5.000% 02/15/2025 DD 02/14/17<br>431475AB8     |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 525,000.0000<br>102.750000<br>102.750000        | 535,698.75<br>535,698.75 | 539,437.50<br>539,437.50                 | 0 %                | 0.00  | 3,738.75<br>3,738.75  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| HILTON DOMESTIC OPERATING CO I<br>4.250% 09/01/2024 DD 03/01/17<br>432833AB7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>102.000000<br>102.000000                 | 351,125.00<br>351,125.00         | 357,000.00<br>357,000.00                         | 0 %                         | 0.00  | 5,875.00<br>5,875.00  |
| HILTON DOMESTIC OPERATING CO I<br>5.125% 05/01/2026 DD 05/01/19<br>432833AD3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,580,000.0000<br>105.550000<br>105.550000               | 1,574,087.50<br>1,574,087.50     | 1,667,690.00<br>1,667,690.00                     | 0 %                         | 0.00  | 93,602.50<br>93,602.50  |
| HILTON DOMESTIC OPERATING 144A<br>4.875% 01/15/2030 DD 06/20/19<br>432833AE1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 850,000.0000<br>107.000000<br>107.000000                 | 850,000.00<br>850,000.00         | 909,500.00<br>909,500.00                         | 0 %                         | 0.00  | 59,500.00<br>59,500.00  |
| HILTON GRAND VACATIO AA A 144A<br>2.340% 07/25/2033 DD 08/13/19<br>43284HAA7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 535,000.0000<br>100.321000<br>100.321000                 | 534,916.41<br>534,916.41         | 536,717.35<br>536,717.35                         | 0 %                         | 0.00  | 1,800.94<br>1,800.94  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE                    | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|--|------------------------------|--|--------------------|---|---|
| HOLLY ENERGY PARTNERS LP 144A<br>6.000% 08/01/2024 DD 07/19/16<br>435765AG7 |  |                              |  |                    |   |   |
| PN MW POST  | 1,000,000.0000<br>104.800000<br>104.800000                         | 1,040,000.00<br>1,040,000.00 | 1,048,000.00<br>1,048,000.00             | 0 %                | 0.00  | 8,000.00<br>8,000.00  |
| MCMORG FIX INC H YLD  | 1,035,000.0000<br>104.800000<br>104.800000<br><hr/> 2,035,000.0000 | 1,085,162.50<br>1,085,162.50 | 1,084,680.00<br>1,084,680.00             | 0 %                | 0.00  | 482.50-<br>482.50- <hr/>  |
|   |  | 2,125,162.50<br>2,125,162.50 | 2,132,680.00<br>2,132,680.00             |                    | 0.00  | 7,517.50<br>7,517.50  |
| HOLOGIC INC 144A<br>4.375% 10/15/2025 DD 10/10/17<br>436440AK7              |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,000,000.0000<br>102.250000<br>102.250000                         | 1,003,525.00<br>1,003,525.00 | 1,022,500.00<br>1,022,500.00             | 0 %                | 0.00  | 18,975.00<br>18,975.00  |
| HOLOGIC INC 144A<br>4.625% 02/01/2028 DD 01/19/18<br>436440AM3              |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 505,000.0000<br>103.375000<br>103.375000                           | 503,937.50<br>503,937.50     | 522,043.75<br>522,043.75                 | 0 %                | 0.00  | 18,106.25<br>18,106.25  |
| HONEYWELL INTERNATIONAL INC<br>1.850% 11/01/2021 DD 10/31/16<br>438516BM7   |  |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 445,000.0000<br>99.880000<br>99.880000          | 444,977.75<br>444,977.75     | 444,466.00<br>444,466.00                 | 0 %                | 0.00  | 511.75-<br>511.75-  |
| SERVICE PROPERTIES TRUST<br>4.250% 02/15/2021 DD 02/03/16<br>44106MAU6       |   |                              |  |                    |   |   |
| PN MW POST   | 900,000.0000<br>101.650000<br>101.650000        | 897,618.44<br>897,618.44     | 914,850.00<br>914,850.00                 | 0 %                | 0.00  | 17,231.56<br>17,231.56  |
| HOWARD HUGHES CORP/THE 144A<br>5.375% 03/15/2025 DD 03/16/17<br>44267DAB3    |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>103.000000<br>103.000000      | 1,008,011.36<br>1,008,011.36 | 1,030,000.00<br>1,030,000.00             | 0 %                | 0.00  | 21,988.64<br>21,988.64  |
| HUDSON YARDS 2019- 30HY A 144A<br>3.228% 07/10/2039 DD 07/01/19<br>44421GAA1 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 435,000.0000<br>107.673000<br>107.673000        | 448,015.82<br>448,015.82     | 468,377.55<br>468,377.55                 | 0 %                | 0.00  | 20,361.73<br>20,361.73  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| HUGHES SATELLITE SYSTEMS CORP<br>7.625% 06/15/2021 DD 12/15/11<br>444454AA0 |   |                              |  |                    |   |   |
| PN MW POST  | 3,000,000.0000<br>108.000000<br>108.000000      | 3,217,234.50<br>3,217,234.50 | 3,240,000.00<br>3,240,000.00             | 0 %                | 0.00  | 22,765.50<br>22,765.50  |
| MCMORG FIX INC H YLD  | 700,000.0000<br>108.000000<br>108.000000        | 789,250.00<br>789,250.00     | 756,000.00<br>756,000.00                 | 0 %                | 0.00  | 33,250.00-<br>33,250.00-  |
|   | 3,700,000.0000                                  | 4,006,484.50<br>4,006,484.50 | 3,996,000.00<br>3,996,000.00             |                    | 0.00  | 10,484.50-<br>10,484.50-  |
| HUGHES SATELLITE SYSTEMS CORP<br>5.250% 08/01/2026 DD 02/01/17<br>444454AD4 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 570,000.0000<br>106.000000<br>106.000000        | 570,650.00<br>570,650.00     | 604,200.00<br>604,200.00                 | 0 %                | 0.00  | 33,550.00<br>33,550.00  |
| HUGHES SATELLITE SYSTEMS CORP<br>6.625% 08/01/2026 DD 02/01/17<br>444454AF9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 700,000.0000<br>107.750000<br>107.750000        | 708,157.50<br>708,157.50     | 754,250.00<br>754,250.00                 | 0 %                | 0.00  | 46,092.50<br>46,092.50  |
| HUNTINGTON BANCSHARES INC/OH<br>3.150% 03/14/2021 DD 03/14/16<br>446150AJ3  |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                  | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>                                    |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 475,000.0000                                    |                          |  |                    |   |   |
|   | 101.448000                                      | 474,064.25               | 481,878.00                               |                    |   | 7,813.75  |
|   | 101.448000                                      | 474,064.25               | 481,878.00                               | 0 %                | 0.00  | 7,813.75  |
| IHS MARKIT LTD 144A<br>5.000% 11/01/2022 DD 07/28/16<br>44962LAA5 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 350,000.0000                                    |                          |  |                    |   |   |
|   | 106.742000                                      | 373,575.00               | 373,597.00                               |                    |   | 22.00   |
|   | 106.742000                                      | 373,575.00               | 373,597.00                               | 0 %                | 0.00  | 22.00   |
| IHS MARKIT LTD 144A<br>4.750% 02/15/2025 DD 02/09/17<br>44962LAB3 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,000,000.0000                                  |                          |  |                    |   |   |
|   | 108.990000                                      | 1,032,812.50             | 1,089,900.00                             |                    |   | 57,087.50   |
|   | 108.990000                                      | 1,032,812.50             | 1,089,900.00                             | 0 %                | 0.00  | 57,087.50   |
| IQVIA INC 144A<br>5.000% 10/15/2026 DD 09/28/16<br>449934AD0      |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,000,000.0000                                  |                          |  |                    |   |   |
|   | 105.500000                                      | 1,024,251.03             | 1,055,000.00                             |                    |   | 30,748.97   |
|   | 105.500000                                      | 1,024,251.03             | 1,055,000.00                             | 0 %                | 0.00  | 30,748.97   |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE              | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| ICAHN ENTERPRISES LP / IC 144A<br>6.250% 05/15/2026 DD 05/10/19<br>451102BR7 |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 780,000.0000<br>104.375000<br>104.375000                     | 784,149.00<br>784,149.00     | 814,125.00<br>814,125.00                 | 0 %                | 0.00  | 29,976.00<br>29,976.00  |
| INDIGO NATURAL RESOURCES 144A<br>6.875% 02/15/2026 DD 02/06/18<br>45569LAA9  |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 550,000.0000<br>82.500000<br>82.500000                       | 514,006.25<br>514,006.25     | 453,750.00<br>453,750.00                 | 0 %                | 0.00  | 60,256.25-<br>60,256.25-  |
| INGLES MARKETS INC<br>5.750% 06/15/2023 DD 06/12/13<br>457030AJ3             |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 545,000.0000<br>102.000000<br>102.000000                     | 543,656.25<br>543,656.25     | 555,900.00<br>555,900.00                 | 0 %                | 0.00  | 12,243.75<br>12,243.75  |
| INMARSAT FINANCE PLC 144A<br>4.875% 05/15/2022 DD 06/04/14<br>45763PAE6      |  |                              |  |                    |   |   |
| PN MW POST   | 2,000,000.0000<br>101.000000<br>101.000000                   | 1,978,601.78<br>1,978,601.78 | 2,020,000.00<br>2,020,000.00             | 0 %                | 0.00  | 41,398.22<br>41,398.22  |
| MCMORG FIX INC H YLD   | 1,400,000.0000<br>101.000000<br>101.000000<br>3,400,000.0000 | 1,417,317.50<br>1,417,317.50 | 1,414,000.00<br>1,414,000.00             | 0 %                | 0.00  | 3,317.50-<br>3,317.50-  |
|  |  | 3,395,919.28<br>3,395,919.28 | 3,434,000.00<br>3,434,000.00             |                    | 0.00  | 38,080.72<br>38,080.72  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| INTERNATIONAL GAME TECHNO 144A<br>6.250% 02/15/2022 DD 02/13/15<br>460599AB9 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,300,000.0000<br>105.750000<br>105.750000               | 2,407,462.19<br>2,407,462.19     | 2,432,250.00<br>2,432,250.00                     | 0 %                         | 0.00  | 24,787.81<br>24,787.81  |
| INTERNATIONAL GAME TECHNO 144A<br>6.500% 02/15/2025 DD 02/13/15<br>460599AC7 |  |                                  |  |                             |   |   |
| PN MW POST   | 675,000.0000<br>109.750000<br>109.750000                 | 738,062.50<br>738,062.50         | 740,812.50<br>740,812.50                         | 0 %                         | 0.00  | 2,750.00<br>2,750.00  |
| INTERNATIONAL GAME TECHNO 144A<br>6.250% 01/15/2027 DD 09/26/18<br>460599AD5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 840,000.0000<br>109.750000<br>109.750000                 | 844,738.83<br>844,738.83         | 921,900.00<br>921,900.00                         | 0 %                         | 0.00  | 77,161.17<br>77,161.17  |
| IQVIA INC 144A<br>5.000% 05/15/2027 DD 05/10/19<br>46266TAA6                 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>105.625000<br>105.625000                 | 300,000.00<br>300,000.00         | 316,875.00<br>316,875.00                         | 0 %                         | 0.00  | 16,875.00<br>16,875.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>             | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| IRON MOUNTAIN INC<br>6.000% 08/15/2023 DD 08/13/13<br>46284PAQ7      |  |                                  |  |                             |   |   |
| PN MW POST   | 915,000.0000<br>102.250000<br>102.250000                 | 943,593.75<br>943,593.75         | 935,587.50<br>935,587.50                         | 0 %                         | 0.00  | 8,006.25-<br>8,006.25-  |
| IRON MOUNTAIN INC 144A<br>4.375% 06/01/2021 DD 05/27/16<br>46284VAB7 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,500,000.0000<br>100.750000<br>100.750000               | 1,509,416.67<br>1,509,416.67     | 1,511,250.00<br>1,511,250.00                     | 0 %                         | 0.00  | 1,833.33<br>1,833.33  |
| ITRON INC 144A<br>5.000% 01/15/2026 DD 12/22/17<br>465740AA6         |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,115,000.0000<br>102.250000<br>102.250000               | 1,119,934.31<br>1,119,934.31     | 1,140,087.50<br>1,140,087.50                     | 0 %                         | 0.00  | 20,153.19<br>20,153.19  |
| JPMORGAN CHASE & CO<br>2.950% 10/01/2026 DD 07/21/16<br>46625HRV4    |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 1,865,000.0000<br>103.712000<br>103.712000               | 1,764,772.80<br>1,764,772.80     | 1,934,228.80<br>1,934,228.80                     | 0 %                         | 0.00  | 169,456.00<br>169,456.00  |



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| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| JPMORGAN CHASE & CO<br>VAR RT 02/01/2028 DD 02/01/17<br>46625HRY8            |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 755,000.0000<br>108.787000<br>108.787000        | 771,801.89<br>771,801.89     | 821,341.85<br>821,341.85                 | 0 %                | 0.00  | 49,539.96<br>49,539.96  |
| JACK OHIO FINANCE LLC / J 144A<br>6.750% 11/15/2021 DD 11/08/16<br>46647DAA1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,050,000.0000<br>102.250000<br>102.250000      | 1,096,023.75<br>1,096,023.75 | 1,073,625.00<br>1,073,625.00             | 0 %                | 0.00  | 22,398.75-<br>22,398.75-  |
| JP MORGAN CHASE COM AON A 144A<br>4.128% 07/05/2031 DD 06/01/18<br>46649XAA5 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 530,000.0000<br>107.757000<br>107.757000        | 546,877.23<br>546,877.23     | 571,112.10<br>571,112.10                 | 0 %                | 0.00  | 24,234.87<br>24,234.87  |
| JACKSON NATIONAL LIFE GLO 144A<br>VAR RT 06/11/2021 DD 06/11/18<br>46849LTA9 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 475,000.0000<br>100.161000<br>100.161000        | 475,000.00<br>475,000.00     | 475,764.75<br>475,764.75                 | 0 %                | 0.00  | 764.75<br>764.75  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| JACOBS ENTERTAINMENT INC 144A<br>7.875% 02/01/2024 DD 02/07/17<br>469815AH7  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 256,000.0000<br>106.250000<br>106.250000                 | 270,008.75<br>270,008.75         | 272,000.00<br>272,000.00                         | 0 %                         | 0.00  | 1,991.25<br>1,991.25  |
| JAGUAR HOLDING CO II / PH 144A<br>6.375% 08/01/2023 DD 08/18/15<br>47010DAA8 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,455,000.0000<br>103.250000<br>103.250000               | 2,539,462.50<br>2,539,462.50     | 2,534,787.50<br>2,534,787.50                     | 0 %                         | 0.00  | 4,675.00-<br>4,675.00-  |
| JAMES HARDIE INTERNATIONA 144A<br>4.750% 01/15/2025 DD 12/13/17<br>47032FAA7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,250,000.0000<br>102.500000<br>102.500000               | 1,264,362.50<br>1,264,362.50     | 1,281,250.00<br>1,281,250.00                     | 0 %                         | 0.00  | 16,887.50<br>16,887.50  |
| JAMES HARDIE INTERNATIONA 144A<br>5.000% 01/15/2028 DD 12/13/17<br>47032FAB5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,200,000.0000<br>102.500000<br>102.500000               | 1,211,856.25<br>1,211,856.25     | 1,230,000.00<br>1,230,000.00                     | 0 %                         | 0.00  | 18,143.75<br>18,143.75  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| JANE STREET 2/18 (USD) TLB<br>47077DAC4                                      |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 825,170.6800<br>99.333000<br>99.333000          | 820,564.47<br>820,564.47     | 819,666.79<br>819,666.79                 | 0 %                | 0.00  | 897.68-<br>897.68-  |
| JEFFERIES FINANCE LLC / J 144A<br>7.250% 08/15/2024 DD 08/03/17<br>47232MAD4 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>99.250000<br>99.250000          | 400,750.00<br>400,750.00     | 397,000.00<br>397,000.00                 | 0 %                | 0.00  | 3,750.00-<br>3,750.00-  |
| JEFFERIES FINANCE LLC / J 144A<br>6.250% 06/03/2026 DD 06/03/19<br>47232MAE2 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>102.500000<br>102.500000        | 600,000.00<br>600,000.00     | 615,000.00<br>615,000.00                 | 0 %                | 0.00  | 15,000.00<br>15,000.00  |
| LOANCORE CAPITAL MARKETS 144A<br>6.875% 06/01/2020 DD 05/31/13<br>47233GAA2  |   |                              |  |                    |   |   |
| PN MW POST   | 2,000,000.0000<br>100.125000<br>100.125000      | 2,051,153.85<br>2,051,153.85 | 2,002,500.00<br>2,002,500.00             | 0 %                | 0.00  | 48,653.85-<br>48,653.85-  |
| JOHN DEERE OWNER TRUST 20 B A3<br>2.210% 12/15/2023 DD 07/24/19<br>477870AC3 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>  |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 370,000.0000<br>100.985000<br>100.985000        | 369,921.45<br>369,921.45     | 373,644.50<br>373,644.50                 | 0 %                | 0.00  | 3,723.05<br>3,723.05  |
| KFC HOLDING CO/PIZZA HUT 144A<br>5.000% 06/01/2024 DD 06/16/16<br>48250NAA3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 2,500,000.0000<br>103.375000<br>103.375000      | 2,599,500.00<br>2,599,500.00 | 2,584,375.00<br>2,584,375.00             | 0 %                | 0.00  | 15,125.00-<br>15,125.00-  |
| KFC HOLDING CO/PIZZA HUT 144A<br>5.250% 06/01/2026 DD 06/16/16<br>48250NAB1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,005,000.0000<br>105.750000<br>105.750000      | 1,001,275.00<br>1,001,275.00 | 1,062,787.50<br>1,062,787.50             | 0 %                | 0.00  | 61,512.50<br>61,512.50  |
| KFC HOLDING CO/PIZZA HUT 144A<br>4.750% 06/01/2027 DD 06/15/17<br>48250NAC9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 360,000.0000<br>104.750000<br>104.750000        | 356,387.50<br>356,387.50     | 377,100.00<br>377,100.00                 | 0 %                | 0.00  | 20,712.50<br>20,712.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| KENNEDY-WILSON INC<br>5.875% 04/01/2024 DD 03/25/14<br>489399AG0             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 850,000.0000<br>102.375000<br>102.375000                 | 838,312.50<br>838,312.50         | 870,187.50<br>870,187.50                         | 0 %                         | 0.00  | 31,875.00<br>31,875.00  |
| KGA ESCROW LLC 144A<br>7.500% 08/15/2023 DD 08/17/18<br>49377PAA4            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 590,000.0000<br>104.250000<br>104.250000                 | 598,900.00<br>598,900.00         | 615,075.00<br>615,075.00                         | 0 %                         | 0.00  | 16,175.00<br>16,175.00  |
| KINETIC CONCEPTS INC / KC 144A<br>7.875% 02/15/2021 DD 02/09/16<br>49461BAF1 |  |                                  |  |                             |   |   |
| PN MW POST   | 788,000.0000<br>103.029000<br>103.029000                 | 849,070.00<br>849,070.00         | 811,868.52<br>811,868.52                         | 0 %                         | 0.00  | 37,201.48-<br>37,201.48-  |
| KISSNER HOLDINGS LP / KIS 144A<br>8.375% 12/01/2022 DD 11/18/16<br>497864AA6 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 750,000.0000<br>103.250000<br>103.250000                 | 775,875.00<br>775,875.00         | 774,375.00<br>774,375.00                         | 0 %                         | 0.00  | 1,500.00-<br>1,500.00-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                    | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| KOPPERS INC 144A<br>6.000% 02/15/2025 DD 01/25/17<br>500605AH3      |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 886,000.0000<br>97.250000<br>97.250000          | 908,536.96<br>908,536.96     | 861,635.00<br>861,635.00                 | 0 %                | 0.00  | 46,901.96-<br>46,901.96-  |
| L BRANDS INC<br>6.694% 01/15/2027 DD 06/18/18<br>501797AQ7          |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 500,000.0000<br>98.250000<br>98.250000          | 481,250.00<br>481,250.00     | 491,250.00<br>491,250.00                 | 0 %                | 0.00  | 10,000.00<br>10,000.00  |
| LKQ CORP<br>4.750% 05/15/2023 DD 11/15/13<br>501889AB5              |   |                              |  |                    |   |   |
| PN MW POST  | 2,800,000.0000<br>101.375000<br>101.375000      | 2,744,045.63<br>2,744,045.63 | 2,838,500.00<br>2,838,500.00             | 0 %                | 0.00  | 94,454.37<br>94,454.37  |
| MCMORG FIX INC H YLD  | 500,000.0000<br>101.375000<br>101.375000        | 512,400.57<br>512,400.57     | 506,875.00<br>506,875.00                 | 0 %                | 0.00  | 5,525.57-<br>5,525.57-  |
|   | 3,300,000.0000                                  | 3,256,446.20<br>3,256,446.20 | 3,345,375.00<br>3,345,375.00             |                    | 0.00  | 88,928.80<br>88,928.80  |
| LPL HOLDINGS INC 144A<br>5.750% 09/15/2025 DD 03/10/17<br>50212YAB0 |   |                              |  |                    |   |   |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 965,000.0000<br>105.250000<br>105.250000        | 993,100.00<br>993,100.00     | 1,015,662.50<br>1,015,662.50             | 0 %                | 0.00  | 22,562.50<br>22,562.50  |
| LABORATORY CORP OF AMERICA HOL<br>3.250% 09/01/2024 DD 08/22/17<br>50540RAT9 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 460,000.0000<br>104.109000<br>104.109000        | 458,965.00<br>458,965.00     | 478,901.40<br>478,901.40                 | 0 %                | 0.00  | 19,936.40<br>19,936.40  |
| LADDER CAPITAL FINANCE HO 144A<br>5.875% 08/01/2021 DD 08/01/14<br>505742AD8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,200,000.0000<br>101.500000<br>101.500000      | 1,229,910.50<br>1,229,910.50 | 1,218,000.00<br>1,218,000.00             | 0 %                | 0.00  | 11,910.50-<br>11,910.50-  |
| LADDER CAPITAL FINANCE HO 144A<br>5.250% 03/15/2022 DD 03/16/17<br>505742AF3 |   |                              |  |                    |   |   |
| PN MW POST   | 2,075,000.0000<br>104.000000<br>104.000000      | 2,094,453.12<br>2,094,453.12 | 2,158,000.00<br>2,158,000.00             | 0 %                | 0.00  | 63,546.88<br>63,546.88  |
| MCMORG FIX INC H YLD   | 210,000.0000<br>104.000000<br>104.000000        | 215,775.00<br>215,775.00     | 218,400.00<br>218,400.00                 | 0 %                | 0.00  | 2,625.00<br>2,625.00  |
|  | 2,285,000.0000                                  | 2,310,228.12<br>2,310,228.12 | 2,376,400.00<br>2,376,400.00             |                    | 0.00  | 66,171.88<br>66,171.88  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                   | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| LAMAR MEDIA CORP<br>5.000% 05/01/2023 DD 10/30/12<br>513075BE0     |   |                              |  |                    |   |   |
| PN MW POST   | 100,000.0000<br>101.969000<br>101.969000        | 101,750.00<br>101,750.00     | 101,969.00<br>101,969.00                 | 0 %                | 0.00  | 219.00<br>219.00  |
| LAMAR MEDIA CORP<br>5.375% 01/15/2024 DD 07/15/14<br>513075BH3     |   |                              |  |                    |   |   |
| PN MW POST   | 600,000.0000<br>102.750000<br>102.750000        | 617,250.00<br>617,250.00     | 616,500.00<br>616,500.00                 | 0 %                | 0.00  | 750.00-<br>750.00-  |
| MCMORG FIX INC H YLD   | 900,000.0000<br>102.750000<br>102.750000        | 946,100.00<br>946,100.00     | 924,750.00<br>924,750.00                 | 0 %                | 0.00  | 21,350.00-<br>21,350.00-  |
|  | 1,500,000.0000                                  | 1,563,350.00<br>1,563,350.00 | 1,541,250.00<br>1,541,250.00             |                    | 0.00  | 22,100.00-<br>22,100.00-  |
| LAMAR MEDIA CORP<br>5.750% 02/01/2026 DD 08/01/16<br>513075BL4     |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,100,000.0000<br>106.000000<br>106.000000      | 1,188,618.75<br>1,188,618.75 | 1,166,000.00<br>1,166,000.00             | 0 %                | 0.00  | 22,618.75-<br>22,618.75-  |
| LAMAR MEDIA 2/18 TLB<br>0.000% 02/14/2025 DD 02/13/18<br>513076AZ2 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                    | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>                                      |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 987,500.0000<br>100.063000<br>100.063000        | 986,265.62<br>986,265.62 | 988,122.13<br>988,122.13                 | 0 %                | 0.00  | 1,856.51<br>1,856.51  |
| LAS VEGAS SANDS CORP<br>3.900% 08/08/2029 DD 07/31/19<br>517834AF4  |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 630,000.0000<br>102.981000<br>102.981000        | 628,185.60<br>628,185.60 | 648,780.30<br>648,780.30                 | 0 %                | 0.00  | 20,594.70<br>20,594.70  |
| LEVEL 3 PARENT LLC<br>5.750% 12/01/2022 DD 12/01/14<br>52729NBX7    |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD  | 109,000.0000<br>100.750000<br>100.750000        | 112,618.80<br>112,618.80 | 109,817.50<br>109,817.50                 | 0 %                | 0.00  | 2,801.30-<br>2,801.30-  |
| LEVEL 3 FINANCING INC<br>6.125% 01/15/2021 DD 10/15/14<br>527298AY9 |   |                          |  |                    |   |   |
| PN MW POST  | 797,000.0000<br>100.500000<br>100.500000        | 835,185.68<br>835,185.68 | 800,985.00<br>800,985.00                 | 0 %                | 0.00  | 34,200.68-<br>34,200.68-  |
| MCMORG FIX INC H YLD  | 75,000.0000<br>100.500000<br>100.500000         | 77,062.50<br>77,062.50   | 75,375.00<br>75,375.00                   | 0 %                | 0.00  | 1,687.50-<br>1,687.50-  |
|   | 872,000.0000                                    | 912,248.18<br>912,248.18 | 876,360.00<br>876,360.00                 |                    | 0.00  | 35,888.18-<br>35,888.18-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| LEVEL 3 FINANCING INC<br>5.625% 02/01/2023 DD 06/15/15<br>527298BC6         |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 600,000.0000<br>101.721000<br>101.721000        | 623,625.00<br>623,625.00     | 610,326.00<br>610,326.00                 | 0 %                | 0.00  | 13,299.00-<br>13,299.00-  |
| LEVEL 3 FINANCING INC<br>5.375% 08/15/2022 DD 11/15/14<br>527298BD4         |   |                              |  |                    |   |   |
| PN MW POST  | 1,700,000.0000<br>100.375000<br>100.375000      | 1,724,750.00<br>1,724,750.00 | 1,706,375.00<br>1,706,375.00             | 0 %                | 0.00  | 18,375.00-<br>18,375.00-  |
| MCMORG FIX INC H YLD  | 400,000.0000<br>100.375000<br>100.375000        | 405,000.00<br>405,000.00     | 401,500.00<br>401,500.00                 | 0 %                | 0.00  | 3,500.00-<br>3,500.00-  |
|   | 2,100,000.0000                                  | 2,129,750.00<br>2,129,750.00 | 2,107,875.00<br>2,107,875.00             |                    | 0.00  | 21,875.00-<br>21,875.00-  |
| LEVEL 3 FINANCING INC<br>5.375% 05/01/2025 DD 09/01/15<br>527298BH5         |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 600,000.0000<br>104.000000<br>104.000000        | 602,350.00<br>602,350.00     | 624,000.00<br>624,000.00                 | 0 %                | 0.00  | 21,650.00<br>21,650.00  |
| LIBERTY MUTUAL GROUP INC 144A<br>4.250% 06/15/2023 DD 06/18/13<br>53079EBE3 |   |                              |  |                    |   |   |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                       | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 335,000.0000<br>106.530000<br>106.530000        | 347,371.55<br>347,371.55 | 356,875.50<br>356,875.50                 | 0 %                | 0.00  | 9,503.95<br>9,503.95  |
| L BRANDS INC<br>5.625% 02/15/2022 DD 02/07/12<br>532716AU1             |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 168,000.0000<br>105.125000<br>105.125000        | 177,660.00<br>177,660.00 | 176,610.00<br>176,610.00                 | 0 %                | 0.00  | 1,050.00-<br>1,050.00-  |
| LINCOLN NATIONAL CORP<br>3.800% 03/01/2028 DD 02/12/18<br>534187BH1    |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 535,000.0000<br>107.453000<br>107.453000        | 527,387.45<br>527,387.45 | 574,873.55<br>574,873.55                 | 0 %                | 0.00  | 47,486.10<br>47,486.10  |
| LLOYDS BANKING GROUP PLC<br>4.050% 08/16/2023 DD 08/16/18<br>539439AS8 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 490,000.0000<br>104.845000<br>104.845000        | 489,867.70<br>489,867.70 | 513,740.50<br>513,740.50                 | 0 %                | 0.00  | 23,872.80<br>23,872.80  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| MGIC INVESTMENT CORP<br>5.750% 08/15/2023 DD 08/05/16<br>552848AF0      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,313,000.0000<br>109.250000<br>109.250000               | 1,404,486.75<br>1,404,486.75     | 1,434,452.50<br>1,434,452.50                     | 0 %                         | 0.00  | 29,965.75<br>29,965.75  |
| MGM RESORTS INTERNATIONAL<br>7.750% 03/15/2022 DD 03/22/12<br>552953BX8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 175,000.0000<br>112.273000<br>112.273000                 | 204,312.50<br>204,312.50         | 196,477.75<br>196,477.75                         | 0 %                         | 0.00  | 7,834.75-<br>7,834.75-  |
| MGM RESORTS INTERNATIONAL<br>6.000% 03/15/2023 DD 11/25/14<br>552953CC3 |  |                                  |  |                             |   |   |
| PN MW POST  | 725,000.0000<br>110.000000<br>110.000000                 | 749,625.00<br>749,625.00         | 797,500.00<br>797,500.00                         | 0 %                         | 0.00  | 47,875.00<br>47,875.00  |
| MGM RESORTS INTERNATIONAL<br>5.750% 06/15/2025 DD 06/18/18<br>552953CE9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 850,000.0000<br>110.128000<br>110.128000                 | 852,412.50<br>852,412.50         | 936,088.00<br>936,088.00                         | 0 %                         | 0.00  | 83,675.50<br>83,675.50  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MGM RESORTS INTERNATIONAL<br>5.500% 04/15/2027 DD 04/10/19<br>552953CF6      |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>108.375000<br>108.375000        | 500,000.00<br>500,000.00     | 541,875.00<br>541,875.00                 | 0 %                | 0.00  | 41,875.00<br>41,875.00  |
| MGM GROWTH PROPERTIES OPERATIN<br>4.500% 09/01/2026 DD 03/01/17<br>55303XAB1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 150,000.0000<br>104.750000<br>104.750000        | 147,375.00<br>147,375.00     | 157,125.00<br>157,125.00                 | 0 %                | 0.00  | 9,750.00<br>9,750.00  |
| MGM GROWTH PROPERTIES OPERATIN<br>5.625% 05/01/2024 DD 11/01/16<br>55303XAC9 |   |                              |  |                    |   |   |
| PN MW POST   | 1,350,000.0000<br>109.250000<br>109.250000      | 1,418,437.50<br>1,418,437.50 | 1,474,875.00<br>1,474,875.00             | 0 %                | 0.00  | 56,437.50<br>56,437.50  |
| MCMORG FIX INC H YLD   | 2,600,000.0000<br>109.250000<br>109.250000      | 2,784,193.75<br>2,784,193.75 | 2,840,500.00<br>2,840,500.00             | 0 %                | 0.00  | 56,306.25<br>56,306.25  |
|  | 3,950,000.0000                                  | 4,202,631.25<br>4,202,631.25 | 4,315,375.00<br>4,315,375.00             |                    | 0.00  | 112,743.75<br>112,743.75  |
| MGM GROWTH PROPERTIES OPE 144A<br>5.750% 02/01/2027 DD 01/25/19<br>55303XAG0 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br>(FX RATE: LOCAL TO BASE)                      | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| U.S. DOLLAR  | 1.000000000  |                                  |  |                             |   |   |
| <u>FIXED INCOME SECURITIES</u>   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 560,000.0000   |                                  |  |                             |   |   |
|  | 110.395000   | 560,246.55                       | 618,212.00                                       |                             |   | 57,965.45   |
|  | 110.395000   | 560,246.55                       | 618,212.00                                       | 0 %                         | 0.00  | 57,965.45   |
| M/I HOMES INC<br>5.625% 08/01/2025 DD 08/03/17<br>55305BAQ4                  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 330,000.0000   |                                  |  |                             |   |   |
|  | 103.500000   | 332,825.00                       | 341,550.00                                       |                             |   | 8,725.00  |
|  | 103.500000   | 332,825.00                       | 341,550.00                                       | 0 %                         | 0.00  | 8,725.00  |
| MPT OPERATING PARTNERSHIP LP /<br>5.500% 05/01/2024 DD 04/17/14<br>55342UAE4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 499,000.0000   |                                  |  |                             |   |   |
|  | 102.875000   | 512,099.90                       | 513,346.25                                       |                             |   | 1,246.35  |
|  | 102.875000   | 512,099.90                       | 513,346.25                                       | 0 %                         | 0.00  | 1,246.35  |
| MPT OPERATING PARTNERSHIP LP /<br>5.000% 10/15/2027 DD 09/21/17<br>55342UAH7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000   |                                  |  |                             |   |   |
|  | 106.750000   | 596,500.00                       | 640,500.00                                       |                             |   | 44,000.00   |
|  | 106.750000   | 596,500.00                       | 640,500.00                                       | 0 %                         | 0.00  | 44,000.00   |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MPT OPERATING PARTNERSHIP LP /<br>4.625% 08/01/2029 DD 07/26/19<br>55342UAJ3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 650,000.0000<br>104.000000<br>104.000000        | 646,750.00<br>646,750.00     | 676,000.00<br>676,000.00                 | 0 %                | 0.00  | 29,250.00<br>29,250.00  |
| MSCI INC 144A<br>5.250% 11/15/2024 DD 11/20/14<br>55354GAA8                  |   |                              |  |                    |   |   |
| PN MW POST   | 1,100,000.0000<br>103.820000<br>103.820000      | 1,139,875.00<br>1,139,875.00 | 1,142,020.00<br>1,142,020.00             | 0 %                | 0.00  | 2,145.00<br>2,145.00  |
| MCMORG FIX INC H YLD   | 1,065,000.0000<br>103.820000<br>103.820000      | 1,132,110.00<br>1,132,110.00 | 1,105,683.00<br>1,105,683.00             | 0 %                | 0.00  | 26,427.00-<br>26,427.00-  |
|  | 2,165,000.0000                                  | 2,271,985.00<br>2,271,985.00 | 2,247,703.00<br>2,247,703.00             |                    | 0.00  | 24,282.00-<br>24,282.00-  |
| MSCI INC 144A<br>5.750% 08/15/2025 DD 08/13/15<br>55354GAB6                  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 2,500,000.0000<br>105.000000<br>105.000000      | 2,698,712.50<br>2,698,712.50 | 2,625,000.00<br>2,625,000.00             | 0 %                | 0.00  | 73,712.50-<br>73,712.50-  |
| MSCI INC 144A<br>5.375% 05/15/2027 DD 05/18/18<br>55354GAF7                  |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 900,000.0000<br>107.550000<br>107.550000        | 919,250.00<br>919,250.00 | 967,950.00<br>967,950.00                 | 0 %                | 0.00  | 48,700.00<br>48,700.00  |
| MARATHON PETROLEUM CORP<br>5.125% 12/15/2026 DD 12/15/18<br>56585ABC5        |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 700,000.0000<br>111.979000<br>111.979000        | 769,930.00<br>769,930.00 | 783,853.00<br>783,853.00                 | 0 %                | 0.00  | 13,923.00<br>13,923.00  |
| MARRIOTT OWNERSHIP RESORTS INC<br>6.500% 09/15/2026 DD 03/15/19<br>57165PAB1 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 775,000.0000<br>107.920000<br>107.920000        | 778,559.59<br>778,559.59 | 836,380.00<br>836,380.00                 | 0 %                | 0.00  | 57,820.41<br>57,820.41  |
| MATADOR RESOURCES CO<br>5.875% 09/15/2026 DD 08/21/18<br>576485AE6           |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 715,000.0000<br>96.875000<br>96.875000          | 716,487.50<br>716,487.50 | 692,656.25<br>692,656.25                 | 0 %                | 0.00  | 23,831.25-<br>23,831.25-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MATTEL INC 144A<br>6.750% 12/31/2025 DD 12/20/17<br>577081BB7                |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 2,040,000.0000<br>102.750000<br>102.750000      | 2,000,155.88<br>2,000,155.88 | 2,096,100.00<br>2,096,100.00             | 0 %                | 0.00  | 95,944.12<br>95,944.12  |
| MATTHEWS INTERNATIONAL CO 144A<br>5.250% 12/01/2025 DD 12/06/17<br>577128AA9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 675,000.0000<br>95.250000<br>95.250000          | 679,193.18<br>679,193.18     | 642,937.50<br>642,937.50                 | 0 %                | 0.00  | 36,255.68-<br>36,255.68-  |
| MCCORMICK & CO INC/MD<br>3.150% 08/15/2024 DD 08/11/17<br>579780AM9          |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 635,000.0000<br>104.233000<br>104.233000        | 634,599.95<br>634,599.95     | 661,879.55<br>661,879.55                 | 0 %                | 0.00  | 27,279.60<br>27,279.60  |
| MCKESSON CORP<br>3.796% 03/15/2024 DD 03/10/14<br>581557BE4                  |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 265,000.0000<br>105.054000<br>105.054000        | 281,684.40<br>281,684.40     | 278,393.10<br>278,393.10                 | 0 %                | 0.00  | 3,291.30-<br>3,291.30-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>               | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MEDTRONIC INC<br>3.150% 03/15/2022 DD 03/15/15<br>585055BR6            |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 234,000.0000<br>103.437000<br>103.437000                 | 243,212.58<br>243,212.58         | 242,042.58<br>242,042.58                         | 0 %                         | 0.00  | 1,170.00-<br>1,170.00-  |
| MERCER INTERNATIONAL INC<br>7.750% 12/01/2022 DD 11/26/14<br>588056AR2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 137,000.0000<br>102.625000<br>102.625000                 | 146,660.97<br>146,660.97         | 140,596.25<br>140,596.25                         | 0 %                         | 0.00  | 6,064.72-<br>6,064.72-  |
| MERCER INTERNATIONAL INC<br>6.500% 02/01/2024 DD 08/01/17<br>588056AU5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>103.000000<br>103.000000                 | 256,875.00<br>256,875.00         | 257,500.00<br>257,500.00                         | 0 %                         | 0.00  | 625.00<br>625.00  |
| MERCER INTERNATIONAL INC<br>5.500% 01/15/2026 DD 07/15/18<br>588056AW1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 360,000.0000<br>98.645000<br>98.645000                   | 360,000.00<br>360,000.00         | 355,122.00<br>355,122.00                         | 0 %                         | 0.00  | 4,878.00-<br>4,878.00-  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>               | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MERCER INTERNATIONAL INC<br>7.375% 01/15/2025 DD 07/15/19<br>588056AY7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 760,000.0000<br>103.000000<br>103.000000                 | 760,000.00<br>760,000.00         | 782,800.00<br>782,800.00                         | 0 %                         | 0.00  | 22,800.00<br>22,800.00  |
| MERCK & CO INC<br>2.400% 09/15/2022 DD 09/13/12<br>589331AT4           |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 710,000.0000<br>101.577000<br>101.577000                 | 720,650.00<br>720,650.00         | 721,196.70<br>721,196.70                         | 0 %                         | 0.00  | 546.70<br>546.70  |
| MEREDITH CORP<br>6.875% 02/01/2026 DD 02/01/19<br>589433AB7            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,430,000.0000<br>105.500000<br>105.500000               | 1,450,811.03<br>1,450,811.03     | 1,508,650.00<br>1,508,650.00                     | 0 %                         | 0.00  | 57,838.97<br>57,838.97  |
| MERITOR INC<br>6.250% 02/15/2024 DD 02/13/14<br>59001KAD2              |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>102.625000<br>102.625000                 | 618,000.00<br>618,000.00         | 615,750.00<br>615,750.00                         | 0 %                         | 0.00  | 2,250.00-<br>2,250.00-  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MERLIN ENTERTAINMENTS PLC 144A<br>5.750% 06/15/2026 DD 05/09/18<br>59010QAB2 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,900,000.0000<br>104.125000<br>104.125000      | 1,928,923.45<br>1,928,923.45 | 1,978,375.00<br>1,978,375.00             | 0 %                | 0.00  | 49,451.55<br>49,451.55  |
| ORBIA ADVANCE CORP SAB DE 144A<br>4.000% 10/04/2027 DD 10/04/17<br>59284BAF5 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 490,000.0000<br>102.001000<br>102.001000        | 483,820.15<br>483,820.15     | 499,804.90<br>499,804.90                 | 0 %                | 0.00  | 15,984.75<br>15,984.75  |
| MICROSOFT CORP<br>2.375% 05/01/2023 DD 05/02/13<br>594918AT1                 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 2,090,000.0000<br>102.300000<br>102.300000      | 2,047,847.60<br>2,047,847.60 | 2,138,070.00<br>2,138,070.00             | 0 %                | 0.00  | 90,222.40<br>90,222.40  |
| MICRON TECHNOLOGY INC<br>5.500% 02/01/2025 DD 07/28/14<br>595112BC6          |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,520,000.0000<br>102.083000<br>102.083000      | 1,590,493.75<br>1,590,493.75 | 1,551,661.60<br>1,551,661.60             | 0 %                | 0.00  | 38,832.15-<br>38,832.15-  |



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N CALF PENSION TRUST TOTAL FD

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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MIDAMERICAN ENERGY CO<br>3.500% 10/15/2024 DD 04/03/14<br>595620AM7          |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 560,000.0000<br>106.908000<br>106.908000                 | 592,351.20<br>592,351.20         | 598,684.80<br>598,684.80                         | 0 %                         | 0.00  | 6,333.60<br>6,333.60  |
| MINERAL RESOURCES LTD 144A<br>8.125% 05/01/2027 DD 04/23/19<br>603051AA1     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>102.125000<br>102.125000               | 1,013,175.90<br>1,013,175.90     | 1,021,250.00<br>1,021,250.00                     | 0 %                         | 0.00  | 8,074.10<br>8,074.10  |
| MMAF EQUIPMENT FINAN A A3 144A<br>3.200% 09/12/2022 DD 05/30/18<br>60700DAC2 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 445,000.0000<br>101.504000<br>101.504000                 | 444,958.17<br>444,958.17         | 451,692.80<br>451,692.80                         | 0 %                         | 0.00  | 6,734.63<br>6,734.63  |
| MOLINA HEALTHCARE INC<br>VAR RT 11/15/2022 DD 05/15/16<br>60855RAG5          |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>106.879000<br>106.879000                 | 523,572.50<br>523,572.50         | 534,395.00<br>534,395.00                         | 0 %                         | 0.00  | 10,822.50<br>10,822.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MOOG INC 144A<br>5.250% 12/01/2022 DD 11/21/14<br>615394AK9  |  |                                  |  |                             |   |   |
| PN MW POST   | 875,000.0000<br>101.875000<br>101.875000                 | 893,657.50<br>893,657.50         | 891,406.25<br>891,406.25                         | 0 %                         | 0.00  | 2,251.25-<br>2,251.25-  |
| MORGAN STANLEY<br>4.000% 07/23/2025 DD 07/23/15<br>6174468C6 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 570,000.0000<br>108.310000<br>108.310000                 | 588,085.01<br>588,085.01         | 617,367.00<br>617,367.00                         | 0 %                         | 0.00  | 29,281.99<br>29,281.99  |
| MORGAN STANLEY<br>3.625% 01/20/2027 DD 01/20/17<br>61746BEF9 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 910,000.0000<br>106.963000<br>106.963000                 | 882,830.30<br>882,830.30         | 973,363.30<br>973,363.30                         | 0 %                         | 0.00  | 90,533.00<br>90,533.00  |
| MORGAN STANLEY<br>4.875% 11/01/2022 DD 10/23/12<br>6174824M3 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 650,000.0000<br>107.575000<br>107.575000                 | 698,168.75<br>698,168.75         | 699,237.50<br>699,237.50                         | 0 %                         | 0.00  | 1,068.75<br>1,068.75  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MOSS CREEK RESOURCES HOLD 144A<br>7.500% 01/15/2026 DD 01/18/18<br>61965RAA3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 430,000.0000<br>69.750000<br>69.750000                   | 432,861.40<br>432,861.40         | 299,925.00<br>299,925.00                         | 0 %                         | 0.00  | 132,936.40-<br>132,936.40-  |
| MURPHY OIL CORP<br>6.875% 08/15/2024 DD 08/17/16<br>626717AH5                |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>104.780000<br>104.780000                 | 373,049.00<br>373,049.00         | 366,730.00<br>366,730.00                         | 0 %                         | 0.00  | 6,319.00-<br>6,319.00-  |
| MURPHY OIL USA INC<br>6.000% 08/15/2023 DD 02/15/14<br>626738AC2             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>102.310000<br>102.310000                 | 315,375.00<br>315,375.00         | 306,930.00<br>306,930.00                         | 0 %                         | 0.00  | 8,445.00-<br>8,445.00-  |
| MURPHY OIL USA INC<br>.81325% 05/01/2027 DD 04/25/17<br>626738AD0            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>105.000000<br>105.000000                 | 509,425.00<br>509,425.00         | 525,000.00<br>525,000.00                         | 0 %                         | 0.00  | 15,575.00<br>15,575.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| NCR CORP<br>5.000% 07/15/2022 DD 01/15/13<br>62886EAJ7       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>100.682000<br>100.682000        | 513,125.00<br>513,125.00 | 503,410.00<br>503,410.00                 | 0 %                | 0.00  | 9,715.00-<br>9,715.00-  |
| NCR CORP<br>5.875% 12/15/2021 DD 06/15/14<br>62886EAR9       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>101.035000<br>101.035000        | 415,193.75<br>415,193.75 | 404,140.00<br>404,140.00                 | 0 %                | 0.00  | 11,053.75-<br>11,053.75-  |
| NCR CORP<br>6.375% 12/15/2023 DD 06/15/14<br>62886EAS7       |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 245,000.0000<br>103.118000<br>103.118000        | 258,475.00<br>258,475.00 | 252,639.10<br>252,639.10                 | 0 %                | 0.00  | 5,835.90-<br>5,835.90-  |
| NRG ENERGY INC<br>6.625% 01/15/2027 DD 01/15/17<br>629377CC4 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>108.000000<br>108.000000        | 358,856.25<br>358,856.25 | 378,000.00<br>378,000.00                 | 0 %                | 0.00  | 19,143.75<br>19,143.75  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| NATHAN'S FAMOUS INC 144A<br>6.625% 11/01/2025 DD 11/01/17<br>632347AC4       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>99.500000<br>99.500000                   | 302,250.00<br>302,250.00         | 298,500.00<br>298,500.00                         | 0 %                         | 0.00  | 3,750.00-<br>3,750.00-  |
| NATIONSTAR MORTGAGE LLC / NATI<br>6.500% 07/01/2021 DD 02/07/13<br>63860UAK6 |  |                                  |  |                             |   |   |
| PN MW POST   | 1,500,000.0000<br>100.125000<br>100.125000               | 1,504,750.00<br>1,504,750.00     | 1,501,875.00<br>1,501,875.00                     | 0 %                         | 0.00  | 2,875.00-<br>2,875.00-  |
| NATIONWIDE BUILDING SOCIE 144A<br>VAR RT 07/18/2030 DD 07/18/19<br>63861VAE7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 520,000.0000<br>105.209000<br>105.209000                 | 519,788.80<br>519,788.80         | 547,086.80<br>547,086.80                         | 0 %                         | 0.00  | 27,298.00<br>27,298.00  |
| NESTLE HOLDINGS INC 144A<br>3.500% 09/24/2025 DD 09/24/18<br>641062AE4       |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 500,000.0000<br>108.124000<br>108.124000                 | 498,615.00<br>498,615.00         | 540,620.00<br>540,620.00                         | 0 %                         | 0.00  | 42,005.00<br>42,005.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)          | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| NETFLIX INC<br>5.750% 03/01/2024 DD 02/19/14<br>64110LAG1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD                                      | 1,200,000.0000<br>109.750000<br>109.750000      | 1,269,468.75<br>1,269,468.75 | 1,317,000.00<br>1,317,000.00             | 0 %                | 0.00  | 47,531.25<br>47,531.25  |
| NETFLIX INC<br>5.500% 02/15/2022 DD 02/05/15<br>64110LAJ5 |   |                              |  |                    |   |   |
| PN MW POST  | 1,425,000.0000<br>106.500000<br>106.500000      | 1,494,470.00<br>1,494,470.00 | 1,517,625.00<br>1,517,625.00             | 0 %                | 0.00  | 23,155.00<br>23,155.00  |
| MCMORG FIX INC H YLD                                      | 510,000.0000<br>106.500000<br>106.500000        | 544,500.00<br>544,500.00     | 543,150.00<br>543,150.00                 | 0 %                | 0.00  | 1,350.00-<br>1,350.00-  |
|   | 1,935,000.0000                                  | 2,038,970.00<br>2,038,970.00 | 2,060,775.00<br>2,060,775.00             |                    | 0.00  | 21,805.00<br>21,805.00  |
| NETFLIX INC<br>5.875% 02/15/2025 DD 02/05/15<br>64110LAL0 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD                                      | 410,000.0000<br>110.375000<br>110.375000        | 441,926.00<br>441,926.00     | 452,537.50<br>452,537.50                 | 0 %                | 0.00  | 10,611.50<br>10,611.50  |
| NETFLIX INC<br>4.875% 04/15/2028 DD 10/26/17<br>64110LAS5 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>                                  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 500,000.0000<br>104.625000<br>104.625000        | 499,812.50<br>499,812.50     | 523,125.00<br>523,125.00                 | 0 %                | 0.00  | 23,312.50<br>23,312.50  |
| NETFLIX INC<br>5.875% 11/15/2028 DD 04/26/18<br>64110LAT3       |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 960,000.0000<br>111.875000<br>111.875000        | 958,968.75<br>958,968.75     | 1,074,000.00<br>1,074,000.00             | 0 %                | 0.00  | 115,031.25<br>115,031.25  |
| NETFLIX INC 144A<br>5.375% 11/15/2029 DD 04/29/19<br>64110LAU0  |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 250,000.0000<br>108.750000<br>108.750000        | 250,000.00<br>250,000.00     | 271,875.00<br>271,875.00                 | 0 %                | 0.00  | 21,875.00<br>21,875.00  |
| NEWMARK GROUP INC<br>6.125% 11/15/2023 DD 11/06/18<br>65158NAB8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,125,000.0000<br>108.590000<br>108.590000      | 1,114,193.75<br>1,114,193.75 | 1,221,637.50<br>1,221,637.50             | 0 %                | 0.00  | 107,443.75<br>107,443.75  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE              | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| NEXTEER AUTOMOTIVE GROUP 144A<br>5.875% 11/15/2021 DD 11/13/14<br>65341EAA8  |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,500,000.0000<br>101.738000<br>101.738000                   | 1,565,250.00<br>1,565,250.00 | 1,526,070.00<br>1,526,070.00             | 0 %                | 0.00  | 39,180.00-<br>39,180.00-  |
| NEXSTAR BROADCASTING INC 144A<br>5.625% 08/01/2024 DD 07/27/16<br>65341XAA6  |  |                              |  |                    |   |   |
| PN MW POST   | 1,050,000.0000<br>104.000000<br>104.000000                   | 1,093,312.50<br>1,093,312.50 | 1,092,000.00<br>1,092,000.00             | 0 %                | 0.00  | 1,312.50-<br>1,312.50-  |
| NIELSEN FINANCE LLC / NIELSEN<br>4.500% 10/01/2020 DD 04/01/13<br>65409QBA9  |  |                              |  |                    |   |   |
| PN MW POST   | 1,100,000.0000<br>100.080000<br>100.080000                   | 1,127,500.00<br>1,127,500.00 | 1,100,880.00<br>1,100,880.00             | 0 %                | 0.00  | 26,620.00-<br>26,620.00-  |
| NIELSEN FINANCE LLC / NIE 144A<br>5.000% 04/15/2022 DD 04/11/14<br>65409QBB7 |  |                              |  |                    |   |   |
| PN MW POST   | 2,925,000.0000<br>100.500000<br>100.500000                   | 2,947,607.50<br>2,947,607.50 | 2,939,625.00<br>2,939,625.00             | 0 %                | 0.00  | 7,982.50-<br>7,982.50-  |
| MCMORG FIX INC H YLD   | 1,625,000.0000<br>100.500000<br>100.500000<br>4,550,000.0000 | 1,671,347.50<br>1,671,347.50 | 1,633,125.00<br>1,633,125.00             | 0 %                | 0.00  | 38,222.50-<br>38,222.50-  |
|  |  | 4,618,955.00<br>4,618,955.00 | 4,572,750.00<br>4,572,750.00             |                    | 0.00  | 46,205.00-<br>46,205.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| NIELSEN CO LUXEMBOURG SAR 144A<br>5.500% 10/01/2021 DD 09/27/13<br>65410CAA8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,050,000.0000<br>100.290000<br>100.290000               | 1,086,625.00<br>1,086,625.00     | 1,053,045.00<br>1,053,045.00                     | 0 %                         | 0.00  | 33,580.00-<br>33,580.00-  |
| NIELSEN CO LUXEMBOURG SAR 144A<br>5.000% 02/01/2025 DD 01/31/17<br>65410CAC4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,150,000.0000<br>98.750000<br>98.750000                 | 1,176,557.55<br>1,176,557.55     | 1,135,625.00<br>1,135,625.00                     | 0 %                         | 0.00  | 40,932.55-<br>40,932.55-  |
| NISOURCE INC<br>3.490% 05/15/2027 DD 05/22/17<br>65473QBE2                   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 525,000.0000<br>106.023000<br>106.023000                 | 524,916.00<br>524,916.00         | 556,620.75<br>556,620.75                         | 0 %                         | 0.00  | 31,704.75<br>31,704.75  |
| MCLAREN FINANCE PLC 144A<br>5.750% 08/01/2022 DD 07/20/17<br>65489DAA2       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,035,000.0000<br>94.920000<br>94.920000                 | 1,059,990.85<br>1,059,990.85     | 982,422.00<br>982,422.00                         | 0 %                         | 0.00  | 77,568.85-<br>77,568.85-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                           | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| NOVELIS CORP 144A<br>6.250% 08/15/2024 DD 08/29/16<br>670001AA4            |   |                              |  |                    |   |   |
| PN MW POST   | 1,000,000.0000<br>104.750000<br>104.750000      | 1,032,500.00<br>1,032,500.00 | 1,047,500.00<br>1,047,500.00             | 0 %                | 0.00  | 15,000.00<br>15,000.00  |
| MCMORG FIX INC H YLD   | 899,000.0000<br>104.750000<br>104.750000        | 941,702.50<br>941,702.50     | 941,702.50<br>941,702.50                 | 0 %                | 0.00  | 0.00<br>0.00  |
|  | 1,899,000.0000                                  | 1,974,202.50                 | 1,989,202.50                             |                    | 0.00  | 15,000.00   |
| NOVELIS CORP 144A<br>5.875% 09/30/2026 DD 09/14/16<br>670001AC0            |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 2,240,000.0000<br>105.625000<br>105.625000      | 2,200,405.00<br>2,200,405.00 | 2,366,000.00<br>2,366,000.00             | 0 %                | 0.00  | 165,595.00<br>165,595.00  |
| NSTAR ELECTRIC CO<br>3.200% 05/15/2027 DD 05/15/17<br>67021CAM9            |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 215,000.0000<br>106.136000<br>106.136000        | 214,836.60<br>214,836.60     | 228,192.40<br>228,192.40                 | 0 %                | 0.00  | 13,355.80<br>13,355.80  |
| ALTICE FRANCE SA/FRANCE 144A<br>7.375% 05/01/2026 DD 04/11/16<br>67054KAA7 |   |                              |  |                    |   |   |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                           | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 750,000.0000<br>106.750000<br>106.750000        | 711,712.50<br>711,712.50 | 800,625.00<br>800,625.00                 | 0 %                | 0.00  | 88,912.50<br>88,912.50  |
| ALTICE FRANCE SA/FRANCE 144A<br>6.250% 05/15/2024 DD 05/08/14<br>67054LAC1 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 349,000.0000<br>103.092000<br>103.092000        | 351,696.82<br>351,696.82 | 359,791.08<br>359,791.08                 | 0 %                | 0.00  | 8,094.26<br>8,094.26  |
| NUSTAR LOGISTICS LP<br>6.750% 02/01/2021 DD 08/19/13<br>67059TAD7          |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>104.250000<br>104.250000        | 379,250.00<br>379,250.00 | 364,875.00<br>364,875.00                 | 0 %                | 0.00  | 14,375.00-<br>14,375.00-  |
| NUSTAR LOGISTICS LP<br>6.000% 06/01/2026 DD 05/22/19<br>67059TAF2          |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 640,000.0000<br>107.250000<br>107.250000        | 644,226.14<br>644,226.14 | 686,400.00<br>686,400.00                 | 0 %                | 0.00  | 42,173.86<br>42,173.86  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| OI EUROPEAN GROUP BV 144A<br>4.000% 03/15/2023 DD 12/12/17<br>67777LAC7      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>100.750000<br>100.750000               | 994,000.00<br>994,000.00         | 1,007,500.00<br>1,007,500.00                     | 0 %                         | 0.00  | 13,500.00<br>13,500.00  |
| OLIN CORP<br>5.500% 08/15/2022 DD 08/22/12<br>680665AH9                      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>105.750000<br>105.750000               | 1,063,675.00<br>1,063,675.00     | 1,057,500.00<br>1,057,500.00                     | 0 %                         | 0.00  | 6,175.00-<br>6,175.00-  |
| OLIN CORP<br>5.625% 08/01/2029 DD 07/16/19<br>680665AL0                      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,147,000.0000<br>103.875000<br>103.875000               | 1,150,015.00<br>1,150,015.00     | 1,191,446.25<br>1,191,446.25                     | 0 %                         | 0.00  | 41,431.25<br>41,431.25  |
| ONE BRYANT PARK TRU OBP A 144A<br>2.516% 09/15/2054 DD 08/21/19<br>68236JAA9 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 870,000.0000<br>101.750000<br>101.750000                 | 870,000.00<br>870,000.00         | 885,225.00<br>885,225.00                         | 0 %                         | 0.00  | 15,225.00<br>15,225.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|--|------------------------------|--|--------------------|---|---|
| 1011778 BC ULC / NEW RED 144A<br>4.625% 01/15/2022 DD 05/22/15<br>68245XAB5 |  |                              |  |                    |   |   |
| PN MW POST  | 3,175,000.0000<br>100.375000<br>100.375000                 | 3,240,346.21<br>3,240,346.21 | 3,186,906.25<br>3,186,906.25             | 0 %                | 0.00  | 53,439.96-<br>53,439.96-  |
| 1011778 BC ULC / NEW RED 144A<br>4.250% 05/15/2024 DD 05/17/17<br>68245XAC3 |  |                              |  |                    |   |   |
| PN MW POST  | 1,150,000.0000<br>103.226000<br>103.226000                 | 1,144,250.00<br>1,144,250.00 | 1,187,099.00<br>1,187,099.00             | 0 %                | 0.00  | 42,849.00<br>42,849.00  |
| OPEN TEXT CORP 144A<br>5.625% 01/15/2023 DD 01/15/15<br>683715AA4           |  |                              |  |                    |   |   |
| PN MW POST  | 1,200,000.0000<br>102.500000<br>102.500000                 | 1,239,600.00<br>1,239,600.00 | 1,230,000.00<br>1,230,000.00             | 0 %                | 0.00  | 9,600.00-<br>9,600.00-  |
| MCMORG FIX INC H YLD  | 750,000.0000<br>102.500000<br>102.500000<br>1,950,000.0000 | 782,011.50<br>782,011.50     | 768,750.00<br>768,750.00                 | 0 %                | 0.00  | 13,261.50-<br>13,261.50-  |
|   |  | 2,021,611.50<br>2,021,611.50 | 1,998,750.00<br>1,998,750.00             |                    | 0.00  | 22,861.50-<br>22,861.50-  |
| OPEN TEXT CORP 144A<br>5.875% 06/01/2026 DD 05/31/16<br>683715AB2           |  |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 740,000.0000<br>106.870000<br>106.870000        | 789,891.38<br>789,891.38     | 790,838.00<br>790,838.00                 | 0 %                | 0.00  | 946.62<br>946.62  |
| ORACLE CORP<br>2.500% 05/15/2022 DD 05/05/15<br>68389XBB0                    |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 1,205,000.0000<br>101.477000<br>101.477000      | 1,201,336.80<br>1,201,336.80 | 1,222,797.85<br>1,222,797.85             | 0 %                | 0.00  | 21,461.05<br>21,461.05  |
| OUTFRONT MEDIA CAPITAL LL 144A<br>5.000% 08/15/2027 DD 06/14/19<br>69007TAB0 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>103.375000<br>103.375000      | 1,000,000.00<br>1,000,000.00 | 1,033,750.00<br>1,033,750.00             | 0 %                | 0.00  | 33,750.00<br>33,750.00  |
| OXFORD FINANCE LLC / OXFO 144A<br>6.375% 12/15/2022 DD 12/19/17<br>69145LAA2 |   |                              |  |                    |   |   |
| PN MW POST   | 950,000.0000<br>104.125000<br>104.125000        | 980,875.00<br>980,875.00     | 989,187.50<br>989,187.50                 | 0 %                | 0.00  | 8,312.50<br>8,312.50  |
| MCMORG FIX INC H YLD   | 575,000.0000<br>104.125000<br>104.125000        | 576,050.48<br>576,050.48     | 598,718.75<br>598,718.75                 | 0 %                | 0.00  | 22,668.27<br>22,668.27  |
|  | 1,525,000.0000                                  | 1,556,925.48<br>1,556,925.48 | 1,587,906.25<br>1,587,906.25             |                    | 0.00  | 30,980.77<br>30,980.77  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE              | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| PDC ENERGY INC<br>6.125% 09/15/2024 DD 03/15/17<br>69327RAG6 |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 985,000.0000<br>99.750000<br>99.750000                       | 1,002,311.26<br>1,002,311.26 | 982,537.50<br>982,537.50                 | 0 %                | 0.00  | 19,773.76-<br>19,773.76-  |
| PECO ENERGY CO<br>1.700% 09/15/2021 DD 09/21/16<br>693304AU1 |  |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 1,595,000.0000<br>99.499000<br>99.499000                     | 1,531,933.70<br>1,531,933.70 | 1,587,009.05<br>1,587,009.05             | 0 %                | 0.00  | 55,075.35<br>55,075.35  |
| PNC BANK NA<br>2.950% 02/23/2025 DD 02/23/15<br>69353REK0    |  |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 340,000.0000<br>104.107000<br>104.107000                     | 328,263.20<br>328,263.20     | 353,963.80<br>353,963.80                 | 0 %                | 0.00  | 25,700.60<br>25,700.60  |
| PTC INC<br>6.000% 05/15/2024 DD 05/12/16<br>69370CAA8        |  |                              |  |                    |   |   |
| PN MW POST   | 850,000.0000<br>104.750000<br>104.750000                     | 891,462.50<br>891,462.50     | 890,375.00<br>890,375.00                 | 0 %                | 0.00  | 1,087.50-<br>1,087.50-  |
| MCMORG FIX INC H YLD   | 2,140,000.0000<br>104.750000<br>104.750000<br>2,990,000.0000 | 2,285,169.75<br>2,285,169.75 | 2,241,650.00<br>2,241,650.00             | 0 %                | 0.00  | 43,519.75-<br>43,519.75-  |
|  |  | 3,176,632.25<br>3,176,632.25 | 3,132,025.00<br>3,132,025.00             |                    | 0.00  | 44,607.25-<br>44,607.25-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                  | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| PANASONIC CORP 144A<br>2.679% 07/19/2024 DD 07/19/19<br>69832AAB2         |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 625,000.0000<br>101.937000<br>101.937000                 | 625,000.00<br>625,000.00         | 637,106.25<br>637,106.25                         | 0 %                         | 0.00  | 12,106.25<br>12,106.25  |
| PAR PHARMACEUTICAL INC 144A<br>7.500% 04/01/2027 DD 03/28/19<br>69888XAA7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 210,000.0000<br>93.250000<br>93.250000                   | 210,000.00<br>210,000.00         | 195,825.00<br>195,825.00                         | 0 %                         | 0.00  | 14,175.00-<br>14,175.00-  |
| PARK-OHIO INDUSTRIES INC<br>6.625% 04/15/2027 DD 04/17/17<br>700677AR8    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 505,000.0000<br>96.000000<br>96.000000                   | 523,250.00<br>523,250.00         | 484,800.00<br>484,800.00                         | 0 %                         | 0.00  | 38,450.00-<br>38,450.00-  |
| PARKER-HANNIFIN CORP<br>2.700% 06/14/2024 DD 06/14/19<br>701094AM6        |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 345,000.0000<br>102.282000<br>102.282000                 | 344,841.30<br>344,841.30         | 352,872.90<br>352,872.90                         | 0 %                         | 0.00  | 8,031.60<br>8,031.60  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| PARKLAND FUEL CORP 144A<br>5.875% 07/15/2027 DD 07/10/19<br>70137TAP0        |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 390,000.0000<br>105.000000<br>105.000000                 | 391,875.00<br>391,875.00         | 409,500.00<br>409,500.00                         | 0 %                         | 0.00  | 17,625.00<br>17,625.00  |
| PARSLEY ENERGY LLC / PARS 144A<br>6.250% 06/01/2024 DD 05/27/16<br>701885AB1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 420,000.0000<br>103.750000<br>103.750000                 | 444,175.00<br>444,175.00         | 435,750.00<br>435,750.00                         | 0 %                         | 0.00  | 8,425.00-<br>8,425.00-  |
| PARSLEY ENERGY LLC / PARS 144A<br>5.250% 08/15/2025 DD 02/13/17<br>701885AF2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 200,000.0000<br>101.500000<br>101.500000                 | 200,500.00<br>200,500.00         | 203,000.00<br>203,000.00                         | 0 %                         | 0.00  | 2,500.00<br>2,500.00  |
| PENSKE AUTOMOTIVE GROUP INC<br>5.750% 10/01/2022 DD 04/01/13<br>70959WAE3    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>101.310000<br>101.310000                 | 308,000.00<br>308,000.00         | 303,930.00<br>303,930.00                         | 0 %                         | 0.00  | 4,070.00-<br>4,070.00-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                  | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| PENSKE AUTOMOTIVE GROUP INC<br>5.375% 12/01/2024 DD 11/21/14<br>70959WAF0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 400,000.0000<br>103.125000<br>103.125000                 | 385,381.25<br>385,381.25         | 412,500.00<br>412,500.00                         | 0 %                         | 0.00  | 27,118.75<br>27,118.75  |
| PENSKE AUTOMOTIVE GROUP INC<br>5.500% 05/15/2026 DD 05/25/16<br>70959WAG8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 183,000.0000<br>104.750000<br>104.750000                 | 188,947.50<br>188,947.50         | 191,692.50<br>191,692.50                         | 0 %                         | 0.00  | 2,745.00<br>2,745.00  |
| PENSKE AUTOMOTIVE GROUP INC<br>3.750% 08/15/2020 DD 08/15/17<br>70959WAH6 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 610,000.0000<br>100.250000<br>100.250000                 | 610,000.00<br>610,000.00         | 611,525.00<br>611,525.00                         | 0 %                         | 0.00  | 1,525.00<br>1,525.00  |
| PEPSICO INC<br>2.000% 04/15/2021 DD 10/10/17<br>713448DX3                 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 420,000.0000<br>100.295000<br>100.295000                 | 419,916.00<br>419,916.00         | 421,239.00<br>421,239.00                         | 0 %                         | 0.00  | 1,323.00<br>1,323.00  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                  | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| PFIZER INC<br>2.200% 12/15/2021 DD 11/21/16<br>717081DZ3                  |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 730,000.0000<br>100.876000<br>100.876000                 | 725,525.10<br>725,525.10         | 736,394.80<br>736,394.80                         | 0 %                         | 0.00  | 10,869.70<br>10,869.70  |
| JB POINDEXTER & CO INC 144A<br>7.125% 04/15/2026 DD 04/16/18<br>730481AJ7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 850,000.0000<br>102.250000<br>102.250000                 | 849,806.25<br>849,806.25         | 869,125.00<br>869,125.00                         | 0 %                         | 0.00  | 19,318.75<br>19,318.75  |
| POLYONE CORP<br>5.250% 03/15/2023 DD 09/15/13<br>73179PAK2                |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,300,000.0000<br>107.375000<br>107.375000               | 1,338,352.50<br>1,338,352.50     | 1,395,875.00<br>1,395,875.00                     | 0 %                         | 0.00  | 57,522.50<br>57,522.50  |
| POST HOLDINGS INC 144A<br>5.500% 03/01/2025 DD 02/14/17<br>737446AL8      |  |                                  |  |                             |   |   |
| PN MW POST  | 1,800,000.0000<br>104.625000<br>104.625000               | 1,874,250.00<br>1,874,250.00     | 1,883,250.00<br>1,883,250.00                     | 0 %                         | 0.00  | 9,000.00<br>9,000.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>               | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| POST HOLDINGS INC 144A<br>5.500% 12/15/2029 DD 07/03/19<br>737446AP9   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 290,000.0000<br>105.721000<br>105.721000                 | 290,000.00<br>290,000.00         | 306,590.90<br>306,590.90                         | 0 %                         | 0.00  | 16,590.90<br>16,590.90  |
| PRECISION CASTPARTS CORP<br>3.250% 06/15/2025 DD 06/10/15<br>740189AM7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 1,000,000.0000<br>105.344000<br>105.344000               | 1,006,585.47<br>1,006,585.47     | 1,053,440.00<br>1,053,440.00                     | 0 %                         | 0.00  | 46,854.53<br>46,854.53  |
| BOOKING HOLDINGS INC<br>3.600% 06/01/2026 DD 05/23/16<br>741503AZ9     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 830,000.0000<br>107.100000<br>107.100000                 | 810,362.35<br>810,362.35         | 888,930.00<br>888,930.00                         | 0 %                         | 0.00  | 78,567.65<br>78,567.65  |
| PRUDENTIAL FINANCIAL INC<br>3.878% 03/27/2028 DD 03/27/18<br>74432QCC7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 600,000.0000<br>111.994000<br>111.994000                 | 597,918.00<br>597,918.00         | 671,964.00<br>671,964.00                         | 0 %                         | 0.00  | 74,046.00<br>74,046.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                    | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| PUBLIC SERVICE ELECTRIC & GAS<br>1.900% 03/15/2021 DD 03/03/16<br>74456QBPO |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 565,000.0000<br>99.991000<br>99.991000                   | 564,005.64<br>564,005.64         | 564,949.15<br>564,949.15                         | 0 %                         | 0.00  | 943.51<br>943.51  |
| QEP RESOURCES INC<br>6.875% 03/01/2021 DD 08/16/10<br>74733VAA8             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 250,000.0000<br>99.250000<br>99.250000                   | 246,875.00<br>246,875.00         | 248,125.00<br>248,125.00                         | 0 %                         | 0.00  | 1,250.00<br>1,250.00  |
| QEP RESOURCES INC<br>5.375% 10/01/2022 DD 03/01/12<br>74733VAB6             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 195,000.0000<br>90.000000<br>90.000000                   | 174,900.00<br>174,900.00         | 175,500.00<br>175,500.00                         | 0 %                         | 0.00  | 600.00<br>600.00  |
| QEP RESOURCES INC<br>5.250% 05/01/2023 DD 09/12/12<br>74733VAC4             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 200,000.0000<br>87.500000<br>87.500000                   | 197,221.31<br>197,221.31         | 175,000.00<br>175,000.00                         | 0 %                         | 0.00  | 22,221.31-<br>22,221.31-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| QEP RESOURCES INC<br>5.625% 03/01/2026 DD 11/21/17<br>74733VAD2              |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 380,000.0000<br>81.000000<br>81.000000          | 381,560.32<br>381,560.32     | 307,800.00<br>307,800.00                 | 0 %                | 0.00  | 73,760.32-<br>73,760.32-  |
| QUALITYTECH LP / QTS FINA 144A<br>4.750% 11/15/2025 DD 11/08/17<br>74759BAD5 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,300,000.0000<br>102.125000<br>102.125000      | 1,290,015.47<br>1,290,015.47 | 1,327,625.00<br>1,327,625.00             | 0 %                | 0.00  | 37,609.53<br>37,609.53  |
| QUEBECOR MEDIA INC<br>5.750% 01/15/2023 DD 12/15/12<br>74819RAP1             |   |                              |  |                    |   |   |
| PN MW POST   | 2,625,000.0000<br>108.283000<br>108.283000      | 2,699,310.00<br>2,699,310.00 | 2,842,428.75<br>2,842,428.75             | 0 %                | 0.00  | 143,118.75<br>143,118.75  |
| MCMORG FIX INC H YLD   | 1,670,000.0000<br>108.283000<br>108.283000      | 1,773,137.50<br>1,773,137.50 | 1,808,326.10<br>1,808,326.10             | 0 %                | 0.00  | 35,188.60<br>35,188.60  |
|  | 4,295,000.0000                                  | 4,472,447.50<br>4,472,447.50 | 4,650,754.85<br>4,650,754.85             |                    | 0.00  | 178,307.35<br>178,307.35  |
| QUICKEN LOANS INC 144A<br>5.750% 05/01/2025 DD 05/06/15<br>74840LAA0         |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>  |   |                              |  |                    |   |   |
| PN MW POST  | 2,175,000.0000<br>104.250000<br>104.250000      | 2,254,375.00<br>2,254,375.00 | 2,267,437.50<br>2,267,437.50             | 0 %                | 0.00  | 13,062.50<br>13,062.50  |
| RHP HOTEL PROPERTIES LP / RHP<br>5.000% 04/15/2021 DD 10/15/13<br>749571AB1 |   |                              |  |                    |   |   |
| PN MW POST  | 250,000.0000<br>100.125000<br>100.125000        | 253,000.00<br>253,000.00     | 250,312.50<br>250,312.50                 | 0 %                | 0.00  | 2,687.50-<br>2,687.50-  |
| RHP HOTEL PROPERTIES LP / RHP<br>5.000% 04/15/2023 DD 04/14/15<br>749571AD7 |   |                              |  |                    |   |   |
| PN MW POST  | 2,250,000.0000<br>102.500000<br>102.500000      | 2,259,125.00<br>2,259,125.00 | 2,306,250.00<br>2,306,250.00             | 0 %                | 0.00  | 47,125.00<br>47,125.00  |
| JDA SOFTWARE 10/16 TLB<br>74966FAJ2   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD  | 496,183.2200<br>99.700000<br>99.700000          | 481,297.73<br>481,297.73     | 494,694.67<br>494,694.67                 | 0 %                | 0.00  | 13,396.94<br>13,396.94  |
| RADIAN GROUP INC<br>4.875% 03/15/2027 DD 06/24/19<br>750236AW1              |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>101.875000<br>101.875000        | 400,000.00<br>400,000.00     | 407,500.00<br>407,500.00                 | 0 %                | 0.00  | 7,500.00<br>7,500.00  |
| RANGE RESOURCES CORP<br>5.875% 07/01/2022 DD 07/01/17<br>75281AAU3           |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,200,000.0000<br>95.750000<br>95.750000        | 1,234,712.50<br>1,234,712.50 | 1,149,000.00<br>1,149,000.00             | 0 %                | 0.00  | 85,712.50-<br>85,712.50-  |
| RANGE RESOURCES CORP<br>5.750% 06/01/2021 DD 06/01/17<br>75281AAW9           |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>99.000000<br>99.000000          | 354,750.00<br>354,750.00     | 346,500.00<br>346,500.00                 | 0 %                | 0.00  | 8,250.00-<br>8,250.00-  |
| REALOGY GROUP LLC / REALO 144A<br>4.875% 06/01/2023 DD 06/01/16<br>75606DAE1 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>86.750000<br>86.750000          | 594,042.86<br>594,042.86     | 520,500.00<br>520,500.00                 | 0 %                | 0.00  | 73,542.86-<br>73,542.86-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| REALOGY GROUP LLC / REALO 144A<br>9.375% 04/01/2027 DD 03/29/19<br>75606DAG6 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 318,000.0000<br>86.500000<br>86.500000                   | 317,010.00<br>317,010.00         | 275,070.00<br>275,070.00                         | 0 %                         | 0.00  | 41,940.00-<br>41,940.00-  |
| REGIONALCARE HOSPITAL PAR 144A<br>8.250% 05/01/2023 DD 04/29/16<br>75915QAC2 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,850,000.0000<br>106.905000<br>106.905000               | 3,010,523.25<br>3,010,523.25     | 3,046,792.50<br>3,046,792.50                     | 0 %                         | 0.00  | 36,269.25<br>36,269.25  |
| RELIANCE INTERMEDIATE HOL 144A<br>6.500% 04/01/2023 DD 03/24/15<br>75947TAB0 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,500,000.0000<br>103.000000<br>103.000000               | 2,596,087.50<br>2,596,087.50     | 2,575,000.00<br>2,575,000.00                     | 0 %                         | 0.00  | 21,087.50-<br>21,087.50-  |
| REPUBLIC SERVICES INC<br>3.375% 11/15/2027 DD 11/16/17<br>760759AS9          |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 205,000.0000<br>107.149000<br>107.149000                 | 205,390.77<br>205,390.77         | 219,655.45<br>219,655.45                         | 0 %                         | 0.00  | 14,264.68<br>14,264.68  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| RESIDEO FUNDING INC 144A<br>6.125% 11/01/2026 DD 10/19/18<br>76119LAA9       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,225,000.0000<br>106.250000<br>106.250000               | 1,231,318.75<br>1,231,318.75     | 1,301,562.50<br>1,301,562.50                     | 0 %                         | 0.00  | 70,243.75<br>70,243.75  |
| REYNOLDS GROUP ISSUER INC / RE<br>5.750% 10/15/2020 DD 09/28/12<br>761735AP4 |  |                                  |  |                             |   |   |
| PN MW POST   | 3,391,876.9940<br>100.250000<br>100.250000               | 3,498,818.03<br>3,498,818.03     | 3,400,356.69<br>3,400,356.69                     | 0 %                         | 0.00  | 98,461.34-<br>98,461.34-  |
| REYNOLDS GROUP ISSUER INC 144A<br>5.125% 07/15/2023 DD 06/27/16<br>761735AT6 |  |                                  |  |                             |   |   |
| PN MW POST   | 750,000.0000<br>102.805000<br>102.805000                 | 748,175.00<br>748,175.00         | 771,037.50<br>771,037.50                         | 0 %                         | 0.00  | 22,862.50<br>22,862.50  |
| RITCHIE BROS AUCTIONEERS 144A<br>5.375% 01/15/2025 DD 12/21/16<br>767744AA3  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 605,000.0000<br>104.125000<br>104.125000                 | 627,943.75<br>627,943.75         | 629,956.25<br>629,956.25                         | 0 %                         | 0.00  | 2,012.50<br>2,012.50  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| ROCKPOINT GAS STORAGE CAN 144A<br>7.000% 03/31/2023 DD 02/14/18<br>77381WAA4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>101.350000<br>101.350000                 | 594,640.28<br>594,640.28         | 608,100.00<br>608,100.00                         | 0 %                         | 0.00  | 13,459.72<br>13,459.72  |
| ROCKWELL COLLINS INC<br>3.500% 03/15/2027 DD 04/10/17<br>774341AK7           |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 270,000.0000<br>107.525000<br>107.525000                 | 274,865.40<br>274,865.40         | 290,317.50<br>290,317.50                         | 0 %                         | 0.00  | 15,452.10<br>15,452.10  |
| SEMGROUP CORP / ROSE ROCK FINA<br>5.625% 07/15/2022 DD 07/02/14<br>77714PAB5 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 143,000.0000<br>96.351000<br>96.351000                   | 139,390.50<br>139,390.50         | 137,781.93<br>137,781.93                         | 0 %                         | 0.00  | 1,608.57-<br>1,608.57-  |
| RUBY PIPELINE LLC 144A<br>VAR RT 04/01/2022 DD 02/15/12<br>781172AB7         |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 185,151.5200<br>104.533000<br>104.533000                 | 180,754.17<br>180,754.17         | 193,544.44<br>193,544.44                         | 0 %                         | 0.00  | 12,790.27<br>12,790.27  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                 | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| SBA COMMUNICATIONS CORP<br>4.875% 07/15/2022 DD 01/15/15<br>78388JAT3    |  |                                  |  |                             |   |   |
| PN MW POST   | 2,350,000.0000<br>101.560000<br>101.560000               | 2,378,537.50<br>2,378,537.50     | 2,386,660.00<br>2,386,660.00                     | 0 %                         | 0.00  | 8,122.50<br>8,122.50  |
| SBA COMMUNICATIONS CORP<br>4.000% 10/01/2022 DD 04/01/18<br>78410GAB0    |  |                                  |  |                             |   |   |
| PN MW POST   | 1,200,000.0000<br>101.750000<br>101.750000               | 1,203,950.94<br>1,203,950.94     | 1,221,000.00<br>1,221,000.00                     | 0 %                         | 0.00  | 17,049.06<br>17,049.06  |
| SS&C TECHNOLOGIES INC 144A<br>5.500% 09/30/2027 DD 03/28/19<br>78466CAC0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>105.000000<br>105.000000                 | 500,000.00<br>500,000.00         | 525,000.00<br>525,000.00                         | 0 %                         | 0.00  | 25,000.00<br>25,000.00  |
| SRC ENERGY INC<br>6.250% 12/01/2025 DD 06/01/18<br>78470VAC2             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 860,000.0000<br>99.125000<br>99.125000                   | 858,319.29<br>858,319.29         | 852,475.00<br>852,475.00                         | 0 %                         | 0.00  | 5,844.29-<br>5,844.29-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                          | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|------------------------------|--|--------------------|---|---|
| SALESFORCE.COM INC<br>3.250% 04/11/2023 DD 04/11/18<br>79466LAE4          |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 490,000.0000<br>104.560000<br>104.560000        | 489,706.00<br>489,706.00     | 512,344.00<br>512,344.00                 | 0 %                | 0.00  | 22,638.00<br>22,638.00  |
| SAN DIEGO GAS & ELECTRIC CO<br>3.600% 09/01/2023 DD 09/09/13<br>797440BR4 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 1,045,000.0000<br>105.133000<br>105.133000      | 1,044,832.80<br>1,044,832.80 | 1,098,639.85<br>1,098,639.85             | 0 %                | 0.00  | 53,807.05<br>53,807.05  |
| SANDS CHINA LTD<br>4.600% 08/08/2023 DD 08/09/18<br>80007RAB1             |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 200,000.0000<br>106.449000<br>106.449000        | 199,956.00<br>199,956.00     | 212,898.00<br>212,898.00                 | 0 %                | 0.00  | 12,942.00<br>12,942.00  |
| SANDS CHINA LTD<br>5.125% 08/08/2025 DD 08/09/18<br>80007RAF2             |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 200,000.0000<br>110.760000<br>110.760000        | 199,826.00<br>199,826.00     | 221,520.00<br>221,520.00                 | 0 %                | 0.00  | 21,694.00<br>21,694.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| SANTANDER RETAIL AUT B A3 144A<br>2.300% 01/20/2023 DD 07/24/19<br>80281GAD8 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 390,000.0000<br>100.936000<br>100.936000                 | 389,928.82<br>389,928.82         | 393,650.40<br>393,650.40                         | 0 %                         | 0.00  | 3,721.58<br>3,721.58  |
| SANTANDER HOLDINGS USA INC<br>3.700% 03/28/2022 DD 09/28/17<br>80282KAT3     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 545,000.0000<br>102.612000<br>102.612000                 | 550,024.90<br>550,024.90         | 559,235.40<br>559,235.40                         | 0 %                         | 0.00  | 9,210.50<br>9,210.50  |
| SCHWEITZER-MAUDUIT INTERN 144A<br>6.875% 10/01/2026 DD 09/25/18<br>808541AA4 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>103.000000<br>103.000000                 | 598,993.95<br>598,993.95         | 618,000.00<br>618,000.00                         | 0 %                         | 0.00  | 19,006.05<br>19,006.05  |
| SEALED AIR CORP 144A<br>5.250% 04/01/2023 DD 03/21/13<br>81211KAU4           |  |                                  |  |                             |   |   |
| PN MW POST   | 2,000,000.0000<br>106.500000<br>106.500000               | 2,015,312.50<br>2,015,312.50     | 2,130,000.00<br>2,130,000.00                     | 0 %                         | 0.00  | 114,687.50<br>114,687.50  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                    | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| SEMGROUP CORP<br>6.375% 03/15/2025 DD 09/15/17<br>81663AAD7                 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>94.500000<br>94.500000                   | 301,500.00<br>301,500.00         | 283,500.00<br>283,500.00                         | 0 %                         | 0.00  | 18,000.00-<br>18,000.00-  |
| SERVICE CORP INTERNATIONAL/US<br>7.500% 04/01/2027 DD 04/09/07<br>817565BT0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>120.000000<br>120.000000                 | 345,375.00<br>345,375.00         | 360,000.00<br>360,000.00                         | 0 %                         | 0.00  | 14,625.00<br>14,625.00  |
| SERVICE CORP INTERNATIONAL/US<br>5.375% 05/15/2024 DD 05/12/14<br>817565CB8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>103.050000<br>103.050000                 | 309,000.00<br>309,000.00         | 309,150.00<br>309,150.00                         | 0 %                         | 0.00  | 150.00<br>150.00  |
| SERVICE CORP INTERNATIONAL/US<br>5.125% 06/01/2029 DD 05/21/19<br>817565CE2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 250,000.0000<br>107.000000<br>107.000000                 | 250,000.00<br>250,000.00         | 267,500.00<br>267,500.00                         | 0 %                         | 0.00  | 17,500.00<br>17,500.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SERVICEMASTER CO LLC/THE 144A<br>5.125% 11/15/2024 DD 11/08/16<br>817610AA6  |   |                              |  |                    |   |   |
| PN MW POST   | 700,000.0000<br>104.963000<br>104.963000        | 709,625.00<br>709,625.00     | 734,741.00<br>734,741.00                 | 0 %                | 0.00  | 25,116.00<br>25,116.00  |
| SHEA HOMES LP / SHEA HOME 144A<br>5.875% 04/01/2023 DD 03/23/15<br>82088KAC2 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 750,000.0000<br>103.000000<br>103.000000        | 774,955.00<br>774,955.00     | 772,500.00<br>772,500.00                 | 0 %                | 0.00  | 2,455.00-<br>2,455.00-  |
| SHEA HOMES LP / SHEA HOME 144A<br>6.125% 04/01/2025 DD 03/23/15<br>82088KAD0 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 850,000.0000<br>103.500000<br>103.500000        | 879,370.80<br>879,370.80     | 879,750.00<br>879,750.00                 | 0 %                | 0.00  | 379.20<br>379.20  |
| SILGAN HOLDINGS INC<br>4.750% 03/15/2025 DD 09/15/17<br>827048AU3            |   |                              |  |                    |   |   |
| PN MW POST   | 1,200,000.0000<br>102.635000<br>102.635000      | 1,224,000.00<br>1,224,000.00 | 1,231,620.00<br>1,231,620.00             | 0 %                | 0.00  | 7,620.00<br>7,620.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SIRIUS XM RADIO INC 144A<br>3.875% 08/01/2022 DD 07/05/17<br>82967NAY4       |   |                              |  |                    |   |   |
| PN MW POST   | 2,025,000.0000<br>101.750000<br>101.750000      | 2,006,529.10<br>2,006,529.10 | 2,060,437.50<br>2,060,437.50             | 0 %                | 0.00  | 53,908.40<br>53,908.40  |
| SIRIUS XM RADIO INC 144A<br>4.625% 07/15/2024 DD 07/02/19<br>82967NBE7       |   |                              |  |                    |   |   |
| PN MW POST   | 2,700,000.0000<br>104.375000<br>104.375000      | 2,716,937.50<br>2,716,937.50 | 2,818,125.00<br>2,818,125.00             | 0 %                | 0.00  | 101,187.50<br>101,187.50  |
| MCMORG FIX INC H YLD   | 500,000.0000<br>104.375000<br>104.375000        | 500,000.00<br>500,000.00     | 521,875.00<br>521,875.00                 | 0 %                | 0.00  | 21,875.00<br>21,875.00  |
|  | 3,200,000.0000                                  | 3,216,937.50<br>3,216,937.50 | 3,340,000.00<br>3,340,000.00             |                    | 0.00  | 123,062.50<br>123,062.50  |
| SIX FLAGS ENTERTAINMENT C 144A<br>4.875% 07/31/2024 DD 06/16/16<br>83001AAB8 |   |                              |  |                    |   |   |
| PN MW POST   | 1,225,000.0000<br>103.500000<br>103.500000      | 1,216,218.75<br>1,216,218.75 | 1,267,875.00<br>1,267,875.00             | 0 %                | 0.00  | 51,656.25<br>51,656.25  |
| SMURFIT KAPPA TREASURY FUNDING<br>7.500% 11/20/2025 DD 11/20/95<br>832724AB4 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                     | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>                                       |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 2,545,000.0000<br>118.250000<br>118.250000      | 3,055,426.10<br>3,055,426.10 | 3,009,462.50<br>3,009,462.50             | 0 %                | 0.00  | 45,963.60-<br>45,963.60-  |
| SOUTHERN CO/THE<br>2.950% 07/01/2023 DD 05/24/16<br>842587CU9        |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 490,000.0000<br>102.929000<br>102.929000        | 489,772.76<br>489,772.76     | 504,352.10<br>504,352.10                 | 0 %                | 0.00  | 14,579.34<br>14,579.34  |
| SOUTHERN COPPER CORP<br>3.875% 04/23/2025 DD 04/23/15<br>84265VAH8   |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 495,000.0000<br>104.668000<br>104.668000        | 514,940.62<br>514,940.62     | 518,106.60<br>518,106.60                 | 0 %                | 0.00  | 3,165.98<br>3,165.98  |
| SOUTHWESTERN ENERGY CO<br>VAR RT 01/23/2025 DD 01/23/15<br>845467AL3 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>87.500000<br>87.500000          | 217,375.00<br>217,375.00     | 218,750.00<br>218,750.00                 | 0 %                | 0.00  | 1,375.00<br>1,375.00  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>             | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| SOUTHWESTERN ENERGY CO<br>7.500% 04/01/2026 DD 09/25/17<br>845467AM1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,100,000.0000<br>87.520000<br>87.520000                 | 1,133,854.89<br>1,133,854.89     | 962,720.00<br>962,720.00                         | 0 %                         | 0.00  | 171,134.89-<br>171,134.89-  |
| SPECTRUM BRANDS INC<br>6.625% 11/15/2022 DD 11/15/13<br>84762LAQ8    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 200,000.0000<br>101.750000<br>101.750000                 | 208,468.75<br>208,468.75         | 203,500.00<br>203,500.00                         | 0 %                         | 0.00  | 4,968.75-<br>4,968.75-  |
| SPECTRUM BRANDS INC<br>6.125% 12/15/2024 DD 12/15/15<br>84762LAS4    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>103.750000<br>103.750000                 | 520,625.00<br>520,625.00         | 518,750.00<br>518,750.00                         | 0 %                         | 0.00  | 1,875.00-<br>1,875.00-  |
| SPECTRUM BRANDS INC<br>5.750% 07/15/2025 DD 01/15/16<br>84762LAU9    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>104.000000<br>104.000000                 | 640,721.15<br>640,721.15         | 624,000.00<br>624,000.00                         | 0 %                         | 0.00  | 16,721.15-<br>16,721.15-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>              | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| SPRINGLEAF FINANCE CORP<br>5.625% 03/15/2023 DD 12/08/17<br>85172FAL3 |  |                                  |  |                             |   |   |
| PN MW POST  | 100,000.0000<br>107.500000<br>107.500000                 | 104,000.00<br>104,000.00         | 107,500.00<br>107,500.00                         | 0 %                         | 0.00  | 3,500.00<br>3,500.00  |
| SPRINGLEAF FINANCE CORP<br>6.875% 03/15/2025 DD 03/12/18<br>85172FAM1 |  |                                  |  |                             |   |   |
| PN MW POST  | 300,000.0000<br>113.375000<br>113.375000                 | 329,250.00<br>329,250.00         | 340,125.00<br>340,125.00                         | 0 %                         | 0.00  | 10,875.00<br>10,875.00  |
| SPRINGLEAF FINANCE CORP<br>6.125% 03/15/2024 DD 02/22/19<br>85172FAP4 |  |                                  |  |                             |   |   |
| PN MW POST  | 2,050,000.0000<br>109.000000<br>109.000000               | 2,139,312.50<br>2,139,312.50     | 2,234,500.00<br>2,234,500.00                     | 0 %                         | 0.00  | 95,187.50<br>95,187.50  |
| SPRINT CAPITAL CORP<br>6.875% 11/15/2028 DD 11/16/98<br>852060AD4     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 3,320,000.0000<br>110.875000<br>110.875000               | 3,479,621.83<br>3,479,621.83     | 3,681,050.00<br>3,681,050.00                     | 0 %                         | 0.00  | 201,428.17<br>201,428.17  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| SPRINT CAPITAL CORP<br>8.750% 03/15/2032 DD 03/14/02<br>852060AT9            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 250,000.0000<br>125.248000<br>125.248000                 | 303,750.00<br>303,750.00         | 313,120.00<br>313,120.00                         | 0 %                         | 0.00  | 9,370.00<br>9,370.00  |
| SPRINT COMMUNICATIONS INC 144A<br>7.000% 03/01/2020 DD 03/01/12<br>852061AQ3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>102.000000<br>102.000000               | 1,055,625.00<br>1,055,625.00     | 1,020,000.00<br>1,020,000.00                     | 0 %                         | 0.00  | 35,625.00-<br>35,625.00-  |
| SPRINT COMMUNICATIONS INC<br>6.000% 11/15/2022 DD 11/14/12<br>852061AS9      |  |                                  |  |                             |   |   |
| PN MW POST   | 3,250,000.0000<br>106.437000<br>106.437000               | 3,450,462.50<br>3,450,462.50     | 3,459,202.50<br>3,459,202.50                     | 0 %                         | 0.00  | 8,740.00<br>8,740.00  |
| SPRINT CORP<br>7.250% 09/15/2021 DD 09/15/14<br>85207UAE5                    |  |                                  |  |                             |   |   |
| PN MW POST   | 1,050,000.0000<br>107.570000<br>107.570000               | 1,166,625.00<br>1,166,625.00     | 1,129,485.00<br>1,129,485.00                     | 0 %                         | 0.00  | 37,140.00-<br>37,140.00-  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST                                 | LOCAL MARKET VALUE/<br>BASE MARKET VALUE                 | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| SPRINT CORP<br>7.875% 09/15/2023 DD 09/15/14<br>85207UAF2                    |  |  |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,625,000.0000<br>112.500000<br>112.500000                 | 1,741,642.86<br>1,741,642.86                             | 1,828,125.00<br>1,828,125.00                             | 0 %                | 0.00  | 86,482.14<br>86,482.14  |
| SPRINT SPECTRUM CO LLC / 144A<br>VAR RT 03/20/2023 DD 10/27/16<br>85208NAA8  |  |  |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 345,937.5000<br>100.380000<br>100.380000                   | 345,937.50<br>345,937.50                                 | 347,252.06<br>347,252.06                                 | 0 %                | 0.00  | 1,314.56<br>1,314.56  |
| STANDARD INDUSTRIES INC/N 144A<br>5.500% 02/15/2023 DD 02/23/16<br>853496AB3 |  |  |  |                    |   |   |
| PN MW POST   | 1,050,000.0000<br>102.500000<br>102.500000                 | 1,099,875.00<br>1,099,875.00                             | 1,076,250.00<br>1,076,250.00                             | 0 %                | 0.00  | 23,625.00-<br>23,625.00-  |
| STARWOOD PROPERTY TRUST INC<br>5.000% 12/15/2021 DD 06/15/17<br>85571BAG0    |  |  |  |                    |   |   |
| PN MW POST   | 2,250,000.0000<br>103.750000<br>103.750000                 | 2,294,465.21<br>2,294,465.21                             | 2,334,375.00<br>2,334,375.00                             | 0 %                | 0.00  | 39,909.79<br>39,909.79  |
| MCMORG FIX INC H YLD   | 580,000.0000<br>103.750000<br>103.750000<br>2,830,000.0000 | 604,981.25<br>604,981.25<br>2,899,446.46<br>2,899,446.46 | 601,750.00<br>601,750.00<br>2,936,125.00<br>2,936,125.00 | 0 %                | 0.00  | 3,231.25-<br>3,231.25-<br>36,678.54<br>36,678.54                |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| STEVENS HOLDING CO INC 144A<br>6.125% 10/01/2026 DD 10/01/18<br>86024TAA5    |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 460,000.0000<br>104.000000<br>104.000000                 | 466,546.88<br>466,546.88         | 478,400.00<br>478,400.00                         | 0 %                         | 0.00  | 11,853.12<br>11,853.12  |
| STRYKER CORP<br>2.625% 03/15/2021 DD 03/10/16<br>863667AM3                   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 360,000.0000<br>100.801000<br>100.801000                 | 359,863.20<br>359,863.20         | 362,883.60<br>362,883.60                         | 0 %                         | 0.00  | 3,020.40<br>3,020.40  |
| SUMMIT MATERIALS LLC / SUMMIT<br>6.125% 07/15/2023 DD 07/08/15<br>86614RAG2  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,195,000.0000<br>101.625000<br>101.625000               | 1,237,187.50<br>1,237,187.50     | 1,214,418.75<br>1,214,418.75                     | 0 %                         | 0.00  | 22,768.75-<br>22,768.75-  |
| SUMMIT MATERIALS LLC / SU 144A<br>5.125% 06/01/2025 DD 06/01/17<br>86614RAL1 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 785,000.0000<br>102.500000<br>102.500000                 | 790,150.00<br>790,150.00         | 804,625.00<br>804,625.00                         | 0 %                         | 0.00  | 14,475.00<br>14,475.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| SUMMIT MATERIALS LLC / SU 144A<br>6.500% 03/15/2027 DD 03/15/19<br>86614RAM9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>107.500000<br>107.500000                 | 300,000.00<br>300,000.00         | 322,500.00<br>322,500.00                         | 0 %                         | 0.00  | 22,500.00<br>22,500.00  |
| SUNOCO LP / SUNOCO FINANCE COR<br>4.875% 01/15/2023 DD 07/15/18<br>86765LAJ6 |  |                                  |  |                             |   |   |
| PN MW POST   | 800,000.0000<br>102.250000<br>102.250000                 | 806,875.00<br>806,875.00         | 818,000.00<br>818,000.00                         | 0 %                         | 0.00  | 11,125.00<br>11,125.00  |
| SUNOCO LP / SUNOCO FINANCE COR<br>6.000% 04/15/2027 DD 03/14/19<br>86765LAQ0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>105.250000<br>105.250000                 | 300,000.00<br>300,000.00         | 315,750.00<br>315,750.00                         | 0 %                         | 0.00  | 15,750.00<br>15,750.00  |
| NORTONLIFELOCK INC<br>3.950% 06/15/2022 DD 06/14/12<br>871503AK4             |  |                                  |  |                             |   |   |
| PN MW POST   | 1,125,000.0000<br>102.102000<br>102.102000               | 1,156,614.58<br>1,156,614.58     | 1,148,647.50<br>1,148,647.50                     | 0 %                         | 0.00  | 7,967.08-<br>7,967.08-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>              | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| NORTONLIFELOCK INC 144A<br>5.000% 04/15/2025 DD 02/09/17<br>871503AU2 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>100.659000<br>100.659000                 | 301,950.00<br>301,950.00         | 301,977.00<br>301,977.00                         | 0 %                         | 0.00  | 27.00<br>27.00  |
| SYNCHRONY FINANCIAL<br>4.500% 07/23/2025 DD 07/23/15<br>87165BAG8     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 205,000.0000<br>107.454000<br>107.454000                 | 212,382.45<br>212,382.45         | 220,280.70<br>220,280.70                         | 0 %                         | 0.00  | 7,898.25<br>7,898.25  |
| SYSCO CORP<br>3.750% 10/01/2025 DD 09/28/15<br>871829AZ0              |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 205,000.0000<br>107.390000<br>107.390000                 | 205,000.00<br>205,000.00         | 220,149.50<br>220,149.50                         | 0 %                         | 0.00  | 15,149.50<br>15,149.50  |
| SYSCO CORP<br>3.300% 07/15/2026 DD 04/01/16<br>871829BC0              |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 245,000.0000<br>105.178000<br>105.178000                 | 244,076.35<br>244,076.35         | 257,686.10<br>257,686.10                         | 0 %                         | 0.00  | 13,609.75<br>13,609.75  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                    | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE              | LOCAL COST/<br>BASE COST                                     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE                     | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|--|--|--|--------------------|---|---|
| TENET HEALTHCARE CORP<br>6.000% 10/01/2020 DD 09/27/13<br>87243QAB2 |  |  |  |                    |   |   |
| MCMORG FIX INC H YLD  | 300,000.0000<br>103.900000<br>103.900000                     | 319,358.00<br>319,358.00                                     | 311,700.00<br>311,700.00                                     | 0 %                | 0.00  | 7,658.00-<br>7,658.00-  |
| T-MOBILE USA INC<br>6.500% 01/15/2024 DD 11/21/13<br>87264AAJ4      |  |  |  |                    |   |   |
| MCMORG FIX INC H YLD  | 1,500,000.0000<br>104.222000<br>104.222000                   | 1,626,875.00<br>1,626,875.00                                 | 1,563,330.00<br>1,563,330.00                                 | 0 %                | 0.00  | 63,545.00-<br>63,545.00-  |
| T-MOBILE USA INC<br>6.000% 03/01/2023 DD 09/05/14<br>87264AAM7      |  |  |  |                    |   |   |
| MCMORG FIX INC H YLD  | 500,000.0000<br>101.750000<br>101.750000                     | 519,375.00<br>519,375.00                                     | 508,750.00<br>508,750.00                                     | 0 %                | 0.00  | 10,625.00-<br>10,625.00-  |
| T-MOBILE USA INC<br>6.375% 03/01/2025 DD 09/05/14<br>87264AAN5      |  |  |  |                    |   |   |
| PN MW POST  | 2,177,000.0000<br>103.550000<br>103.550000                   | 2,255,916.25<br>2,255,916.25                                 | 2,254,283.50<br>2,254,283.50                                 | 0 %                | 0.00  | 1,632.75-<br>1,632.75-  |
| MCMORG FIX INC H YLD  | 1,100,000.0000<br>103.550000<br>103.550000<br>3,277,000.0000 | 1,178,500.00<br>1,178,500.00<br>3,434,416.25<br>3,434,416.25 | 1,139,050.00<br>1,139,050.00<br>3,393,333.50<br>3,393,333.50 | 0 %                | 0.00  | 39,450.00-<br>39,450.00-<br>41,082.75-<br>41,082.75-            |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)               | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| T-MOBILE USA INC<br>6.500% 01/15/2026 DD 11/05/15<br>87264AAP0 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,120,000.0000<br>107.500000<br>107.500000      | 1,211,081.25<br>1,211,081.25 | 1,204,000.00<br>1,204,000.00             | 0 %                | 0.00  | 7,081.25-<br>7,081.25-  |
| T-MOBILE USA INC<br>6.000% 04/15/2024 DD 04/01/16<br>87264AAQ8 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>104.250000<br>104.250000        | 426,000.00<br>426,000.00     | 417,000.00<br>417,000.00                 | 0 %                | 0.00  | 9,000.00-<br>9,000.00-  |
| T-MOBILE USA INC<br>4.000% 04/15/2022 DD 03/16/17<br>87264AAR6 |   |                              |  |                    |   |   |
| PN MW POST   | 2,500,000.0000<br>102.938000<br>102.938000      | 2,529,419.76<br>2,529,419.76 | 2,573,450.00<br>2,573,450.00             | 0 %                | 0.00  | 44,030.24<br>44,030.24  |
| MCMORG FIX INC H YLD   | 500,000.0000<br>102.938000<br>102.938000        | 513,800.00<br>513,800.00     | 514,690.00<br>514,690.00                 | 0 %                | 0.00  | 890.00<br>890.00  |
|  | 3,000,000.0000                                  | 3,043,219.76<br>3,043,219.76 | 3,088,140.00<br>3,088,140.00             |                    | 0.00  | 44,920.24<br>44,920.24  |
| T-MOBILE USA INC<br>5.125% 04/15/2025 DD 03/16/17<br>87264AAS4 |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)               | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                              |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>                                 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 700,000.0000<br>104.182000<br>104.182000        | 713,025.00<br>713,025.00     | 729,274.00<br>729,274.00                 | 0 %                | 0.00  | 16,249.00<br>16,249.00  |
| T-MOBILE USA INC<br>5.375% 04/15/2027 DD 03/16/17<br>87264AAT2 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,050,000.0000<br>108.188000<br>108.188000      | 1,070,500.00<br>1,070,500.00 | 1,135,974.00<br>1,135,974.00             | 0 %                | 0.00  | 65,474.00<br>65,474.00  |
| T-MOBILE USA INC<br>4.500% 02/01/2026 DD 01/25/18<br>87264AAU9 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>103.750000<br>103.750000        | 300,000.00<br>300,000.00     | 311,250.00<br>311,250.00                 | 0 %                | 0.00  | 11,250.00<br>11,250.00  |
| T-MOBILE USA INC<br>4.750% 02/01/2028 DD 01/25/18<br>87264AAV7 |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 900,000.0000<br>105.248000<br>105.248000        | 892,750.00<br>892,750.00     | 947,232.00<br>947,232.00                 | 0 %                | 0.00  | 54,482.00<br>54,482.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| TALEN ENERGY SUPPLY LLC 144A<br>6.625% 01/15/2028 DD 07/08/19<br>87422VAG3   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 220,000.0000<br>96.750000<br>96.750000                   | 220,000.00<br>220,000.00         | 212,850.00<br>212,850.00                         | 0 %                         | 0.00  | 7,150.00-<br>7,150.00-  |
| TALLGRASS ENERGY PARTNERS 144A<br>5.500% 09/15/2024 DD 09/01/16<br>87470LAA9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,000,000.0000<br>97.500000<br>97.500000                 | 1,011,800.00<br>1,011,800.00     | 975,000.00<br>975,000.00                         | 0 %                         | 0.00  | 36,800.00-<br>36,800.00-  |
| TARGA RESOURCES PARTNERS LP /<br>5.000% 01/15/2028 DD 10/17/17<br>87612BBG6  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 300,000.0000<br>100.500000<br>100.500000                 | 293,625.00<br>293,625.00         | 301,500.00<br>301,500.00                         | 0 %                         | 0.00  | 7,875.00<br>7,875.00  |
| TARGA RESOURCES PARTNERS LP /<br>5.875% 04/15/2026 DD 04/12/18<br>87612BBJ0  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 550,000.0000<br>104.750000<br>104.750000                 | 550,000.00<br>550,000.00         | 576,125.00<br>576,125.00                         | 0 %                         | 0.00  | 26,125.00<br>26,125.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| TAYLOR MORRISON COMMUNITI 144A<br>5.750% 01/15/2028 DD 08/01/19<br>87724RAB8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 210,000.0000<br>106.250000<br>106.250000                 | 210,000.00<br>210,000.00         | 223,125.00<br>223,125.00                         | 0 %                         | 0.00  | 13,125.00<br>13,125.00  |
| TELEFLEX INC<br>5.250% 06/15/2024 DD 12/15/14<br>879369AD8                   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 450,000.0000<br>103.000000<br>103.000000                 | 467,875.00<br>467,875.00         | 463,500.00<br>463,500.00                         | 0 %                         | 0.00  | 4,375.00-<br>4,375.00-  |
| TELEFLEX INC<br>4.625% 11/15/2027 DD 11/20/17<br>879369AF3                   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 505,000.0000<br>105.738000<br>105.738000                 | 505,000.00<br>505,000.00         | 533,976.90<br>533,976.90                         | 0 %                         | 0.00  | 28,976.90<br>28,976.90  |
| TELEFONICA EMISIONES SA<br>4.570% 04/27/2023 DD 04/29/13<br>87938WAR4        |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 520,000.0000<br>108.158000<br>108.158000                 | 550,794.40<br>550,794.40         | 562,421.60<br>562,421.60                         | 0 %                         | 0.00  | 11,627.20<br>11,627.20  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                 | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| TENCENT HOLDINGS LTD 144A<br>2.985% 01/19/2023 DD 01/19/18<br>88032WAE6  |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 305,000.0000<br>102.104000<br>102.104000                 | 304,957.30<br>304,957.30         | 311,417.20<br>311,417.20                         | 0 %                         | 0.00  | 6,459.90<br>6,459.90  |
| TENET HEALTHCARE CORP<br>4.625% 07/15/2024 DD 06/14/17<br>88033GCS7      |  |                                  |  |                             |   |   |
| PN MW POST   | 2,925,000.0000<br>102.875000<br>102.875000               | 2,979,824.82<br>2,979,824.82     | 3,009,093.75<br>3,009,093.75                     | 0 %                         | 0.00  | 29,268.93<br>29,268.93  |
| TENET HEALTHCARE CORP 144A<br>4.625% 09/01/2024 DD 08/26/19<br>88033GDC1 |  |                                  |  |                             |   |   |
| PN MW POST   | 2,600,000.0000<br>103.000000<br>103.000000               | 2,600,000.00<br>2,600,000.00     | 2,678,000.00<br>2,678,000.00                     | 0 %                         | 0.00  | 78,000.00<br>78,000.00  |
| TENNANT CO<br>5.625% 05/01/2025 DD 11/01/17<br>880345AB9                 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 913,000.0000<br>103.250000<br>103.250000                 | 930,568.75<br>930,568.75         | 942,672.50<br>942,672.50                         | 0 %                         | 0.00  | 12,103.75<br>12,103.75  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| TENNECO INC<br>5.000% 07/15/2026 DD 06/13/16<br>880349AR6                    |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 724,000.0000<br>77.688000<br>77.688000          | 628,584.69<br>628,584.69 | 562,461.12<br>562,461.12                 | 0 %                | 0.00  | 66,123.57-<br>66,123.57-  |
| ANDEAVOR LOGISTICS LP / TESORO<br>6.375% 05/01/2024 DD 05/12/16<br>88160QAM5 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 150,000.0000<br>104.850000<br>104.850000        | 163,875.00<br>163,875.00 | 157,275.00<br>157,275.00                 | 0 %                | 0.00  | 6,600.00-<br>6,600.00-  |
| TORONTO-DOMINION BANK/THE<br>3.150% 09/17/2020 DD 09/17/18<br>89114QC71      |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 340,000.0000<br>101.357000<br>101.357000        | 339,928.60<br>339,928.60 | 344,613.80<br>344,613.80                 | 0 %                | 0.00  | 4,685.20<br>4,685.20  |
| TOYOTA AUTO LOAN EXT 1A A 144A<br>2.560% 11/25/2031 DD 06/19/19<br>89231XAA9 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 430,000.0000<br>103.133000<br>103.133000        | 431,089.77<br>431,089.77 | 443,471.90<br>443,471.90                 | 0 %                | 0.00  | 12,382.13<br>12,382.13  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>          | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|---|--|----------------------------------|--|-----------------------------|---|---|
| TOYOTA MOTOR CORP<br>3.183% 07/20/2021 DD 07/20/18<br>892331AB5   |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY  | 515,000.0000<br>102.347000<br>102.347000                 | 515,000.00<br>515,000.00         | 527,087.05<br>527,087.05                         | 0 %                         | 0.00  | 12,087.05<br>12,087.05  |
| TPC GROUP INC 144A<br>10.500% 08/01/2024 DD 08/02/19<br>89236YAB0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 1,132,000.0000<br>105.000000<br>105.000000               | 1,157,730.00<br>1,157,730.00     | 1,188,600.00<br>1,188,600.00                     | 0 %                         | 0.00  | 30,870.00<br>30,870.00  |
| TRANSDIGM INC<br>6.000% 07/15/2022 DD 06/04/14<br>893647AW7       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 450,000.0000<br>101.625000<br>101.625000                 | 463,125.00<br>463,125.00         | 457,312.50<br>457,312.50                         | 0 %                         | 0.00  | 5,812.50-<br>5,812.50-  |
| TRANSDIGM INC<br>6.500% 07/15/2024 DD 06/04/14<br>893647AX5       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD  | 600,000.0000<br>103.250000<br>103.250000                 | 616,625.00<br>616,625.00         | 619,500.00<br>619,500.00                         | 0 %                         | 0.00  | 2,875.00<br>2,875.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| TRANSDIGM INC 144A<br>6.250% 03/15/2026 DD 02/13/19<br>893647BE6             |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 2,110,000.0000<br>107.873000<br>107.873000               | 2,120,937.50<br>2,120,937.50     | 2,276,120.30<br>2,276,120.30                     | 0 %                         | 0.00  | 155,182.80<br>155,182.80  |
| TRANSDIGM UK HOLDINGS PLC<br>6.875% 05/15/2026 DD 11/15/18<br>89365DAB9      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>104.750000<br>104.750000                 | 597,220.00<br>597,220.00         | 628,500.00<br>628,500.00                         | 0 %                         | 0.00  | 31,280.00<br>31,280.00  |
| TRANSMONTAIGNE PARTNERS LP / T<br>6.125% 02/15/2026 DD 02/12/18<br>89376VAA8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 1,360,000.0000<br>96.500000<br>96.500000                 | 1,363,275.00<br>1,363,275.00     | 1,312,400.00<br>1,312,400.00                     | 0 %                         | 0.00  | 50,875.00-<br>50,875.00-  |
| TRANSOCEAN SENTRY LTD 144A<br>5.375% 05/15/2023 DD 05/24/19<br>89385AAA3     |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 325,000.0000<br>99.000000<br>99.000000                   | 323,375.00<br>323,375.00         | 321,750.00<br>321,750.00                         | 0 %                         | 0.00  | 1,625.00-<br>1,625.00-  |





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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| TREEHOUSE FOODS INC<br>4.875% 03/15/2022 DD 03/11/14<br>89469AAB0            |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 600,000.0000<br>100.625000<br>100.625000                 | 605,250.00<br>605,250.00         | 603,750.00<br>603,750.00                         | 0 %                         | 0.00  | 1,500.00-<br>1,500.00-  |
| TREEHOUSE FOODS INC 144A<br>6.000% 02/15/2024 DD 01/29/16<br>89469AAC8       |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 850,000.0000<br>103.875000<br>103.875000                 | 897,553.50<br>897,553.50         | 882,937.50<br>882,937.50                         | 0 %                         | 0.00  | 14,616.00-<br>14,616.00-  |
| TWIN RIVER WORLDWIDE HOLD 144A<br>6.750% 06/01/2027 DD 05/10/19<br>90171VAA3 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 880,000.0000<br>105.375000<br>105.375000                 | 891,237.50<br>891,237.50         | 927,300.00<br>927,300.00                         | 0 %                         | 0.00  | 36,062.50<br>36,062.50  |
| US FOODS INC 144A<br>5.875% 06/15/2024 DD 06/27/16<br>90290MAB7              |  |                                  |  |                             |   |   |
| PN MW POST   | 1,375,000.0000<br>103.373000<br>103.373000               | 1,404,468.75<br>1,404,468.75     | 1,421,378.75<br>1,421,378.75                     | 0 %                         | 0.00  | 16,910.00<br>16,910.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| UNILEVER CAPITAL CORP<br>2.000% 07/28/2026 DD 07/28/16<br>904764AU1          |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 320,000.0000<br>100.062000<br>100.062000                 | 314,934.40<br>314,934.40         | 320,198.40<br>320,198.40                         | 0 %                         | 0.00  | 5,264.00<br>5,264.00  |
| UNITED AIRLINES HOLDINGS INC<br>4.250% 10/01/2022 DD 09/29/17<br>910047AJ8   |  |                                  |  |                             |   |   |
| PN MW POST   | 1,000,000.0000<br>103.000000<br>103.000000               | 1,007,500.00<br>1,007,500.00     | 1,030,000.00<br>1,030,000.00                     | 0 %                         | 0.00  | 22,500.00<br>22,500.00  |
| UNITED RENTALS NORTH AMERICA I<br>4.625% 07/15/2023 DD 03/26/15<br>911365BC7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 200,000.0000<br>102.188000<br>102.188000                 | 206,500.00<br>206,500.00         | 204,376.00<br>204,376.00                         | 0 %                         | 0.00  | 2,124.00-<br>2,124.00-  |
| UNITED RENTALS NORTH AMERICA I<br>5.500% 05/15/2027 DD 11/07/16<br>911365BF0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>107.301000<br>107.301000                 | 393,025.00<br>393,025.00         | 429,204.00<br>429,204.00                         | 0 %                         | 0.00  | 36,179.00<br>36,179.00  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| UNITED RENTALS NORTH AMERICA I<br>4.875% 01/15/2028 DD 08/11/17<br>911365BG8 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>104.875000<br>104.875000                 | 498,793.75<br>498,793.75         | 524,375.00<br>524,375.00                         | 0 %                         | 0.00  | 25,581.25<br>25,581.25  |
| UNITED RENTALS NORTH AMERICA I<br>6.500% 12/15/2026 DD 10/30/18<br>911365BK9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 655,000.0000<br>108.750000<br>108.750000                 | 652,750.00<br>652,750.00         | 712,312.50<br>712,312.50                         | 0 %                         | 0.00  | 59,562.50<br>59,562.50  |
| UNITED RENTALS NORTH AMERICA I<br>5.250% 01/15/2030 DD 05/10/19<br>911365BL7 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 400,000.0000<br>106.875000<br>106.875000                 | 398,687.50<br>398,687.50         | 427,500.00<br>427,500.00                         | 0 %                         | 0.00  | 28,812.50<br>28,812.50  |
| U S TREASURY NOTE<br>1.625% 08/15/2029 DD 08/15/19<br>912828YB0              |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 5,745,000.0000<br>101.102000<br>101.102000               | 5,705,001.81<br>5,705,001.81     | 5,808,309.90<br>5,808,309.90                     | 0 %                         | 0.00  | 103,308.09<br>103,308.09  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                  | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------------|--|--------------------|---|---|
| US TREAS-CPI INFLAT<br>0.750% 07/15/2028 DD 07/15/18<br>912828Y38 |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 918,378.0000<br>107.025000<br>107.025000        | 899,123.72<br>899,123.72       | 982,894.05<br>982,894.05                 | 0 %                | 0.00  | 83,770.33<br>83,770.33  |
| U S TREASURY NOTE<br>1.750% 07/31/2024 DD 07/31/19<br>912828Y87   |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 15,440,000.0000<br>101.660000<br>101.660000     | 15,371,393.78<br>15,371,393.78 | 15,696,304.00<br>15,696,304.00           | 0 %                | 0.00  | 324,910.22<br>324,910.22  |
| U S TREASURY NOTE<br>1.875% 07/31/2026 DD 07/31/19<br>912828Y95   |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 15,035,000.0000<br>102.734000<br>102.734000     | 15,065,119.74<br>15,065,119.74 | 15,446,056.90<br>15,446,056.90           | 0 %                | 0.00  | 380,937.16<br>380,937.16  |
| US TREAS-CPI INFLAT<br>0.875% 01/15/2029 DD 01/15/19<br>9128285W6 |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 2,607,033.6970<br>108.328000<br>108.328000      | 2,681,267.47<br>2,681,267.47   | 2,824,147.46<br>2,824,147.46             | 0 %                | 0.00  | 142,879.99<br>142,879.99  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------|--|--------------------|---|---|
| U S TREASURY NOTE<br>1.750% 07/31/2021 DD 07/31/19<br>9128287F1              |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 46,375,000.0000<br>100.410000<br>100.410000     | 46,296,001.22<br>46,296,001.22 | 46,565,137.50<br>46,565,137.50           | 1 %                | 0.00  | 269,136.28<br>269,136.28  |
| UNIVAR SOLUTIONS USA INC/ 144A<br>6.750% 07/15/2023 DD 07/01/15<br>91336RAA2 |   |                                |  |                    |   |   |
| PN MW POST   | 175,000.0000<br>102.000000<br>102.000000        | 183,312.50<br>183,312.50       | 178,500.00<br>178,500.00                 | 0 %                | 0.00  | 4,812.50-<br>4,812.50-  |
| VF CORP<br>3.500% 09/01/2021 DD 08/24/11<br>918204AV0                        |   |                                |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 595,000.0000<br>102.469000<br>102.469000        | 618,023.42<br>618,023.42       | 609,690.55<br>609,690.55                 | 0 %                | 0.00  | 8,332.87-<br>8,332.87-  |
| VFH PARENT LLC / ORCHESTR 144A<br>6.750% 06/15/2022 DD 06/16/17<br>91823KAA7 |   |                                |  |                    |   |   |
| MCMORG FIX INC H YLD   | 665,000.0000<br>103.250000<br>103.250000        | 681,093.75<br>681,093.75       | 686,612.50<br>686,612.50                 | 0 %                | 0.00  | 5,518.75<br>5,518.75  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                 | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| VALE OVERSEAS LTD<br>6.250% 08/10/2026 DD 08/10/16<br>91911TAP8  |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 450,000.0000<br>115.175000<br>115.175000        | 487,968.75<br>487,968.75     | 518,287.50<br>518,287.50                 | 0 %                | 0.00  | 30,318.75<br>30,318.75  |
| VALERO ENERGY CORP<br>3.400% 09/15/2026 DD 09/12/16<br>91913YAU4 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 745,000.0000<br>103.500000<br>103.500000        | 740,425.70<br>740,425.70     | 771,075.00<br>771,075.00                 | 0 %                | 0.00  | 30,649.30<br>30,649.30  |
| VENTAS REALTY LP<br>3.500% 02/01/2025 DD 01/14/15<br>92277GAE7   |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 320,000.0000<br>105.215000<br>105.215000        | 321,419.53<br>321,419.53     | 336,688.00<br>336,688.00                 | 0 %                | 0.00  | 15,268.47<br>15,268.47  |
| VERISIGN INC<br>4.625% 05/01/2023 DD 04/16/13<br>92343EAF9       |   |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 1,600,000.0000<br>101.625000<br>101.625000      | 1,638,237.50<br>1,638,237.50 | 1,626,000.00<br>1,626,000.00             | 0 %                | 0.00  | 12,237.50-<br>12,237.50-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| VERISIGN INC<br>5.250% 04/01/2025 DD 03/27/15<br>92343EAH5                   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 475,000.0000<br>109.250000<br>109.250000                 | 501,531.25<br>501,531.25         | 518,937.50<br>518,937.50                         | 0 %                         | 0.00  | 17,406.25<br>17,406.25  |
| VERISIGN INC<br>4.750% 07/15/2027 DD 07/05/17<br>92343EAL6                   |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 800,000.0000<br>105.750000<br>105.750000                 | 816,387.50<br>816,387.50         | 846,000.00<br>846,000.00                         | 0 %                         | 0.00  | 29,612.50<br>29,612.50  |
| VERIZON COMMUNICATIONS INC<br>VAR RT 05/15/2025 DD 05/15/18<br>92343VEP5     |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 550,000.0000<br>101.528000<br>101.528000                 | 550,000.00<br>550,000.00         | 558,404.00<br>558,404.00                         | 0 %                         | 0.00  | 8,404.00<br>8,404.00  |
| VERIZON OWNER TRUST 2019 A A1A<br>2.930% 09/20/2023 DD 03/13/19<br>92347YAA2 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 425,000.0000<br>102.236000<br>102.236000                 | 424,915.00<br>424,915.00         | 434,503.00<br>434,503.00                         | 0 %                         | 0.00  | 9,588.00<br>9,588.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| VERIZON OWNER TRUS 1A A1A 144A<br>2.820% 09/20/2022 DD 03/13/18<br>92349FAA1 |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 340,000.0000<br>100.872000<br>100.872000        | 338,698.44<br>338,698.44     | 342,964.80<br>342,964.80                 | 0 %                | 0.00  | 4,266.36<br>4,266.36  |
| VICI PROPERTIES 1 LLC / VICI F<br>8.000% 10/15/2023 DD 10/06/17<br>925651AA9 |   |                              |  |                    |   |   |
| PN MW POST   | 1,000,000.0000<br>109.250000<br>109.250000      | 1,101,500.00<br>1,101,500.00 | 1,092,500.00<br>1,092,500.00             | 0 %                | 0.00  | 9,000.00-<br>9,000.00-  |
| VIDEOTRON LTD<br>5.000% 07/15/2022 DD 07/15/12<br>92658TAQ1                  |   |                              |  |                    |   |   |
| PN MW POST   | 705,000.0000<br>104.875000<br>104.875000        | 719,100.00<br>719,100.00     | 739,368.75<br>739,368.75                 | 0 %                | 0.00  | 20,268.75<br>20,268.75  |
| MCMORG FIX INC H YLD   | 300,000.0000<br>104.875000<br>104.875000        | 319,250.00<br>319,250.00     | 314,625.00<br>314,625.00                 | 0 %                | 0.00  | 4,625.00-<br>4,625.00-  |
|  | 1,005,000.0000                                  | 1,038,350.00<br>1,038,350.00 | 1,053,993.75<br>1,053,993.75             |                    | 0.00  | 15,643.75<br>15,643.75  |
| VIDEOTRON LTD 144A<br>5.375% 06/15/2024 DD 04/09/14<br>92660FAG9             |   |                              |  |                    |   |   |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 700,000.0000<br>108.000000<br>108.000000        | 734,050.00<br>734,050.00 | 756,000.00<br>756,000.00                 | 0 %                | 0.00  | 21,950.00<br>21,950.00  |
| VIDEOTRON LTD 144A<br>5.125% 04/15/2027 DD 04/13/17<br>92660FAK0             |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 510,000.0000<br>105.250000<br>105.250000        | 512,516.50<br>512,516.50 | 536,775.00<br>536,775.00                 | 0 %                | 0.00  | 24,258.50<br>24,258.50  |
| VIRGIN MEDIA FINANCE PLC 144A<br>6.000% 10/15/2024 DD 10/07/14<br>92769VAF6  |   |                          |  |                    |   |   |
| PN MW POST   | 450,000.0000<br>103.250000<br>103.250000        | 467,312.50<br>467,312.50 | 464,625.00<br>464,625.00                 | 0 %                | 0.00  | 2,687.50-<br>2,687.50-  |
| VIRGIN MEDIA SECURED FINA 144A<br>5.250% 01/15/2026 DD 03/30/15<br>92769XAL9 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 500,000.0000<br>102.500000<br>102.500000        | 469,375.00<br>469,375.00 | 512,500.00<br>512,500.00                 | 0 %                | 0.00  | 43,125.00<br>43,125.00  |



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| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| VISTRA OPERATIONS CO LLC 144A<br>5.000% 07/31/2027 DD 06/21/19<br>92840VAF9  |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 350,000.0000<br>103.250000<br>103.250000                 | 350,000.00<br>350,000.00         | 361,375.00<br>361,375.00                         | 0 %                         | 0.00  | 11,375.00<br>11,375.00  |
| VOLKSWAGEN AUTO LOAN ENHA 1 A3<br>3.020% 11/21/2022 DD 07/03/18<br>92868LAD3 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 290,000.0000<br>101.550993<br>101.550993                 | 289,958.15<br>289,958.15         | 294,497.88<br>294,497.88                         | 0 %                         | 0.00  | 4,539.73<br>4,539.73  |
| VOYA FINANCIAL INC<br>3.650% 06/15/2026 DD 06/13/16<br>929089AB6             |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 195,000.0000<br>106.132000<br>106.132000                 | 194,432.55<br>194,432.55         | 206,957.40<br>206,957.40                         | 0 %                         | 0.00  | 12,524.85<br>12,524.85  |
| WF-RBS COMMERCIAL M C2 A4 144A<br>VAR RT 02/15/2044 DD 03/01/11<br>92935JBC8 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 564,890.0100<br>102.673000<br>102.673000                 | 667,430.78<br>667,430.78         | 579,989.52<br>579,989.52                         | 0 %                         | 0.00  | 87,441.26-<br>87,441.26-  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| WABASH NATIONAL CORP 144A<br>5.500% 10/01/2025 DD 09/26/17<br>929566AJ6      |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 839,000.0000<br>98.616000<br>98.616000                   | 831,306.20<br>831,306.20         | 827,388.24<br>827,388.24                         | 0 %                         | 0.00  | 3,917.96-<br>3,917.96-  |
| WASTE CONNECTIONS INC<br>4.250% 12/01/2028 DD 11/16/18<br>941053AH3          |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 405,000.0000<br>113.365000<br>113.365000                 | 404,400.60<br>404,400.60         | 459,128.25<br>459,128.25                         | 0 %                         | 0.00  | 54,727.65<br>54,727.65  |
| WEEKLEY HOMES LLC / WEEKLEY FI<br>6.625% 08/15/2025 DD 08/14/17<br>94856UAA9 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 800,000.0000<br>100.000000<br>100.000000                 | 784,886.00<br>784,886.00         | 800,000.00<br>800,000.00                         | 0 %                         | 0.00  | 15,114.00<br>15,114.00  |
| WEEKLEY HOMES LLC / WEEKLEY FI<br>6.000% 02/01/2023 DD 02/04/13<br>948565AC0 |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 40,000.0000<br>99.500000<br>99.500000                    | 39,050.00<br>39,050.00           | 39,800.00<br>39,800.00                           | 0 %                         | 0.00  | 750.00<br>750.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| WEIBO CORP<br>3.500% 07/05/2024 DD 07/05/19<br>948596AD3                     |   |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 265,000.0000<br>101.932000<br>101.932000        | 265,000.00<br>265,000.00     | 270,119.80<br>270,119.80                 | 0 %                | 0.00  | 5,119.80<br>5,119.80  |
| WELLCARE HEALTH PLANS INC<br>5.250% 04/01/2025 DD 03/22/17<br>94946TAC0      |   |                              |  |                    |   |   |
| PN MW POST   | 1,850,000.0000<br>104.705000<br>104.705000      | 1,928,937.50<br>1,928,937.50 | 1,937,042.50<br>1,937,042.50             | 0 %                | 0.00  | 8,105.00<br>8,105.00  |
| MCMORG FIX INC H YLD   | 600,000.0000<br>104.705000<br>104.705000        | 603,125.00<br>603,125.00     | 628,230.00<br>628,230.00                 | 0 %                | 0.00  | 25,105.00<br>25,105.00  |
|  | 2,450,000.0000                                  | 2,532,062.50                 | 2,565,272.50                             |                    | 0.00  | 33,210.00   |
| WELLCARE HEALTH PLANS INC 144A<br>5.375% 08/15/2026 DD 08/13/18<br>94946TAD8 |   | 2,532,062.50                 | 2,565,272.50                             |                    | 0.00  | 33,210.00   |
| MCMORG FIX INC H YLD   | 305,000.0000<br>106.625000<br>106.625000        | 305,000.00<br>305,000.00     | 325,206.25<br>325,206.25                 | 0 %                | 0.00  | 20,206.25<br>20,206.25  |
| WELLS FARGO & CO<br>3.000% 04/22/2026 DD 04/22/16<br>949746RW3               |   |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                              | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>  |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 660,000.0000                                    |                          |  |                    |   |   |
|   | 103.531000                                      | 632,398.80               | 683,304.60                               |                    |   | 50,905.80   |
|   | 103.531000                                      | 632,398.80               | 683,304.60                               | 0 %                | 0.00  | 50,905.80   |
| WELLS FARGO BANK NA<br>VAR RT 07/23/2021 DD 07/23/18<br>94988J5P8             |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 485,000.0000                                    |                          |  |                    |   |   |
|   | 101.033000                                      | 485,000.00               | 490,010.05                               |                    |   | 5,010.05  |
|   | 101.033000                                      | 485,000.00               | 490,010.05                               | 0 %                | 0.00  | 5,010.05  |
| WELLS FARGO COMMERC 1745 A 144A<br>VAR RT 06/15/2036 DD 07/01/18<br>94990DAA4 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 550,000.0000                                    |                          |  |                    |   |   |
|   | 111.276000                                      | 548,511.15               | 612,018.00                               |                    |   | 63,506.85   |
|   | 111.276000                                      | 548,511.15               | 612,018.00                               | 0 %                | 0.00  | 63,506.85   |
| WELLS FARGO COMMERC AUS A 144A<br>VAR RT 08/17/2036 DD 07/01/18<br>94990EAA2  |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 550,000.0000                                    |                          |  |                    |   |   |
|   | 112.915000                                      | 557,817.15               | 621,032.50                               |                    |   | 63,215.35   |
|   | 112.915000                                      | 557,817.15               | 621,032.50                               | 0 %                | 0.00  | 63,215.35   |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u>                     | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| WESCO DISTRIBUTION INC<br>5.375% 12/15/2021 DD 06/15/14<br>95081QAK0         |  |                                  |  |                             |   |   |
| MCMORG FIX INC H YLD   | 604,000.0000<br>100.750000<br>100.750000                 | 625,219.81<br>625,219.81         | 608,530.00<br>608,530.00                         | 0 %                         | 0.00  | 16,689.81-<br>16,689.81-  |
| WESTERN MIDSTREAM OPERATING LP<br>4.500% 03/01/2028 DD 03/02/18<br>958254AH7 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 225,000.0000<br>99.805000<br>99.805000                   | 223,728.75<br>223,728.75         | 224,561.25<br>224,561.25                         | 0 %                         | 0.00  | 832.50<br>832.50  |
| WESTERN MIDSTREAM OPERATING LP<br>4.750% 08/15/2028 DD 08/09/18<br>958254AK0 |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 250,000.0000<br>101.260000<br>101.260000                 | 249,545.00<br>249,545.00         | 253,150.00<br>253,150.00                         | 0 %                         | 0.00  | 3,605.00<br>3,605.00  |
| WRKCO INC<br>3.000% 09/15/2024 DD 09/15/18<br>96145DAB1                      |  |                                  |  |                             |   |   |
| PN MCMORGAN/MACKAY   | 100,000.0000<br>101.992000<br>101.992000                 | 99,721.00<br>99,721.00           | 101,992.00<br>101,992.00                         | 0 %                         | 0.00  | 2,271.00<br>2,271.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| WRKCO INC<br>3.375% 09/15/2027 DD 09/15/18<br>96145DAD7                      |  |                              |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 160,000.0000<br>102.654000<br>102.654000                   | 160,032.61<br>160,032.61     | 164,246.40<br>164,246.40                 | 0 %                | 0.00  | 4,213.79<br>4,213.79  |
| WEX INC 144A<br>4.750% 02/01/2023 DD 01/30/13<br>96208TAA2                   |  |                              |  |                    |   |   |
| PN MW POST   | 3,000,000.0000<br>100.750000<br>100.750000                 | 3,042,906.25<br>3,042,906.25 | 3,022,500.00<br>3,022,500.00             | 0 %                | 0.00  | 20,406.25-<br>20,406.25-  |
| MCMORG FIX INC H YLD   | 590,000.0000<br>100.750000<br>100.750000<br>3,590,000.0000 | 595,412.50<br>595,412.50     | 594,425.00<br>594,425.00                 | 0 %                | 0.00  | 987.50-<br>987.50-  |
|  |  | 3,638,318.75<br>3,638,318.75 | 3,616,925.00<br>3,616,925.00             |                    | 0.00  | 21,393.75-<br>21,393.75-  |
| WHITING PETROLEUM CORP<br>6.625% 01/15/2026 DD 07/15/18<br>966387BG6         |  |                              |  |                    |   |   |
| MCMORG FIX INC H YLD   | 740,000.0000<br>72.370000<br>72.370000                     | 743,251.52<br>743,251.52     | 535,538.00<br>535,538.00                 | 0 %                | 0.00  | 207,713.52-<br>207,713.52-                                      |
| WILLIAMS SCOTSMAN INTERNA 144A<br>7.875% 12/15/2022 DD 11/29/17<br>96950GAA0 |  |                              |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                             | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR  | 1.000000000                                     |                          |  |                    |   |   |
| <u>FIXED INCOME SECURITIES</u>   |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 325,000.0000<br>105.313000<br>105.313000        | 325,000.00<br>325,000.00 | 342,267.25<br>342,267.25                 | 0 %                | 0.00  | 17,267.25<br>17,267.25  |
| WORLD OMNI AUTO RECEIVABL A A3<br>3.040% 05/15/2024 DD 01/30/19<br>98162YAD5 |   |                          |  |                    |   |   |
| PN MCMORGAN/MACKAY   | 380,000.0000<br>102.313000<br>102.313000        | 379,936.81<br>379,936.81 | 388,789.40<br>388,789.40                 | 0 %                | 0.00  | 8,852.59<br>8,852.59  |
| WPX ENERGY INC<br>6.000% 01/15/2022 DD 11/14/11<br>98212BAD5                 |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 187,000.0000<br>102.750000<br>102.750000        | 191,896.45<br>191,896.45 | 192,142.50<br>192,142.50                 | 0 %                | 0.00  | 246.05<br>246.05  |
| YUM! BRANDS INC<br>6.875% 11/15/2037 DD 10/19/07<br>988498AD3                |   |                          |  |                    |   |   |
| MCMORG FIX INC H YLD   | 399,000.0000<br>111.250000<br>111.250000        | 434,771.25<br>434,771.25 | 443,887.50<br>443,887.50                 | 0 %                | 0.00  | 9,116.25<br>9,116.25  |





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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST         | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|----------------------------------|--|--------------------|---|---|
| ZAYO GROUP LLC / ZAYO CAPITAL<br>6.000% 04/01/2023 DD 10/01/15<br>989194AM7 |   |                                  |  |                    |   |   |
| PN MW POST  | 3,125,000.0000<br>103.138000<br>103.138000      | 3,181,082.50<br>3,181,082.50     | 3,223,062.50<br>3,223,062.50             | 0 %                | 0.00  | 41,980.00<br>41,980.00  |
| ZOETIS INC<br>3.250% 08/20/2021 DD 08/20/18<br>98978VAQ6                    |   |                                  |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 260,000.0000<br>101.953000<br>101.953000        | 259,706.20<br>259,706.20         | 265,077.80<br>265,077.80                 | 0 %                | 0.00  | 5,371.60<br>5,371.60  |
| ZOETIS INC<br>VAR RT 08/20/2021 DD 08/20/18<br>98978VAR4                    |   |                                  |  |                    |   |   |
| PN MCMORGAN/MACKAY  | 415,000.0000<br>99.505000<br>99.505000          | 415,000.00<br>415,000.00         | 412,945.75<br>412,945.75                 | 0 %                | 0.00  | 2,054.25-<br>2,054.25-  |
| WALNUT CREEK BART STATION<br>99VVBVXR5                                      |   |                                  |  |                    |   |   |
| PN AMERICAN REALTY  | 5,293,170.3700<br>1.000000<br>1.000000          | 5,293,170.37<br>5,293,170.37     | 5,293,170.37<br>5,293,170.37             | 0 %                | 0.00  | 0.00<br>0.00  |
| TOTAL FIXED INCOME SECURITIES   |   | 694,121,988.47<br>694,121,988.47 | 702,835,403.68<br>702,835,403.68         | 18 %               | 0.00  | 8,713,415.21<br>8,713,415.21                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)      | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE       | LOCAL COST/<br>BASE COST                                     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE                     | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--|--|--------------------|---|---|
| <u>PREFERRED SECURITIES</u>                           |   |  |  |                    |   |   |
| GCI LIBERTY INC<br>PFD 7.000% CUMULATIVE<br>36164V503 |   |  |  |                    |   |   |
| PN GAMCO ASST MGMT                                    | 2,900.0000<br>25.800000<br>25.800000                  | 51,158.80<br>51,158.80                                       | 74,820.00<br>74,820.00                                       | 0 %                | 0.00  | 23,661.20<br>23,661.20  |
| TOTAL PREFERRED SECURITIES                            |   | 51,158.80<br>51,158.80                                       | 74,820.00<br>74,820.00                                       | 0 %                | 0.00  | 23,661.20<br>23,661.20  |
| <u>EQUITY</u>   |   |  |  |                    |   |   |
| ALLERGAN PLC<br>G0177J108                             |   |  |  |                    |   |   |
| PN ALGER LG CP GRWT                                   | 4,965.0000<br>159.720000<br>159.720000                | 684,800.13<br>684,800.13                                     | 793,009.80<br>793,009.80                                     | 0 %                | 0.00  | 108,209.67<br>108,209.67  |
| ACCENTURE PLC<br>G1151C101                            |   |  |  |                    |   |   |
| PN QUEST  | 3,842.0000<br>198.170000<br>198.170000                | 511,972.71<br>511,972.71                                     | 761,369.14<br>761,369.14                                     | 0 %                | 0.00  | 249,396.43<br>249,396.43  |
| PN WEDGE QVM LG CAP                                   | 7,125.0000<br>198.170000<br>198.170000<br>10,967.0000 | 1,275,471.41<br>1,275,471.41<br>1,787,444.12<br>1,787,444.12 | 1,411,961.25<br>1,411,961.25<br>2,173,330.39<br>2,173,330.39 | 0 %                | 0.00  | 136,489.84<br>136,489.84<br>385,886.27<br>385,886.27            |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MIMECAST LTD<br>G14838109                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 26,660.0000<br>40.930000<br>40.930000           | 1,104,412.64<br>1,104,412.64 | 1,091,193.80<br>1,091,193.80             | 0 %                | 0.00  | 13,218.84-<br>13,218.84-  |
| CARDTRONICS PLC<br>G1991C105                     |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 33,270.0000<br>29.620000<br>29.620000           | 1,250,483.73<br>1,250,483.73 | 985,457.40<br>985,457.40                 | 0 %                | 0.00  | 265,026.33-<br>265,026.33-                                      |
| CISION LTD<br>G1992S109                          |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 64,200.0000<br>6.920000<br>6.920000             | 912,622.29<br>912,622.29     | 444,264.00<br>444,264.00                 | 0 %                | 0.00  | 468,358.29-<br>468,358.29-                                      |
| CUSHMAN & WAKEFIELD PLC<br>G2717B108             |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 94,300.0000<br>16.840000<br>16.840000           | 1,621,032.93<br>1,621,032.93 | 1,588,012.00<br>1,588,012.00             | 0 %                | 0.00  | 33,020.93-<br>33,020.93-  |
| HELEN OF TROY LTD<br>G4388N106                   |   |                              |  |                    |   |   |
| PN FISHER  | 9,655.0000<br>153.510000<br>153.510000          | 899,971.58<br>899,971.58     | 1,482,139.05<br>1,482,139.05             | 0 %                | 0.00  | 582,167.47<br>582,167.47  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE       | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| JANUS HENDERSON GROUP PLC<br>G4474Y214           |   |                              |  |                    |   |   |
| PN FISHER  | 29,130.0000<br>19.110000<br>19.110000                 | 547,957.30<br>547,957.30     | 556,674.30<br>556,674.30                 | 0 %                | 0.00  | 8,717.00<br>8,717.00  |
| INGERSOLL-RAND PLC<br>G47791101                  |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 34,705.0000<br>121.090000<br>121.090000               | 3,412,673.50<br>3,412,673.50 | 4,202,428.45<br>4,202,428.45             | 0 %                | 0.00  | 789,754.95<br>789,754.95  |
| CPTF PN6 BOSTON CO                               | 6,810.0000<br>121.090000<br>121.090000<br>41,515.0000 | 857,194.88<br>857,194.88     | 824,622.90<br>824,622.90                 | 0 %                | 0.00  | 32,571.98-<br>32,571.98-  |
|  |   | 4,269,868.38<br>4,269,868.38 | 5,027,051.35<br>5,027,051.35             |                    | 0.00  | 757,182.97<br>757,182.97  |
| JAZZ PHARMACEUTICALS PLC<br>G50871105            |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,840.0000<br>128.150000<br>128.150000                | 929,449.16<br>929,449.16     | 876,546.00<br>876,546.00                 | 0 %                | 0.00  | 52,903.16-<br>52,903.16-  |
| JOHNSON CONTROLS INTERNATIONAL<br>G51502105      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 15,000.0000<br>42.690000<br>42.690000                 | 628,219.74<br>628,219.74     | 640,350.00<br>640,350.00                 | 0 %                | 0.00  | 12,130.26<br>12,130.26  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| LIBERTY GLOBAL PLC<br>G5480U120                  |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 66,500.0000<br>26.120000<br>26.120000           | 1,962,487.64<br>1,962,487.64 | 1,736,980.00<br>1,736,980.00             | 0 %                | 0.00  | 225,507.64-<br>225,507.64-                                      |
| MARVELL TECHNOLOGY GROUP LTD<br>G5876H105        |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 34,858.0000<br>23.970000<br>23.970000           | 734,068.44<br>734,068.44     | 835,546.26<br>835,546.26                 | 0 %                | 0.00  | 101,477.82<br>101,477.82  |
| PN FISHER  | 44,972.0000<br>23.970000<br>23.970000           | 860,099.37<br>860,099.37     | 1,077,978.84<br>1,077,978.84             | 0 %                | 0.00  | 217,879.47<br>217,879.47  |
| PN ALGER LG CP GRWT                              | 26,210.0000<br>23.970000<br>23.970000           | 521,604.66<br>521,604.66     | 628,253.70<br>628,253.70                 | 0 %                | 0.00  | 106,649.04<br>106,649.04  |
|  | 106,040.0000                                    | 2,115,772.47                 | 2,541,778.80                             |                    | 0.00  | 426,006.33<br>426,006.33  |
| MEDTRONIC PLC<br>G5960L103                       |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 70,716.0000<br>107.890000<br>107.890000         | 5,677,902.83<br>5,677,902.83 | 7,629,549.24<br>7,629,549.24             | 0 %                | 0.00  | 1,951,646.41<br>1,951,646.41                                    |
| PN ALGER LG CP GRWT                              | 1,514.0000<br>107.890000<br>107.890000          | 132,974.96<br>132,974.96     | 163,345.46<br>163,345.46                 | 0 %                | 0.00  | 30,370.50<br>30,370.50  |
|  | 72,230.0000                                     | 5,810,877.79                 | 7,792,894.70                             |                    | 0.00  | 1,982,016.91<br>1,982,016.91                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| APTIV PLC<br>G6095L109                           |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,763.0000<br>83.170000<br>83.170000            | 315,802.68<br>315,802.68 | 396,138.71<br>396,138.71                 | 0 %                | 0.00  | 80,336.03<br>80,336.03  |
| PN ALGER LG CP GRWT                              | 9,347.0000<br>83.170000<br>83.170000            | 667,076.90<br>667,076.90 | 777,389.99<br>777,389.99                 | 0 %                | 0.00  | 110,313.09<br>110,313.09  |
|  | 14,110.0000                                     | 982,879.58<br>982,879.58 | 1,173,528.70<br>1,173,528.70             |                    | 0.00  | 190,649.12<br>190,649.12  |
| NOVOCURE LTD<br>G6674U108                        |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,000.0000<br>90.860000<br>90.860000            | 247,924.03<br>247,924.03 | 726,880.00<br>726,880.00                 | 0 %                | 0.00  | 478,955.97<br>478,955.97  |
| RENAISSANCERE HOLDINGS LTD<br>G7496G103          |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 4,300.0000<br>180.550000<br>180.550000          | 534,506.25<br>534,506.25 | 776,365.00<br>776,365.00                 | 0 %                | 0.00  | 241,858.75<br>241,858.75  |
| STERIS PLC<br>G8473T100                          |   |                          |  |                    |   |   |
| PN FISHER  | 15,248.0000<br>154.400000<br>154.400000         | 527,098.90<br>527,098.90 | 2,354,291.20<br>2,354,291.20             | 0 %                | 0.00  | 1,827,192.30<br>1,827,192.30                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| ALCON INC<br>H01301128                           |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 10,617.0000<br>60.960000<br>60.960000           | 654,759.05<br>654,759.05 | 647,212.32<br>647,212.32                 | 0 %                | 0.00  | 7,546.73-<br>7,546.73-  |
| TRANSOCEAN LTD<br>H8817H100                      |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 106,529.0000<br>4.550000<br>4.550000            | 927,639.57<br>927,639.57 | 484,706.95<br>484,706.95                 | 0 %                | 0.00  | 442,932.62-<br>442,932.62-                                      |
| GLOBANT SA<br>L44385109                          |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 13,020.0000<br>94.930000<br>94.930000           | 698,727.92<br>698,727.92 | 1,235,988.60<br>1,235,988.60             | 0 %                | 0.00  | 537,260.68<br>537,260.68  |
| INTELSAT SA<br>L5140P101                         |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 23,500.0000<br>20.680000<br>20.680000           | 528,254.06<br>528,254.06 | 485,980.00<br>485,980.00                 | 0 %                | 0.00  | 42,274.06-<br>42,274.06-  |
| STRATASYS LTD<br>M85548101                       |   |                          |  |                    |   |   |
| PN FISHER  | 37,500.0000<br>23.820000<br>23.820000           | 904,736.84<br>904,736.84 | 893,250.00<br>893,250.00                 | 0 %                | 0.00  | 11,486.84-<br>11,486.84-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AERCAP HOLDINGS NV<br>N00985106                  |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 10,500.0000<br>53.620000<br>53.620000           | 443,404.34<br>443,404.34     | 563,010.00<br>563,010.00                 | 0 %                | 0.00  | 119,605.66<br>119,605.66  |
| ELASTIC NV<br>N14506104                          |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,200.0000<br>87.890000<br>87.890000            | 612,123.19<br>612,123.19     | 720,698.00<br>720,698.00                 | 0 %                | 0.00  | 108,574.81<br>108,574.81  |
| CNH INDUSTRIAL NV<br>N20944109                   |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 65,000.0000<br>10.260000<br>10.260000           | 760,797.85<br>760,797.85     | 666,900.00<br>666,900.00                 | 0 %                | 0.00  | 93,897.85-<br>93,897.85-  |
| CORE LABORATORIES NV<br>N22717107                |   |                              |  |                    |   |   |
| PN FISHER  | 16,666.0000<br>39.590000<br>39.590000           | 1,607,831.35<br>1,607,831.35 | 659,806.94<br>659,806.94                 | 0 %                | 0.00  | 948,024.41-<br>948,024.41-                                      |
| LYONDELLBASELL INDUSTRIES NV<br>N53745100        |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,949.0000<br>77.380000<br>77.380000            | 255,845.67<br>255,845.67     | 228,193.62<br>228,193.62                 | 0 %                | 0.00  | 27,652.05-<br>27,652.05-  |





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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| NXP SEMICONDUCTORS NV<br>N6596X109               |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 36,647.0000<br>102.140000<br>102.140000         | 3,666,534.79<br>3,666,534.79 | 3,743,124.58<br>3,743,124.58             | 0 %                | 0.00  | 76,589.79<br>76,589.79  |
| PN ALGER LG CP GRWT                              | 12,803.0000<br>102.140000<br>102.140000         | 1,305,486.93<br>1,305,486.93 | 1,307,698.42<br>1,307,698.42             | 0 %                | 0.00  | 2,211.49<br>2,211.49  |
| PN GAMCO ASST MGMT                               | 5,800.0000<br>102.140000<br>102.140000          | 609,543.29<br>609,543.29     | 592,412.00<br>592,412.00                 | 0 %                | 0.00  | 17,131.29-<br>17,131.29-  |
|  | 55,250.0000                                     | 5,581,565.01<br>5,581,565.01 | 5,643,235.00<br>5,643,235.00             |                    | 0.00  | 61,669.99<br>61,669.99  |
| WRIGHT MEDICAL GROUP NV<br>N96617118             |   |                              |  |                    |   |   |
| PN FISHER  | 35,449.0000<br>20.850000<br>20.850000           | 782,574.19<br>782,574.19     | 739,111.65<br>739,111.65                 | 0 %                | 0.00  | 43,462.54-<br>43,462.54-  |
| ROYAL CARIBBEAN CRUISES LTD<br>V7780T103         |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 33,649.0000<br>104.280000<br>104.280000         | 3,978,648.99<br>3,978,648.99 | 3,508,917.72<br>3,508,917.72             | 0 %                | 0.00  | 469,731.27-<br>469,731.27-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE             | LOCAL COST/<br>BASE COST                           | LOCAL MARKET VALUE/<br>BASE MARKET VALUE           | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--|--|--------------------|---|---|
| AAR CORP<br>000361105                            |   |  |  |                    |   |   |
| PN FISHER  | 11,300.0000<br>42.960000<br>42.960000                       | 298,871.34<br>298,871.34                           | 485,448.00<br>485,448.00                           | 0 %                | 0.00  | 186,576.66<br>186,576.66  |
| AGCO CORP<br>001084102                           |   |  |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,942.0000<br>69.120000<br>69.120000                        | 280,789.86<br>280,789.86                           | 410,711.04<br>410,711.04                           | 0 %                | 0.00  | 129,921.18<br>129,921.18  |
| ABBOTT LABORATORIES<br>002824100                 |   |  |  |                    |   |   |
| PN ROTHCHILD                                     | 78,151.0000<br>85.320000<br>85.320000                       | 6,148,357.99<br>6,148,357.99                       | 6,667,843.32<br>6,667,843.32                       | 0 %                | 0.00  | 519,485.33<br>519,485.33  |
| PN ALGER LG CP GRWT                              | 23,295.0000<br>85.320000<br>85.320000<br><hr/> 101,446.0000 | 1,715,950.24<br>1,715,950.24<br><hr/> 7,864,308.23 | 1,987,529.40<br>1,987,529.40<br><hr/> 8,655,372.72 | 0 %                | 0.00  | 271,579.16<br>271,579.16<br><hr/> 791,064.49                    |
| ABBVIE INC<br>00287Y109                          |   |  |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 14,416.0000<br>65.740000<br>65.740000                       | 1,114,529.06<br>1,114,529.06                       | 947,707.84<br>947,707.84                           | 0 %                | 0.00  | 166,821.22-<br>166,821.22-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ABIOMED INC<br>003654100                         |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,171.0000<br>193.070000<br>193.070000          | 317,028.92<br>317,028.92     | 226,084.97<br>226,084.97                 | 0 %                | 0.00  | 90,943.95-<br>90,943.95-  |
| ACADIA REALTY TRUST<br>004239109                 |   |                              |  |                    |   |   |
| PN FISHER  | 12,200.0000<br>27.350000<br>27.350000           | 307,823.64<br>307,823.64     | 333,670.00<br>333,670.00                 | 0 %                | 0.00  | 25,846.36<br>25,846.36  |
| ACCELERON PHARMA INC<br>00434H108                |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,100.0000<br>44.910000<br>44.910000           | 626,816.61<br>626,816.61     | 588,321.00<br>588,321.00                 | 0 %                | 0.00  | 38,495.61-<br>38,495.61-  |
| ACI WORLDWIDE INC<br>004498101                   |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 30,500.0000<br>29.780000<br>29.780000           | 688,997.05<br>688,997.05     | 908,290.00<br>908,290.00                 | 0 %                | 0.00  | 219,292.95<br>219,292.95  |
| ACTUANT CORP<br>00508X203                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 40,080.0000<br>22.210000<br>22.210000           | 1,059,234.10<br>1,059,234.10 | 890,176.80<br>890,176.80                 | 0 %                | 0.00  | 169,057.30-<br>169,057.30-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ADAPTIVE BIOTECHNOLOGIES CORP<br>00650F109       |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 14,000.0000<br>50.850000<br>50.850000           | 515,483.87<br>515,483.87     | 711,900.00<br>711,900.00                 | 0 %                | 0.00  | 196,416.13<br>196,416.13  |
| ADOBE INC<br>00724F101                           |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 17,931.0000<br>284.510000<br>284.510000         | 4,581,802.30<br>4,581,802.30 | 5,101,548.81<br>5,101,548.81             | 0 %                | 0.00  | 519,746.51<br>519,746.51  |
| PN QUEST   | 2,619.0000<br>284.510000<br>284.510000          | 509,415.22<br>509,415.22     | 745,131.69<br>745,131.69                 | 0 %                | 0.00  | 235,716.47<br>235,716.47  |
| PN ALGER LG CP GRWT                              | 11,408.0000<br>284.510000<br>284.510000         | 2,363,707.47<br>2,363,707.47 | 3,245,690.08<br>3,245,690.08             | 0 %                | 0.00  | 881,982.61<br>881,982.61  |
|  | 31,958.0000                                     | 7,454,924.99                 | 9,092,370.58                             |                    | 0.00  | 1,637,445.59  |
|  |   | 7,454,924.99                 | 9,092,370.58                             |                    |   | 1,637,445.59  |
| AEROJET ROCKETDYNE HOLDINGS IN<br>007800105      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 21,900.0000<br>52.230000<br>52.230000           | 452,797.63<br>452,797.63     | 1,143,837.00<br>1,143,837.00             | 0 %                | 0.00  | 691,039.37<br>691,039.37  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ADVANCED MICRO DEVICES INC<br>007903107          |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 16,026.0000<br>31.450000<br>31.450000           | 509,299.32<br>509,299.32     | 504,017.70<br>504,017.70                 | 0 %                | 0.00  | 5,281.62-<br>5,281.62-  |
| AIR PRODUCTS & CHEMICALS INC<br>009158106        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 12,179.0000<br>225.920000<br>225.920000         | 2,045,383.89<br>2,045,383.89 | 2,751,479.68<br>2,751,479.68             | 0 %                | 0.00  | 706,095.79<br>706,095.79  |
| PN ALGER LG CP GRWT                              | 2,879.0000<br>225.920000<br>225.920000          | 439,092.75<br>439,092.75     | 650,423.68<br>650,423.68                 | 0 %                | 0.00  | 211,330.93<br>211,330.93  |
|  | 15,058.0000                                     | 2,484,476.64<br>2,484,476.64 | 3,401,903.36<br>3,401,903.36             |                    | 0.00  | 917,426.72<br>917,426.72  |
| ALBANY INTERNATIONAL CORP<br>012348108           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,200.0000<br>82.220000<br>82.220000           | 902,367.02<br>902,367.02     | 1,085,304.00<br>1,085,304.00             | 0 %                | 0.00  | 182,936.98<br>182,936.98  |
| ALIBABA GROUP HOLDING LTD<br>ADR<br>01609W102    |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 16,176.0000<br>175.030000<br>175.030000         | 2,582,114.02<br>2,582,114.02 | 2,831,285.28<br>2,831,285.28             | 0 %                | 0.00  | 249,171.26<br>249,171.26  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE     | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ALLEGHENY TECHNOLOGIES INC<br>01741R102          |   |                              |  |                    |   |   |
| PN FISHER  | 27,629.0000<br>19.820000<br>19.820000               | 767,420.39<br>767,420.39     | 547,606.78<br>547,606.78                 | 0 %                | 0.00  | 219,813.61-<br>219,813.61-                                      |
| ALLISON TRANSMISSION HOLDINGS<br>01973R101       |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 8,677.0000<br>44.430000<br>44.430000                | 399,735.50<br>399,735.50     | 385,519.11<br>385,519.11                 | 0 %                | 0.00  | 14,216.39-<br>14,216.39-  |
| ALLSCRIPTS HEALTHCARE SOLUTION<br>01988P108      |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 73,120.0000<br>9.080000<br>9.080000                 | 1,199,579.04<br>1,199,579.04 | 663,929.60<br>663,929.60                 | 0 %                | 0.00  | 535,649.44-<br>535,649.44-                                      |
| PN FISHER  | 71,400.0000<br>9.080000<br>9.080000<br>144,520.0000 | 938,232.65<br>938,232.65     | 648,312.00<br>648,312.00                 | 0 %                | 0.00  | 289,920.65-<br>289,920.65-                                      |
|  |   | 2,137,811.69<br>2,137,811.69 | 1,312,241.60<br>1,312,241.60             |                    | 0.00  | 825,570.09-<br>825,570.09-                                      |
| ALLY FINANCIAL INC<br>02005N100                  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 28,179.0000<br>31.350000<br>31.350000               | 843,104.79<br>843,104.79     | 883,411.65<br>883,411.65                 | 0 %                | 0.00  | 40,306.86<br>40,306.86  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ALNYLAM PHARMACEUTICALS INC<br>02043Q107         |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 4,383.0000<br>80.690000<br>80.690000            | 343,976.68<br>343,976.68     | 353,664.27<br>353,664.27                 | 0 %                | 0.00  | 9,687.59<br>9,687.59  |
| ALPHABET INC-CL C<br>02079K107                   |   |                              |  |                    |   |   |
| PN QUEST   | 1,909.0000<br>1188.100000<br>1188.100000        | 1,786,248.36<br>1,786,248.36 | 2,268,082.90<br>2,268,082.90             | 0 %                | 0.00  | 481,834.54<br>481,834.54  |
| PN ALGER LG CP GRWT                              | 2,942.0000<br>1188.100000<br>1188.100000        | 2,531,543.05<br>2,531,543.05 | 3,495,390.20<br>3,495,390.20             | 0 %                | 0.00  | 963,847.15<br>963,847.15  |
| CPTF PN6 BOSTON CO                               | 2,331.0000<br>1188.100000<br>1188.100000        | 2,490,570.52<br>2,490,570.52 | 2,769,461.10<br>2,769,461.10             | 0 %                | 0.00  | 278,890.58<br>278,890.58  |
|  | 7,182.0000                                      | 6,808,361.93<br>6,808,361.93 | 8,532,934.20<br>8,532,934.20             |                    | 0.00  | 1,724,572.27<br>1,724,572.27                                    |
| ALPHABET INC-CL A<br>02079K305                   |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 10,219.0000<br>1190.530000<br>1190.530000       | 7,424,087.66<br>7,424,087.66 | 12,166,026.07<br>12,166,026.07           | 0 %                | 0.00  | 4,741,938.41<br>4,741,938.41                                    |
| CPTF PN6 BOSTON CO                               | 1,029.0000<br>1190.530000<br>1190.530000        | 1,202,278.13<br>1,202,278.13 | 1,225,055.37<br>1,225,055.37             | 0 %                | 0.00  | 22,777.24<br>22,777.24  |
|  | 11,248.0000                                     | 8,626,365.79<br>8,626,365.79 | 13,391,081.44<br>13,391,081.44           |                    | 0.00  | 4,764,715.65<br>4,764,715.65                                    |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ALTAIR ENGINEERING INC<br>021369103              |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 26,580.0000<br>34.360000<br>34.360000           | 702,905.69<br>702,905.69     | 913,288.80<br>913,288.80                 | 0 %                | 0.00  | 210,383.11<br>210,383.11  |
| ALTRA INDUSTRIAL MOTION CORP<br>02208R106        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 33,090.0000<br>25.990000<br>25.990000           | 1,022,061.52<br>1,022,061.52 | 860,009.10<br>860,009.10                 | 0 %                | 0.00  | 162,052.42-<br>162,052.42-                                      |
| ALTRIA GROUP INC<br>02209S103                    |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 19,937.0000<br>43.740000<br>43.740000           | 1,012,091.83<br>1,012,091.83 | 872,044.38<br>872,044.38                 | 0 %                | 0.00  | 140,047.45-<br>140,047.45-                                      |
| AMAZON.COM INC<br>023135106                      |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 8,700.0000<br>1776.290000<br>1776.290000        | 8,285,189.90<br>8,285,189.90 | 15,453,723.00<br>15,453,723.00           | 0 %                | 0.00  | 7,168,533.10<br>7,168,533.10                                    |
| PN QUEST   | 1,288.0000<br>1776.290000<br>1776.290000        | 1,556,070.98<br>1,556,070.98 | 2,287,861.52<br>2,287,861.52             | 0 %                | 0.00  | 731,790.54<br>731,790.54  |
| PN ALGER LG CP GRWT                              | 3,123.0000<br>1776.290000<br>1776.290000        | 3,071,447.69<br>3,071,447.69 | 5,547,353.67<br>5,547,353.67             | 0 %                | 0.00  | 2,475,905.98<br>2,475,905.98                                    |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                              |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 2,481.0000<br>1776.290000<br>1776.290000        | 2,839,044.07<br>2,839,044.07 | 4,406,975.49<br>4,406,975.49             | 0 %                | 0.00  | 1,567,931.42<br>1,567,931.42                                    |
|  | 15,592.0000                                     | 15,751,752.64                | 27,695,913.68                            |                    | 0.00  | 11,944,161.04   |
|  |   | 15,751,752.64                | 27,695,913.68                            |                    |   | 11,944,161.04   |
| AMEREN CORP                                      |   |                              |  |                    |   |   |
| 023608102  |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 76,030.0000<br>77.150000<br>77.150000           | 5,001,712.07<br>5,001,712.07 | 5,865,714.50<br>5,865,714.50             | 0 %                | 0.00  | 864,002.43<br>864,002.43  |
| AMERICAN ELECTRIC POWER CO INC                   |   |                              |  |                    |   |   |
| 025537101  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,285.0000<br>91.150000<br>91.150000            | 519,494.27<br>519,494.27     | 572,877.75<br>572,877.75                 | 0 %                | 0.00  | 53,383.48<br>53,383.48  |
| AMERICAN EXPRESS CO                              |   |                              |  |                    |   |   |
| 025816109  |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 41,077.0000<br>120.370000<br>120.370000         | 2,811,954.99<br>2,811,954.99 | 4,944,438.49<br>4,944,438.49             | 0 %                | 0.00  | 2,132,483.50<br>2,132,483.50                                    |
| PN GAMCO ASST MGMT                               | 18,900.0000<br>120.370000<br>120.370000         | 1,469,924.18<br>1,469,924.18 | 2,274,993.00<br>2,274,993.00             | 0 %                | 0.00  | 805,068.82<br>805,068.82  |
|  | 59,977.0000                                     | 4,281,879.17                 | 7,219,431.49                             |                    | 0.00  | 2,937,552.32  |
|  |   | 4,281,879.17                 | 7,219,431.49                             |                    |   | 2,937,552.32  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| AMERICAN INTERNATIONAL GROUP I<br>026874784      |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 23,890.0000<br>52.040000<br>52.040000           | 1,300,000.04             | 1,243,235.60                             | 0 %                | 0.00  | 56,764.44-<br>56,764.44-  |
| AMERICAN TOWER CORP<br>03027X100                 |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 25,746.0000<br>230.190000<br>230.190000         | 4,019,697.03             | 5,926,471.74                             | 0 %                | 0.00  | 1,906,774.71<br>1,906,774.71                                    |
| AMERISOURCEBERGEN CORP<br>03073E105              |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 12,133.0000<br>82.270000<br>82.270000           | 1,131,630.19             | 998,181.91                               | 0 %                | 0.00  | 133,448.28-<br>133,448.28-                                      |
| AMERIPRISE FINANCIAL INC<br>03076C106            |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,133.0000<br>128.980000<br>128.980000          | 753,480.40               | 791,034.34                               | 0 %                | 0.00  | 37,553.94<br>37,553.94  |
| AMETEK INC<br>031100100                          |   |                          |  |                    |   |   |
| PN QUEST   | 9,455.0000<br>85.930000<br>85.930000            | 829,772.77               | 812,468.15                               | 0 %                | 0.00  | 17,304.62-<br>17,304.62-  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AMGEN INC<br>031162100                           |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,234.0000<br>208.620000<br>208.620000          | 954,908.23<br>954,908.23     | 1,091,917.08<br>1,091,917.08             | 0 %                | 0.00  | 137,008.85<br>137,008.85  |
| AMPHENOL CORP<br>032095101                       |   |                              |  |                    |   |   |
| PN QUEST   | 8,910.0000<br>87.540000<br>87.540000            | 832,010.64<br>832,010.64     | 779,981.40<br>779,981.40                 | 0 %                | 0.00  | 52,029.24-<br>52,029.24-  |
| ANALOG DEVICES INC<br>032654105                  |   |                              |  |                    |   |   |
| PN QUEST   | 6,874.0000<br>109.830000<br>109.830000          | 636,222.19<br>636,222.19     | 754,971.42<br>754,971.42                 | 0 %                | 0.00  | 118,749.23<br>118,749.23  |
| ANIXTER INTERNATIONAL INC<br>035290105           |   |                              |  |                    |   |   |
| PN FISHER  | 10,611.0000<br>59.970000<br>59.970000           | 444,363.15<br>444,363.15     | 636,341.67<br>636,341.67                 | 0 %                | 0.00  | 191,978.52<br>191,978.52  |
| ANSYS INC<br>03662Q105                           |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,050.0000<br>206.560000<br>206.560000          | 1,157,237.69<br>1,157,237.69 | 1,456,248.00<br>1,456,248.00             | 0 %                | 0.00  | 299,010.31<br>299,010.31  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| ANTHEM INC                                       |   |                          |  |                    |   |   |
|  | 036752103                                       |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,577.0000                                      |                          |  |                    |   |   |
|  | 261.520000                                      | 620,606.98               | 935,457.04                               |                    |   | 314,850.06  |
|  | 261.520000                                      | 620,606.98               | 935,457.04                               | 0 %                | 0.00  | 314,850.06  |
| CPTF PN6 BOSTON CO                               | 3,528.0000                                      |                          |  |                    |   |   |
|  | 261.520000                                      | 1,052,419.07             | 922,642.56                               |                    |   | 129,776.51-   |
|  | 261.520000                                      | 1,052,419.07             | 922,642.56                               | 0 %                | 0.00  | 129,776.51-   |
|  | 7,105.0000                                      |                          |  |                    |   |   |
|  |   | 1,673,026.05             | 1,858,099.60                             |                    |   | 185,073.55  |
|  |   | 1,673,026.05             | 1,858,099.60                             |                    | 0.00  | 185,073.55  |
| APPLE INC  |   |                          |  |                    |   |   |
|  | 037833100                                       |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 63,354.0000                                     |                          |  |                    |   |   |
|  | 208.740000                                      | 6,190,615.15             | 13,224,513.96                            |                    |   | 7,033,898.81  |
|  | 208.740000                                      | 6,190,615.15             | 13,224,513.96                            | 0 %                | 0.00  | 7,033,898.81  |
| PN QUEST   | 10,869.0000                                     |                          |  |                    |   |   |
|  | 208.740000                                      | 1,663,137.81             | 2,268,795.06                             |                    |   | 605,657.25  |
|  | 208.740000                                      | 1,663,137.81             | 2,268,795.06                             | 0 %                | 0.00  | 605,657.25  |
| PN ALGER LG CP GRWT                              | 14,767.0000                                     |                          |  |                    |   |   |
|  | 208.740000                                      | 2,635,993.14             | 3,082,463.58                             |                    |   | 446,470.44  |
|  | 208.740000                                      | 2,635,993.14             | 3,082,463.58                             | 0 %                | 0.00  | 446,470.44  |
| CPTF PN6 BOSTON CO                               | 14,881.0000                                     |                          |  |                    |   |   |
|  | 208.740000                                      | 2,369,504.48             | 3,106,259.94                             |                    |   | 736,755.46  |
|  | 208.740000                                      | 2,369,504.48             | 3,106,259.94                             | 0 %                | 0.00  | 736,755.46  |
|  | 103,871.0000                                    |                          |  |                    |   |   |
|  |   | 12,859,250.58            | 21,682,032.54                            |                    |   | 8,822,781.96  |
|  |   | 12,859,250.58            | 21,682,032.54                            |                    | 0.00  | 8,822,781.96  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| APPLIED INDUSTRIAL TECHNOLOGIE<br>03820C105      |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 21,300.0000<br>53.390000<br>53.390000           | 961,498.16<br>961,498.16 | 1,137,207.00<br>1,137,207.00             | 0 %                | 0.00  | 175,708.84<br>175,708.84  |
| APPLIED MATERIALS INC<br>038222105               |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 20,880.0000<br>48.020000<br>48.020000           | 905,049.89<br>905,049.89 | 1,002,657.60<br>1,002,657.60             | 0 %                | 0.00  | 97,607.71<br>97,607.71  |
| APTARGROUP INC<br>038336103                      |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 4,000.0000<br>122.220000<br>122.220000          | 388,783.91<br>388,783.91 | 488,880.00<br>488,880.00                 | 0 %                | 0.00  | 100,096.09<br>100,096.09  |
| ARCHER-DANIELS-MIDLAND CO<br>039483102           |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,973.0000<br>38.050000<br>38.050000            | 259,522.69<br>259,522.69 | 227,272.65<br>227,272.65                 | 0 %                | 0.00  | 32,250.04-<br>32,250.04-  |
| ARMSTRONG FLOORING INC<br>04238R106              |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 15,000.0000<br>6.770000<br>6.770000             | 293,586.54<br>293,586.54 | 101,550.00<br>101,550.00                 | 0 %                | 0.00  | 192,036.54-<br>192,036.54-                                      |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE              | LOCAL COST/<br>BASE COST   | LOCAL MARKET VALUE/<br>BASE MARKET VALUE                           | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| ARTISAN PARTNERS ASSET MANAGEM<br>04316A108      |  |  |  |                    |   |   |
| PN FISHER  | 24,000.0000<br>26.640000<br>26.640000                        | 821,800.52<br>821,800.52   | 639,360.00<br>639,360.00   | 0 %                | 0.00  | 182,440.52-<br>182,440.52-                                      |
| ASHLAND GLOBAL HOLDINGS INC<br>044186104         |  |  |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 13,500.0000<br>73.240000<br>73.240000                        | 848,069.75<br>848,069.75   | 988,740.00<br>988,740.00   | 0 %                | 0.00  | 140,670.25<br>140,670.25  |
| ASPEN TECHNOLOGY INC<br>045327103                |  |  |  |                    |   |   |
| PN FISHER  | 23,411.0000<br>133.200000<br>133.200000                      | 856,605.59<br>856,605.59   | 3,118,345.20<br>3,118,345.20                                       | 0 %                | 0.00  | 2,261,739.61<br>2,261,739.61                                    |
| PN WEDGE QVM LG CAP                              | 11,315.0000<br>133.200000<br>133.200000<br><hr/> 34,726.0000 | 1,108,879.48<br>1,108,879.48<br><hr/> 1,965,485.07<br>1,965,485.07 | 1,507,158.00<br>1,507,158.00<br><hr/> 4,625,503.20<br>4,625,503.20 | 0 %                | 0.00  | 398,278.52<br>398,278.52<br><hr/> 2,660,018.13<br>2,660,018.13  |
| ATLAS AIR WORLDWIDE HOLDINGS I<br>049164205      |  |  |  |                    |   |   |
| PN FISHER  | 11,240.0000<br>25.850000<br>25.850000                        | 444,433.57<br>444,433.57   | 290,554.00<br>290,554.00   | 0 %                | 0.00  | 153,879.57-<br>153,879.57-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| AUTODESK INC<br>052769106                        |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,551.0000<br>142.820000<br>142.820000          | 561,150.26<br>561,150.26     | 507,153.82<br>507,153.82                 | 0 %                | 0.00  | 53,996.44-<br>53,996.44-  |
| AUTOLIV INC<br>052800109                         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,221.0000<br>68.400000<br>68.400000            | 482,885.06<br>482,885.06     | 425,516.40<br>425,516.40                 | 0 %                | 0.00  | 57,368.66-<br>57,368.66-  |
| AUTOZONE INC<br>053332102                        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 3,612.0000<br>1101.690000<br>1101.690000        | 3,367,496.92<br>3,367,496.92 | 3,979,304.28<br>3,979,304.28             | 0 %                | 0.00  | 611,807.36<br>611,807.36  |
| PN WEDGE QVM LG CAP                              | 944.0000<br>1101.690000<br>1101.690000          | 837,701.64<br>837,701.64     | 1,039,995.36<br>1,039,995.36             | 0 %                | 0.00  | 202,293.72<br>202,293.72  |
|  | 4,556.0000                                      | 4,205,198.56<br>4,205,198.56 | 5,019,299.64<br>5,019,299.64             |                    | 0.00  | 814,101.08<br>814,101.08  |
| AVALARA INC<br>05338G106                         |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 19,200.0000<br>84.340000<br>84.340000           | 979,919.60<br>979,919.60     | 1,619,328.00<br>1,619,328.00             | 0 %                | 0.00  | 639,408.40<br>639,408.40  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 6,840.0000                                      |                          |  |                    |   |   |
|  | 84.340000                                       | 405,839.52               | 576,885.60                               |                    |   | 171,046.08  |
|  | 84.340000                                       | 405,839.52               | 576,885.60                               | 0 %                | 0.00  | 171,046.08  |
|  | 26,040.0000                                     |                          |  |                    |   |   |
|  |   | 1,385,759.12             | 2,196,213.60                             |                    |   | 810,454.48  |
|  |   | 1,385,759.12             | 2,196,213.60                             |                    | 0.00  | 810,454.48  |
| AVALONBAY COMMUNITIES INC<br>053484101           |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 22,029.0000                                     |                          |  |                    |   |   |
|  | 212.560000                                      | 3,864,475.51             | 4,682,484.24                             |                    |   | 818,008.73  |
|  | 212.560000                                      | 3,864,475.51             | 4,682,484.24                             | 0 %                | 0.00  | 818,008.73  |
| BJ'S WHOLESALE CLUB HOLDINGS I<br>05550J101      |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 47,000.0000                                     |                          |  |                    |   |   |
|  | 26.260000                                       | 1,179,476.01             | 1,234,220.00                             |                    |   | 54,743.99   |
|  | 26.260000                                       | 1,179,476.01             | 1,234,220.00                             | 0 %                | 0.00  | 54,743.99   |
| BP PLC<br>ADR<br>055622104                       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 14,263.0000                                     |                          |  |                    |   |   |
|  | 36.950000                                       | 566,706.76               | 527,017.85                               |                    |   | 39,688.91-  |
|  | 36.950000                                       | 566,706.76               | 527,017.85                               | 0 %                | 0.00  | 39,688.91-  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| BWX TECHNOLOGIES INC<br>05605H100                |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 27,500.0000<br>59.200000<br>59.200000           | 1,211,633.25<br>1,211,633.25 | 1,628,000.00<br>1,628,000.00             | 0 %                | 0.00  | 416,366.75<br>416,366.75  |
| BADGER METER INC<br>056525108                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 19,120.0000<br>51.580000<br>51.580000           | 1,085,099.26<br>1,085,099.26 | 986,209.60<br>986,209.60                 | 0 %                | 0.00  | 98,889.66-<br>98,889.66-  |
| BAKER HUGHES CO<br>05722G100                     |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 8,100.0000<br>21.690000<br>21.690000            | 466,279.88<br>466,279.88     | 175,689.00<br>175,689.00                 | 0 %                | 0.00  | 290,590.88-<br>290,590.88-                                      |
| BALCHEM CORP<br>057665200                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,030.0000<br>88.790000<br>88.790000           | 431,917.06<br>431,917.06     | 1,512,093.70<br>1,512,093.70             | 0 %                | 0.00  | 1,080,176.64<br>1,080,176.64                                    |
| BALL CORP<br>058498106                           |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 11,091.0000<br>80.410000<br>80.410000           | 796,877.98<br>796,877.98     | 891,827.31<br>891,827.31                 | 0 %                | 0.00  | 94,949.33<br>94,949.33  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

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|--|---|------------------------------|--|--------------------|---|---|
| BANCORPSOUTH BANK<br>05971J102                   |   |                              |  |                    |   |   |
| PN FISHER  | 17,858.0000<br>27.590000<br>27.590000           | 361,018.06<br>361,018.06     | 492,702.22<br>492,702.22                 | 0 %                | 0.00  | 131,684.16<br>131,684.16  |
| BANK OF AMERICA CORP<br>060505104                |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 268,651.0000<br>27.510000<br>27.510000          | 4,999,664.74<br>4,999,664.74 | 7,390,589.01<br>7,390,589.01             | 0 %                | 0.00  | 2,390,924.27<br>2,390,924.27                                    |
| PN WEDGE QVM LG CAP                              | 29,876.0000<br>27.510000<br>27.510000           | 551,222.06<br>551,222.06     | 821,888.76<br>821,888.76                 | 0 %                | 0.00  | 270,666.70<br>270,666.70  |
|  | 298,527.0000                                    | 5,550,886.80<br>5,550,886.80 | 8,212,477.77<br>8,212,477.77             |                    | 0.00  | 2,661,590.97<br>2,661,590.97                                    |
| BANK OF NEW YORK MELLON CORP/T<br>064058100      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 42,700.0000<br>42.060000<br>42.060000           | 2,017,557.73<br>2,017,557.73 | 1,795,962.00<br>1,795,962.00             | 0 %                | 0.00  | 221,595.73-<br>221,595.73-                                      |
| BAXTER INTERNATIONAL INC<br>071813109            |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 9,991.0000<br>87.950000<br>87.950000            | 876,443.78<br>876,443.78     | 878,708.45<br>878,708.45                 | 0 %                | 0.00  | 2,264.67<br>2,264.67  |



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|--|---|------------------------------|--|--------------------|---|---|
| BAYCOM CORP<br>07272M107                         |   |                              |  |                    |   |   |
| PN QUEST   | 137,040.0000<br>21.730000<br>21.730000          | 1,407,993.42<br>1,407,993.42 | 2,977,879.20<br>2,977,879.20             | 0 %                | 0.00  | 1,569,885.78<br>1,569,885.78                                    |
| BEACON ROOFING SUPPLY INC<br>073685109           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 26,600.0000<br>31.880000<br>31.880000           | 1,245,279.75<br>1,245,279.75 | 848,008.00<br>848,008.00                 | 0 %                | 0.00  | 397,271.75-<br>397,271.75-                                      |
| PN RBC GLOBAL                                    | 33,210.0000<br>31.880000<br>31.880000           | 1,202,903.25<br>1,202,903.25 | 1,058,734.80<br>1,058,734.80             | 0 %                | 0.00  | 144,168.45-<br>144,168.45-                                      |
| PN FISHER  | 23,184.0000<br>31.880000<br>31.880000           | 946,968.51<br>946,968.51     | 739,105.92<br>739,105.92                 | 0 %                | 0.00  | 207,862.59-<br>207,862.59-                                      |
|  | 82,994.0000                                     | 3,395,151.51<br>3,395,151.51 | 2,645,848.72<br>2,645,848.72             |                    | 0.00  | 749,302.79-<br>749,302.79-                                      |
| BECTON DICKINSON AND CO<br>075887109             |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 2,500.0000<br>253.920000<br>253.920000          | 578,140.50<br>578,140.50     | 634,800.00<br>634,800.00                 | 0 %                | 0.00  | 56,659.50<br>56,659.50  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| WR BERKLEY CORP<br>084423102                     |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 20,250.0000<br>71.250000<br>71.250000           | 895,586.40<br>895,586.40     | 1,442,812.50<br>1,442,812.50             | 0 %                | 0.00  | 547,226.10<br>547,226.10  |
| BEST BUY CO INC<br>086516101                     |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 59,335.0000<br>63.650000<br>63.650000           | 4,165,237.30<br>4,165,237.30 | 3,776,672.75<br>3,776,672.75             | 0 %                | 0.00  | 388,564.55-<br>388,564.55-                                      |
| BIO-RAD LABORATORIES INC<br>090572207            |   |                              |  |                    |   |   |
| PN FISHER  | 3,470.0000<br>337.710000<br>337.710000          | 265,456.85<br>265,456.85     | 1,171,853.70<br>1,171,853.70             | 0 %                | 0.00  | 906,396.85<br>906,396.85  |
| BIOMARIN PHARMACEUTICAL INC<br>09061G101         |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 5,140.0000<br>75.060000<br>75.060000            | 474,930.10<br>474,930.10     | 385,808.40<br>385,808.40                 | 0 %                | 0.00  | 89,121.70-<br>89,121.70-  |
| BIOGEN INC<br>09062X103                          |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 15,557.0000<br>219.750000<br>219.750000         | 3,763,596.78<br>3,763,596.78 | 3,418,650.75<br>3,418,650.75             | 0 %                | 0.00  | 344,946.03-<br>344,946.03-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                              |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,020.0000<br>219.750000<br>219.750000          | 1,017,201.28<br>1,017,201.28 | 883,395.00<br>883,395.00                 | 0 %                | 0.00  | 133,806.28-<br>133,806.28-                                      |
|  | 19,577.0000                                     | 4,780,798.06<br>4,780,798.06 | 4,302,045.75<br>4,302,045.75             |                    | 0.00  | 478,752.31-<br>478,752.31-                                      |
| H&R BLOCK INC                                    | 093671105                                       |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 58,500.0000<br>24.220000<br>24.220000           | 1,527,106.32<br>1,527,106.32 | 1,416,870.00<br>1,416,870.00             | 0 %                | 0.00  | 110,236.32-<br>110,236.32-                                      |
| BLUEPRINT MEDICINES CORP                         | 09627Y109                                       |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 11,000.0000<br>76.670000<br>76.670000           | 706,750.70<br>706,750.70     | 843,370.00<br>843,370.00                 | 0 %                | 0.00  | 136,619.30<br>136,619.30  |
| BOEING CO/THE                                    | 097023105                                       |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 13,613.0000<br>364.090000<br>364.090000         | 4,433,408.32<br>4,433,408.32 | 4,956,357.17<br>4,956,357.17             | 0 %                | 0.00  | 522,948.85<br>522,948.85  |
| PN QUEST   | 2,264.0000<br>364.090000<br>364.090000          | 786,145.27<br>786,145.27     | 824,299.76<br>824,299.76                 | 0 %                | 0.00  | 38,154.49<br>38,154.49  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,824.0000                                      |                          |  |                    |   |   |
|  | 364.090000                                      | 1,349,240.51             | 1,392,280.16                             |                    |   | 43,039.65   |
|  | 364.090000                                      | 1,349,240.51             | 1,392,280.16                             | 0 %                | 0.00  | 43,039.65   |
|  | 19,701.0000                                     |                          |  |                    |   |   |
|  |   | 6,568,794.10             | 7,172,937.09                             |                    |   | 604,142.99  |
|  |   | 6,568,794.10             | 7,172,937.09                             |                    | 0.00  | 604,142.99  |
| BOOKING HOLDINGS INC                             |   |                          |  |                    |   |   |
| 09857L108  |   |                          |  |                    |   |   |
| PN QUEST   | 349.0000  |                          |  |                    |   |   |
|  | 1966.410000                                     | 668,696.26               | 686,277.09                               |                    |   | 17,580.83   |
|  | 1966.410000                                     | 668,696.26               | 686,277.09                               | 0 %                | 0.00  | 17,580.83   |
| BOOZ ALLEN HAMILTON HOLDING CO                   |   |                          |  |                    |   |   |
| 099502106  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 25,500.0000                                     |                          |  |                    |   |   |
|  | 75.510000                                       | 893,988.42               | 1,925,505.00                             |                    |   | 1,031,516.58  |
|  | 75.510000                                       | 893,988.42               | 1,925,505.00                             | 0 %                | 0.00  | 1,031,516.58  |
| BORGWARNER INC                                   |   |                          |  |                    |   |   |
| 099724106  |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 11,532.0000                                     |                          |  |                    |   |   |
|  | 32.630000                                       | 450,863.15               | 376,289.16                               |                    |   | 74,573.99-  |
|  | 32.630000                                       | 450,863.15               | 376,289.16                               | 0 %                | 0.00  | 74,573.99-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| BOSTON BEER CO INC/THE<br>100557107              |  |                              |  |                    |   |   |
| PN FISHER  | 5,958.0000<br>438.420000<br>438.420000               | 833,845.39<br>833,845.39     | 2,612,106.36<br>2,612,106.36             | 0 %                | 0.00  | 1,778,260.97<br>1,778,260.97                                    |
| BOSTON PROPERTIES INC<br>101121101               |  |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 28,769.0000<br>128.420000<br>128.420000              | 3,833,014.09<br>3,833,014.09 | 3,694,514.98<br>3,694,514.98             | 0 %                | 0.00  | 138,499.11-<br>138,499.11-                                      |
| BOSTON SCIENTIFIC CORP<br>101137107              |  |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 46,597.0000<br>42.730000<br>42.730000                | 1,496,336.69<br>1,496,336.69 | 1,991,089.81<br>1,991,089.81             | 0 %                | 0.00  | 494,753.12<br>494,753.12  |
| CPTF PN6 BOSTON CO                               | 27,290.0000<br>42.730000<br>42.730000<br>73,887.0000 | 820,092.33<br>820,092.33     | 1,166,101.70<br>1,166,101.70             | 0 %                | 0.00  | 346,009.37<br>346,009.37  |
|  |  | 2,316,429.02<br>2,316,429.02 | 3,157,191.51<br>3,157,191.51             |                    | 0.00  | 840,762.49<br>840,762.49  |
| BOTTOMLINE TECHNOLOGIES DE INC<br>101388106      |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 19,040.0000<br>41.240000<br>41.240000                | 410,325.43<br>410,325.43     | 785,209.60<br>785,209.60                 | 0 %                | 0.00  | 374,884.17<br>374,884.17  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| BRIGHT HORIZONS FAMILY SOLUTIO<br>109194100      |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,200.0000<br>165.050000<br>165.050000         | 856,115.48<br>856,115.48     | 2,178,660.00<br>2,178,660.00             | 0 %                | 0.00  | 1,322,544.52<br>1,322,544.52                                    |
| BRINK'S CO/THE<br>109696104                      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 7,000.0000<br>75.250000<br>75.250000            | 442,585.83<br>442,585.83     | 526,750.00<br>526,750.00                 | 0 %                | 0.00  | 84,164.17<br>84,164.17  |
| BROADRIDGE FINANCIAL SOLUTIONS<br>11133T103      |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 12,500.0000<br>129.440000<br>129.440000         | 1,132,685.36<br>1,132,685.36 | 1,618,000.00<br>1,618,000.00             | 0 %                | 0.00  | 485,314.64<br>485,314.64  |
| BROADCOM INC<br>11135F101                        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 21,344.0000<br>282.640000<br>282.640000         | 5,330,723.17<br>5,330,723.17 | 6,032,668.16<br>6,032,668.16             | 0 %                | 0.00  | 701,944.99<br>701,944.99  |
| PN ALGER LG CP GRWT                              | 1,617.0000<br>282.640000<br>282.640000          | 394,400.59<br>394,400.59     | 457,028.88<br>457,028.88                 | 0 %                | 0.00  | 62,628.29<br>62,628.29  |
| CPTF PN6 BOSTON CO                               | 4,745.0000<br>282.640000<br>282.640000          | 1,222,591.02<br>1,222,591.02 | 1,341,126.80<br>1,341,126.80             | 0 %                | 0.00  | 118,535.78<br>118,535.78  |
|  | 27,706.0000                                     | 6,947,714.78<br>6,947,714.78 | 7,830,823.84<br>7,830,823.84             |                    | 0.00  | 883,109.06<br>883,109.06  |





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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| BROOKS AUTOMATION INC<br>114340102               |   |                              |  |                    |   |   |
| PN FISHER  | 33,295.0000<br>33.330000<br>33.330000           | 1,009,739.95<br>1,009,739.95 | 1,109,722.35<br>1,109,722.35             | 0 %                | 0.00  | 99,982.40<br>99,982.40  |
| BRUNSWICK CORP/DE<br>117043109                   |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,400.0000<br>46.600000<br>46.600000           | 722,436.21<br>722,436.21     | 624,440.00<br>624,440.00                 | 0 %                | 0.00  | 97,996.21-<br>97,996.21-  |
| BURLINGTON STORES INC<br>122017106               |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,956.0000<br>202.490000<br>202.490000          | 743,989.68<br>743,989.68     | 1,206,030.44<br>1,206,030.44             | 0 %                | 0.00  | 462,040.76<br>462,040.76  |
| CBS CORP<br>124857202                            |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 5,165.0000<br>42.060000<br>42.060000            | 275,192.42<br>275,192.42     | 217,239.90<br>217,239.90                 | 0 %                | 0.00  | 57,952.52-<br>57,952.52-  |
| PN GAMCO ASST MGMT                               | 16,000.0000<br>42.060000<br>42.060000           | 956,232.86<br>956,232.86     | 672,960.00<br>672,960.00                 | 0 %                | 0.00  | 283,272.86-<br>283,272.86-                                      |
|  | 21,165.0000                                     | 1,231,425.28<br>1,231,425.28 | 890,199.90<br>890,199.90                 |                    | 0.00  | 341,225.38-<br>341,225.38-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CDW CORP/DE<br>12514G108                         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 13,428.0000<br>115.500000<br>115.500000         | 1,263,689.64<br>1,263,689.64 | 1,550,934.00<br>1,550,934.00             | 0 %                | 0.00  | 287,244.36<br>287,244.36  |
| CF INDUSTRIES HOLDINGS INC<br>125269100          |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 12,206.0000<br>48.190000<br>48.190000           | 545,968.53<br>545,968.53     | 588,207.14<br>588,207.14                 | 0 %                | 0.00  | 42,238.61<br>42,238.61  |
| CIGNA CORP<br>125523100                          |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 25,727.0000<br>153.970000<br>153.970000         | 5,303,443.15<br>5,303,443.15 | 3,961,186.19<br>3,961,186.19             | 0 %                | 0.00  | 1,342,256.96-<br>1,342,256.96-                                  |
| PN WEDGE QVM LG CAP                              | 6,344.0000<br>153.970000<br>153.970000          | 1,251,227.62<br>1,251,227.62 | 976,785.68<br>976,785.68                 | 0 %                | 0.00  | 274,441.94-<br>274,441.94-                                      |
| PN ALGER LG CP GRWT                              | 1,920.0000<br>153.970000<br>153.970000          | 365,453.25<br>365,453.25     | 295,622.40<br>295,622.40                 | 0 %                | 0.00  | 69,830.85-<br>69,830.85-  |
|  | 33,991.0000                                     | 6,920,124.02<br>6,920,124.02 | 5,233,594.27<br>5,233,594.27             |                    | 0.00  | 1,686,529.75-<br>1,686,529.75-                                  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CIT GROUP INC<br>125581801                       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 17,483.0000<br>42.590000<br>42.590000           | 851,834.10<br>851,834.10 | 744,600.97<br>744,600.97                 | 0 %                | 0.00  | 107,233.13-<br>107,233.13-                                      |
| CME GROUP INC<br>12572Q105                       |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 4,021.0000<br>217.290000<br>217.290000          | 723,111.83<br>723,111.83 | 873,723.09<br>873,723.09                 | 0 %                | 0.00  | 150,611.26<br>150,611.26  |
| CACTUS INC<br>127203107                          |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 14,900.0000<br>25.470000<br>25.470000           | 539,740.87<br>539,740.87 | 379,503.00<br>379,503.00                 | 0 %                | 0.00  | 160,237.87-<br>160,237.87-                                      |
| CADENCE DESIGN SYSTEMS INC<br>127387108          |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 18,563.0000<br>68.480000<br>68.480000           | 845,929.89<br>845,929.89 | 1,271,194.24<br>1,271,194.24             | 0 %                | 0.00  | 425,264.35<br>425,264.35  |
| CALAVO GROWERS INC<br>128246105                  |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 10,560.0000<br>88.650000<br>88.650000           | 930,389.68<br>930,389.68 | 936,144.00<br>936,144.00                 | 0 %                | 0.00  | 5,754.32<br>5,754.32  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CALLON PETROLEUM CO<br>13123X102                 |   |                              |  |                    |   |   |
| PN FISHER  | 103,499.0000<br>4.110000<br>4.110000            | 920,913.84<br>920,913.84     | 425,380.89<br>425,380.89                 | 0 %                | 0.00  | 495,532.95-<br>495,532.95-                                      |
| CAMPBELL SOUP CO<br>134429109                    |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 23,627.0000<br>45.000000<br>45.000000           | 1,015,106.52<br>1,015,106.52 | 1,063,215.00<br>1,063,215.00             | 0 %                | 0.00  | 48,108.48<br>48,108.48  |
| CANTEL MEDICAL CORP<br>138098108                 |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 16,120.0000<br>91.930000<br>91.930000           | 344,263.83<br>344,263.83     | 1,481,911.60<br>1,481,911.60             | 0 %                | 0.00  | 1,137,647.77<br>1,137,647.77                                    |
| CARLISLE COS INC<br>142339100                    |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,849.0000<br>144.960000<br>144.960000          | 282,913.82<br>282,913.82     | 412,991.04<br>412,991.04                 | 0 %                | 0.00  | 130,077.22<br>130,077.22  |
| CARMAX INC<br>143130102                          |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 14,120.0000<br>83.280000<br>83.280000           | 1,234,972.43<br>1,234,972.43 | 1,175,913.60<br>1,175,913.60             | 0 %                | 0.00  | 59,058.83-<br>59,058.83-  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CELANESE CORP<br>150870103                       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 1,970.0000                                      |                          |  |                    |   |   |
|  | 113.370000                                      | 147,344.47               | 223,338.90                               |                    |   | 75,994.43   |
|  | 113.370000                                      | 147,344.47               | 223,338.90                               | 0 %                | 0.00  | 75,994.43   |
| CENTURY ALUMINUM CO<br>156431108                 |   |                          |  |                    |   |   |
| PN FISHER  | 28,455.0000                                     |                          |  |                    |   |   |
|  | 5.510000  | 497,370.71               | 156,787.05                               |                    |   | 340,583.66-   |
|  | 5.510000  | 497,370.71               | 156,787.05                               | 0 %                | 0.00  | 340,583.66-   |
| CERNER CORP<br>156782104                         |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 19,922.0000                                     |                          |  |                    |   |   |
|  | 68.910000                                       | 1,407,980.79             | 1,372,825.02                             |                    |   | 35,155.77-  |
|  | 68.910000                                       | 1,407,980.79             | 1,372,825.02                             | 0 %                | 0.00  | 35,155.77-  |
| CHARLES RIVER LABORATORIES INT<br>159864107      |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 12,900.0000                                     |                          |  |                    |   |   |
|  | 131.200000                                      | 1,561,297.98             | 1,692,480.00                             |                    |   | 131,182.02  |
|  | 131.200000                                      | 1,561,297.98             | 1,692,480.00                             | 0 %                | 0.00  | 131,182.02  |
| CPTF PN6 BOSTON CO                               | 3,598.0000                                      |                          |  |                    |   |   |
|  | 131.200000                                      | 515,552.69               | 472,057.60                               |                    |   | 43,495.09-  |
|  | 131.200000                                      | 515,552.69               | 472,057.60                               | 0 %                | 0.00  | 43,495.09-  |
|  | 16,498.0000                                     |                          |  |                    |   |   |
|  |   | 2,076,850.67             | 2,164,537.60                             |                    |   | 87,686.93   |
|  |   | 2,076,850.67             | 2,164,537.60                             |                    | 0.00  | 87,686.93   |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CHART INDUSTRIES INC<br>16115Q308                |   |                              |  |                    |   |   |
| PN FISHER  | 14,684.0000<br>62.840000<br>62.840000           | 1,119,487.98<br>1,119,487.98 | 922,742.56<br>922,742.56                 | 0 %                | 0.00  | 196,745.42-<br>196,745.42-                                      |
| CHEGG INC<br>163092109                           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 22,800.0000<br>39.640000<br>39.640000           | 876,759.07<br>876,759.07     | 903,792.00<br>903,792.00                 | 0 %                | 0.00  | 27,032.93<br>27,032.93  |
| CHEMED CORP<br>16359R103                         |   |                              |  |                    |   |   |
| PN FISHER  | 7,161.0000<br>429.430000<br>429.430000          | 710,195.06<br>710,195.06     | 3,075,148.23<br>3,075,148.23             | 0 %                | 0.00  | 2,364,953.17<br>2,364,953.17                                    |
| PN GAMCO ASST MGMT                               | 3,300.0000<br>429.430000<br>429.430000          | 670,921.12<br>670,921.12     | 1,417,119.00<br>1,417,119.00             | 0 %                | 0.00  | 746,197.88<br>746,197.88  |
|  | 10,461.0000                                     | 1,381,116.18<br>1,381,116.18 | 4,492,267.23<br>4,492,267.23             |                    | 0.00  | 3,111,151.05<br>3,111,151.05                                    |
| CHESAPEAKE LODGING TRUST<br>165240102            |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 24,980.0000<br>25.750000<br>25.750000           | 613,104.51<br>613,104.51     | 643,235.00<br>643,235.00                 | 0 %                | 0.00  | 30,130.49<br>30,130.49  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CHEVRON CORP<br>166764100                        |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,133.0000                                      |                          |  |                    |   |   |
|  | 117.720000                                      | 457,521.91               | 486,536.76                               |                    |   | 29,014.85   |
|  | 117.720000                                      | 457,521.91               | 486,536.76                               | 0 %                | 0.00  | 29,014.85   |
| CHIPOTLE MEXICAN GRILL INC<br>169656105          |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 1,050.0000                                      |                          |  |                    |   |   |
|  | 838.420000                                      | 393,298.32               | 880,341.00                               |                    |   | 487,042.68  |
|  | 838.420000                                      | 393,298.32               | 880,341.00                               | 0 %                | 0.00  | 487,042.68  |
| CIENA CORP<br>171779309                          |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 31,528.0000                                     |                          |  |                    |   |   |
|  | 40.930000                                       | 1,253,261.34             | 1,290,441.04                             |                    |   | 37,179.70   |
|  | 40.930000                                       | 1,253,261.34             | 1,290,441.04                             | 0 %                | 0.00  | 37,179.70   |
| CIRCOR INTERNATIONAL INC<br>17273K109            |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 9,000.0000                                      |                          |  |                    |   |   |
|  | 34.370000                                       | 474,169.77               | 309,330.00                               |                    |   | 164,839.77-   |
|  | 34.370000                                       | 474,169.77               | 309,330.00                               | 0 %                | 0.00  | 164,839.77-   |
| CISCO SYSTEMS INC<br>17275R102                   |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 141,124.0000                                    |                          |  |                    |   |   |
|  | 46.810000                                       | 6,258,353.69             | 6,606,014.44                             |                    |   | 347,660.75  |
|  | 46.810000                                       | 6,258,353.69             | 6,606,014.44                             | 0 %                | 0.00  | 347,660.75  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 24,933.0000                                     |                          |  |                    |   |   |
|  | 46.810000                                       | 1,200,668.73             | 1,167,113.73                             |                    |   | 33,555.00-  |
|  | 46.810000                                       | 1,200,668.73             | 1,167,113.73                             | 0 %                | 0.00  | 33,555.00-  |
|  | 166,057.0000                                    |                          |  |                    |   |   |
|  |   | 7,459,022.42             | 7,773,128.17                             |                    |   | 314,105.75  |
|  |   | 7,459,022.42             | 7,773,128.17                             |                    | 0.00  | 314,105.75  |
| CINTAS CORP                                      |   |                          |  |                    |   |   |
|  | 172908105                                       |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,881.0000                                      |                          |  |                    |   |   |
|  | 263.800000                                      | 693,391.27               | 1,023,807.80                             |                    |   | 330,416.53  |
|  | 263.800000                                      | 693,391.27               | 1,023,807.80                             | 0 %                | 0.00  | 330,416.53  |
| CITIGROUP INC                                    |   |                          |  |                    |   |   |
|  | 172967424                                       |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 13,400.0000                                     |                          |  |                    |   |   |
|  | 64.350000                                       | 768,970.87               | 862,290.00                               |                    |   | 93,319.13   |
|  | 64.350000                                       | 768,970.87               | 862,290.00                               | 0 %                | 0.00  | 93,319.13   |
| PN ALGER LG CP GRWT                              | 2,872.0000                                      |                          |  |                    |   |   |
|  | 64.350000                                       | 181,975.91               | 184,813.20                               |                    |   | 2,837.29  |
|  | 64.350000                                       | 181,975.91               | 184,813.20                               | 0 %                | 0.00  | 2,837.29  |
|  | 16,272.0000                                     |                          |  |                    |   |   |
|  |   | 950,946.78               | 1,047,103.20                             |                    |   | 96,156.42   |
|  |   | 950,946.78               | 1,047,103.20                             |                    | 0.00  | 96,156.42   |





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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST                                       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE                       | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| CITIZENS FINANCIAL GROUP INC<br>174610105        |  |  |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 25,288.0000<br>33.740000<br>33.740000                      | 955,001.63<br>955,001.63                                       | 853,217.12<br>853,217.12                                       | 0 %                | 0.00  | 101,784.51-<br>101,784.51-                                      |
| CLEAN HARBORS INC<br>184496107                   |  |  |  |                    |   |   |
| PN TIMES SQUARE                                  | 23,600.0000<br>73.550000<br>73.550000                      | 1,436,164.64<br>1,436,164.64                                   | 1,735,780.00<br>1,735,780.00                                   | 0 %                | 0.00  | 299,615.36<br>299,615.36  |
| CLEVELAND-CLIFFS INC<br>185899101                |  |  |  |                    |   |   |
| PN FISHER  | 170,059.0000<br>7.940000<br>7.940000                       | 1,626,955.38<br>1,626,955.38                                   | 1,350,268.46<br>1,350,268.46                                   | 0 %                | 0.00  | 276,686.92-<br>276,686.92-                                      |
| COCA-COLA CO/THE<br>191216100                    |  |  |  |                    |   |   |
| PN QUEST   | 15,531.0000<br>55.040000<br>55.040000                      | 727,097.17<br>727,097.17                                       | 854,826.24<br>854,826.24                                       | 0 %                | 0.00  | 127,729.07<br>127,729.07  |
| PN ALGER LG CP GRWT                              | 15,040.0000<br>55.040000<br>55.040000<br><hr/> 30,571.0000 | 798,327.16<br>798,327.16<br><hr/> 1,525,424.33<br>1,525,424.33 | 827,801.60<br>827,801.60<br><hr/> 1,682,627.84<br>1,682,627.84 | 0 %                | 0.00  | 29,474.44<br>29,474.44<br><hr/> 157,203.51<br>157,203.51        |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| COGNEX CORP<br>192422103                         |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 9,700.0000<br>45.080000<br>45.080000            | 483,624.82<br>483,624.82     | 437,276.00<br>437,276.00                 | 0 %                | 0.00  | 46,348.82-<br>46,348.82-  |
| CPTF PN6 BOSTON CO                               | 15,077.0000<br>45.080000<br>45.080000           | 679,340.64<br>679,340.64     | 679,671.16<br>679,671.16                 | 0 %                | 0.00  | 330.52<br>330.52  |
|  | 24,777.0000                                     | 1,162,965.46<br>1,162,965.46 | 1,116,947.16<br>1,116,947.16             |                    | 0.00  | 46,018.30-<br>46,018.30-  |
| COHERENT INC<br>192479103                        |   |                              |  |                    |   |   |
| PN FISHER  | 7,834.0000<br>144.960000<br>144.960000          | 1,001,383.20<br>1,001,383.20 | 1,135,616.64<br>1,135,616.64             | 0 %                | 0.00  | 134,233.44<br>134,233.44  |
| COLGATE-PALMOLIVE CO<br>194162103                |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 12,350.0000<br>74.150000<br>74.150000           | 843,873.70<br>843,873.70     | 915,752.50<br>915,752.50                 | 0 %                | 0.00  | 71,878.80<br>71,878.80  |
| COMCAST CORP<br>20030N101                        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 191,481.0000<br>44.260000<br>44.260000          | 4,880,047.60<br>4,880,047.60 | 8,474,949.06<br>8,474,949.06             | 0 %                | 0.00  | 3,594,901.46<br>3,594,901.46                                    |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 23,276.0000                                     |                          |  |                    |   |   |
|  | 44.260000                                       | 989,506.52               | 1,030,195.76                             |                    |   | 40,689.24   |
|  | 44.260000                                       | 989,506.52               | 1,030,195.76                             | 0 %                | 0.00  | 40,689.24   |
| PN GAMCO ASST MGMT                               | 74,000.0000                                     |                          |  |                    |   |   |
|  | 44.260000                                       | 2,841,216.55             | 3,275,240.00                             |                    |   | 434,023.45  |
|  | 44.260000                                       | 2,841,216.55             | 3,275,240.00                             | 0 %                | 0.00  | 434,023.45  |
|  | 288,757.0000                                    |                          |  |                    |   |   |
|  |   | 8,710,770.67             | 12,780,384.82                            |                    |   | 4,069,614.15  |
|  |   | 8,710,770.67             | 12,780,384.82                            |                    | 0.00  | 4,069,614.15  |
| COMERICA INC                                     |   |                          |  |                    |   |   |
|  | 200340107                                       |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 12,379.0000                                     |                          |  |                    |   |   |
|  | 61.650000                                       | 875,299.65               | 763,165.35                               |                    |   | 112,134.30-   |
|  | 61.650000                                       | 875,299.65               | 763,165.35                               | 0 %                | 0.00  | 112,134.30-   |
| COMMVault SYSTEMS INC                            |   |                          |  |                    |   |   |
|  | 204166102                                       |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,020.0000                                     |                          |  |                    |   |   |
|  | 43.370000                                       | 572,080.64               | 738,157.40                               |                    |   | 166,076.76  |
|  | 43.370000                                       | 572,080.64               | 738,157.40                               | 0 %                | 0.00  | 166,076.76  |
| CONAGRA BRANDS INC                               |   |                          |  |                    |   |   |
|  | 205887102                                       |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 106,600.0000                                    |                          |  |                    |   |   |
|  | 28.360000                                       | 3,365,831.93             | 3,023,176.00                             |                    |   | 342,655.93-   |
|  | 28.360000                                       | 3,365,831.93             | 3,023,176.00                             | 0 %                | 0.00  | 342,655.93-   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE     | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CONOCOPHILLIPS<br>20825C104                      |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 86,141.0000<br>52.180000<br>52.180000               | 5,174,627.70<br>5,174,627.70 | 4,494,837.38<br>4,494,837.38             | 0 %                | 0.00  | 679,790.32-<br>679,790.32-                                      |
| PN WEDGE QVM LG CAP                              | 9,508.0000<br>52.180000<br>52.180000<br>95,649.0000 | 561,263.60<br>561,263.60     | 496,127.44<br>496,127.44                 | 0 %                | 0.00  | 65,136.16-<br>65,136.16-  |
|  |   | 5,735,891.30<br>5,735,891.30 | 4,990,964.82<br>4,990,964.82             |                    | 0.00  | 744,926.48-<br>744,926.48-                                      |
| CORE-MARK HOLDING CO INC<br>218681104            |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 32,280.0000<br>32.390000<br>32.390000               | 1,004,431.06<br>1,004,431.06 | 1,045,549.20<br>1,045,549.20             | 0 %                | 0.00  | 41,118.14<br>41,118.14  |
| CORESITE REALTY CORP<br>21870Q105                |   |                              |  |                    |   |   |
| PN FISHER  | 5,355.0000<br>116.180000<br>116.180000              | 573,662.49<br>573,662.49     | 622,143.90<br>622,143.90                 | 0 %                | 0.00  | 48,481.41<br>48,481.41  |
| CORELOGIC INC/UNITED STATES<br>21871D103         |   |                              |  |                    |   |   |
| PN FISHER  | 25,500.0000<br>48.400000<br>48.400000               | 958,963.69<br>958,963.69     | 1,234,200.00<br>1,234,200.00             | 0 %                | 0.00  | 275,236.31<br>275,236.31  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| CORPORATE OFFICE PROPERTIES TR<br>22002T108      |   |                          |  |                    |   |   |
| PN FISHER  | 9,150.0000<br>28.890000<br>28.890000            | 250,419.03<br>250,419.03 | 264,343.50<br>264,343.50                 | 0 %                | 0.00  | 13,924.47<br>13,924.47  |
| COSTAR GROUP INC<br>22160N109                    |   |                          |  |                    |   |   |
| PN QUEST   | 1,227.0000<br>614.870000<br>614.870000          | 401,521.11<br>401,521.11 | 754,445.49<br>754,445.49                 | 0 %                | 0.00  | 352,924.38<br>352,924.38  |
| COUPA SOFTWARE INC<br>22266L106                  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 12,500.0000<br>138.930000<br>138.930000         | 794,650.63<br>794,650.63 | 1,736,625.00<br>1,736,625.00             | 0 %                | 0.00  | 941,974.37<br>941,974.37  |
| COVETRUS INC<br>22304C100                        |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 15,800.0000<br>13.290000<br>13.290000           | 545,006.41<br>545,006.41 | 209,982.00<br>209,982.00                 | 0 %                | 0.00  | 335,024.41-<br>335,024.41-                                      |
| CRANE CO<br>224399105                            |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 11,900.0000<br>76.240000<br>76.240000           | 933,203.03<br>933,203.03 | 907,256.00<br>907,256.00                 | 0 %                | 0.00  | 25,947.03-<br>25,947.03-  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| CROWN CASTLE INTERNATIONAL COR<br>22822V101      |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,350.0000<br>145.170000<br>145.170000          | 452,019.52<br>452,019.52     | 486,319.50<br>486,319.50                 | 0 %                | 0.00  | 34,299.98<br>34,299.98  |
| CROWN HOLDINGS INC<br>228368106                  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,515.0000<br>65.840000<br>65.840000            | 178,347.01<br>178,347.01     | 231,427.60<br>231,427.60                 | 0 %                | 0.00  | 53,080.59<br>53,080.59  |
| CUMMINS INC<br>231021106                         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,447.0000<br>149.270000<br>149.270000          | 329,973.02<br>329,973.02     | 365,263.69<br>365,263.69                 | 0 %                | 0.00  | 35,290.67<br>35,290.67  |
| CYRUSONE INC<br>23283R100                        |   |                              |  |                    |   |   |
| PN FISHER  | 8,500.0000<br>73.460000<br>73.460000            | 495,537.40<br>495,537.40     | 624,410.00<br>624,410.00                 | 0 %                | 0.00  | 128,872.60<br>128,872.60  |
| DR HORTON INC<br>23331A109                       |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 20,762.0000<br>49.470000<br>49.470000           | 1,041,366.63<br>1,041,366.63 | 1,027,096.14<br>1,027,096.14             | 0 %                | 0.00  | 14,270.49-<br>14,270.49-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| DTE ENERGY CO<br>233331107                       |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 44,952.0000<br>129.660000<br>129.660000         | 4,946,353.34<br>4,946,353.34 | 5,828,476.32<br>5,828,476.32             | 0 %                | 0.00  | 882,122.98<br>882,122.98  |
| DXC TECHNOLOGY CO<br>23355L106                   |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 46,610.0000<br>33.220000<br>33.220000           | 2,941,929.23<br>2,941,929.23 | 1,548,384.20<br>1,548,384.20             | 0 %                | 0.00  | 1,393,545.03-<br>1,393,545.03-                                  |
| DANAHER CORP<br>235851102                        |   |                              |  |                    |   |   |
| PN QUEST   | 6,689.0000<br>142.090000<br>142.090000          | 610,690.38<br>610,690.38     | 950,440.01<br>950,440.01                 | 0 %                | 0.00  | 339,749.63<br>339,749.63  |
| PN ALGER LG CP GRWT                              | 14,647.0000<br>142.090000<br>142.090000         | 1,426,262.53<br>1,426,262.53 | 2,081,192.23<br>2,081,192.23             | 0 %                | 0.00  | 654,929.70<br>654,929.70  |
| CPTF PN6 BOSTON CO                               | 5,821.0000<br>142.090000<br>142.090000          | 621,121.21<br>621,121.21     | 827,105.89<br>827,105.89                 | 0 %                | 0.00  | 205,984.68<br>205,984.68  |
|  | 27,157.0000                                     | 2,658,074.12<br>2,658,074.12 | 3,858,738.13<br>3,858,738.13             |                    | 0.00  | 1,200,664.01<br>1,200,664.01                                    |



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|--|---|------------------------------|--|--------------------|---|---|
| DARLING INGREDIENTS INC<br>237266101             |   |                              |  |                    |   |   |
| PN FISHER  | 34,467.0000<br>18.600000<br>18.600000           | 595,273.29<br>595,273.29     | 641,086.20<br>641,086.20                 | 0 %                | 0.00  | 45,812.91<br>45,812.91  |
| DAVITA INC<br>23918K108                          |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 16,375.0000<br>56.370000<br>56.370000           | 928,740.06<br>928,740.06     | 923,058.75<br>923,058.75                 | 0 %                | 0.00  | 5,681.31-<br>5,681.31-  |
| DECKERS OUTDOOR CORP<br>243537107                |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 8,316.0000<br>147.450000<br>147.450000          | 1,135,343.45<br>1,135,343.45 | 1,226,194.20<br>1,226,194.20             | 0 %                | 0.00  | 90,850.75<br>90,850.75  |
| DELEK US HOLDINGS INC<br>24665A103               |   |                              |  |                    |   |   |
| PN FISHER  | 8,981.0000<br>32.750000<br>32.750000            | 511,774.40<br>511,774.40     | 294,127.75<br>294,127.75                 | 0 %                | 0.00  | 217,646.65-<br>217,646.65-                                      |
| DELTA AIR LINES INC<br>247361702                 |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 63,253.0000<br>57.860000<br>57.860000           | 3,146,708.41<br>3,146,708.41 | 3,659,818.58<br>3,659,818.58             | 0 %                | 0.00  | 513,110.17<br>513,110.17  |





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BASE CURRENCY: USD

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|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,969.0000                                      |                          |  |                    |   |   |
|  | 57.860000                                       | 331,282.94               | 403,226.34                               |                    |   | 71,943.40   |
|  | 57.860000                                       | 331,282.94               | 403,226.34                               | 0 %                | 0.00  | 71,943.40   |
|  | 70,222.0000                                     |                          |  |                    |   |   |
|  |   | 3,477,991.35             | 4,063,044.92                             |                    |   | 585,053.57  |
|  |   | 3,477,991.35             | 4,063,044.92                             |                    | 0.00  | 585,053.57  |
| DEXCOM INC                                       |   |                          |  |                    |   |   |
|  | 252131107                                       |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 732.0000  |                          |  |                    |   |   |
|  | 171.610000                                      | 101,444.28               | 125,618.52                               |                    |   | 24,174.24   |
|  | 171.610000                                      | 101,444.28               | 125,618.52                               | 0 %                | 0.00  | 24,174.24   |
| DIAGEO PLC<br>ADR                                |   |                          |  |                    |   |   |
|  | 25243Q205                                       |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 13,000.0000                                     |                          |  |                    |   |   |
|  | 171.280000                                      | 1,560,687.39             | 2,226,640.00                             |                    |   | 665,952.61  |
|  | 171.280000                                      | 1,560,687.39             | 2,226,640.00                             | 0 %                | 0.00  | 665,952.61  |
| DIAMOND OFFSHORE DRILLING INC                    |   |                          |  |                    |   |   |
|  | 25271C102                                       |                          |  |                    |   |   |
| PN FISHER  | 54,349.0000                                     |                          |  |                    |   |   |
|  | 6.490000  | 811,289.20               | 352,725.01                               |                    |   | 458,564.19-   |
|  | 6.490000  | 811,289.20               | 352,725.01                               | 0 %                | 0.00  | 458,564.19-   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| DIODES INC<br>254543101                          |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 31,600.0000<br>36.550000<br>36.550000           | 781,801.59<br>781,801.59     | 1,154,980.00<br>1,154,980.00             | 0 %                | 0.00  | 373,178.41<br>373,178.41  |
| WALT DISNEY CO/THE<br>254687106                  |   |                              |  |                    |   |   |
| PN QUEST   | 5,122.0000<br>137.260000<br>137.260000          | 541,832.12<br>541,832.12     | 703,045.72<br>703,045.72                 | 0 %                | 0.00  | 161,213.60<br>161,213.60  |
| PN ALGER LG CP GRWT                              | 9,689.0000<br>137.260000<br>137.260000          | 1,174,388.92<br>1,174,388.92 | 1,329,912.14<br>1,329,912.14             | 0 %                | 0.00  | 155,523.22<br>155,523.22  |
| PN GAMCO ASST MGMT                               | 10,500.0000<br>137.260000<br>137.260000         | 1,358,805.67<br>1,358,805.67 | 1,441,230.00<br>1,441,230.00             | 0 %                | 0.00  | 82,424.33<br>82,424.33  |
|  | 25,311.0000                                     | 3,075,026.71                 | 3,474,187.86                             |                    | 0.00  | 399,161.15  |
| DISCOVERY INC<br>25470F104                       |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 169,416.0000<br>27.600000<br>27.600000          | 4,779,379.50<br>4,779,379.50 | 4,675,881.60<br>4,675,881.60             | 0 %                | 0.00  | 103,497.90-<br>103,497.90-                                      |



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|--|---|------------------------------|--|--------------------|---|---|
| DISCOVERY INC<br>25470F302                       |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 38,743.0000<br>26.030000<br>26.030000           | 1,064,764.51<br>1,064,764.51 | 1,008,480.29<br>1,008,480.29             | 0 %                | 0.00  | 56,284.22-<br>56,284.22-  |
| DISH NETWORK CORP<br>25470M109                   |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 32,000.0000<br>33.560000<br>33.560000           | 1,865,075.40<br>1,865,075.40 | 1,073,920.00<br>1,073,920.00             | 0 %                | 0.00  | 791,155.40-<br>791,155.40-                                      |
| DISCOVER FINANCIAL SERVICES<br>254709108         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 10,155.0000<br>79.970000<br>79.970000           | 654,825.80<br>654,825.80     | 812,095.35<br>812,095.35                 | 0 %                | 0.00  | 157,269.55<br>157,269.55  |
| DOLLAR TREE INC<br>256746108                     |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 11,403.0000<br>101.530000<br>101.530000         | 1,080,690.00<br>1,080,690.00 | 1,157,746.59<br>1,157,746.59             | 0 %                | 0.00  | 77,056.59<br>77,056.59  |
| DOMINO'S PIZZA INC<br>25754A201                  |   |                              |  |                    |   |   |
| PN FISHER  | 9,459.0000<br>226.840000<br>226.840000          | 318,054.01<br>318,054.01     | 2,145,679.56<br>2,145,679.56             | 0 %                | 0.00  | 1,827,625.55<br>1,827,625.55                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| DORMAN PRODUCTS INC<br>258278100                 |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 14,920.0000<br>71.080000<br>71.080000           | 556,309.85<br>556,309.85     | 1,060,513.60<br>1,060,513.60             | 0 %                | 0.00  | 504,203.75<br>504,203.75  |
| DOVER CORP<br>260003108                          |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,472.0000<br>93.740000<br>93.740000            | 302,959.82<br>302,959.82     | 419,205.28<br>419,205.28                 | 0 %                | 0.00  | 116,245.46<br>116,245.46  |
| DOW INC<br>260557103                             |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 10,966.0000<br>42.630000<br>42.630000           | 775,214.95<br>775,214.95     | 467,480.58<br>467,480.58                 | 0 %                | 0.00  | 307,734.37-<br>307,734.37-                                      |
| DRIL-QUIP INC<br>262037104                       |   |                              |  |                    |   |   |
| PN FISHER  | 26,188.0000<br>45.850000<br>45.850000           | 1,387,582.39<br>1,387,582.39 | 1,200,719.80<br>1,200,719.80             | 0 %                | 0.00  | 186,862.59-<br>186,862.59-                                      |
| DUPONT DE NEMOURS INC<br>26614N102               |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 24,100.0000<br>67.930000<br>67.930000           | 2,065,712.77<br>2,065,712.77 | 1,637,113.00<br>1,637,113.00             | 0 %                | 0.00  | 428,599.77-<br>428,599.77-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE            | LOCAL COST/<br>BASE COST                           | LOCAL MARKET VALUE/<br>BASE MARKET VALUE           | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|--|--|--------------------|---|---|
| EOG RESOURCES INC<br>26875P101                   |  |  |  |                    |   |   |
| PN ROTHCHILD                                     | 58,661.0000<br>74.190000<br>74.190000                      | 5,743,009.18<br>5,743,009.18                       | 4,352,059.59<br>4,352,059.59                       | 0 %                | 0.00  | 1,390,949.59-<br>1,390,949.59-                                  |
| EAGLE BANCORP INC<br>268948106                   |  |  |  |                    |   |   |
| PN RBC GLOBAL                                    | 23,310.0000<br>40.740000<br>40.740000                      | 952,984.50<br>952,984.50                           | 949,649.40<br>949,649.40                           | 0 %                | 0.00  | 3,335.10-<br>3,335.10-  |
| E*TRADE FINANCIAL CORP<br>269246401              |  |  |  |                    |   |   |
| PN ROTHCHILD                                     | 76,115.0000<br>41.740000<br>41.740000                      | 3,239,287.66<br>3,239,287.66                       | 3,177,040.10<br>3,177,040.10                       | 0 %                | 0.00  | 62,247.56-<br>62,247.56-  |
| EVO PAYMENTS INC<br>26927E104                    |  |  |  |                    |   |   |
| PN TIMES SQUARE                                  | 34,800.0000<br>29.680000<br>29.680000                      | 904,796.79<br>904,796.79                           | 1,032,864.00<br>1,032,864.00                       | 0 %                | 0.00  | 128,067.21<br>128,067.21  |
| PN RBC GLOBAL                                    | 37,520.0000<br>29.680000<br>29.680000<br><hr/> 72,320.0000 | 1,092,017.65<br>1,092,017.65<br><hr/> 1,996,814.44 | 1,113,593.60<br>1,113,593.60<br><hr/> 2,146,457.60 | 0 %                | 0.00  | 21,575.95<br>21,575.95<br><hr/> 149,643.16                      |
|  |  | 1,996,814.44                                       | 2,146,457.60                                       |                    | 0.00  | 149,643.16  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| EAST WEST BANCORP INC<br>27579R104               |   |                              |  |                    |   |   |
| PN FISHER  | 25,750.0000<br>41.130000<br>41.130000           | 380,214.45<br>380,214.45     | 1,059,097.50<br>1,059,097.50             | 0 %                | 0.00  | 678,883.05<br>678,883.05  |
| EASTMAN CHEMICAL CO<br>277432100                 |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,303.0000<br>65.370000<br>65.370000            | 253,336.21<br>253,336.21     | 215,917.11<br>215,917.11                 | 0 %                | 0.00  | 37,419.10-<br>37,419.10-  |
| EBAY INC<br>278642103                            |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 40,000.0000<br>40.290000<br>40.290000           | 1,365,877.02<br>1,365,877.02 | 1,611,600.00<br>1,611,600.00             | 0 %                | 0.00  | 245,722.98<br>245,722.98  |
| EHOSTAR CORP<br>278768106                        |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 24,700.0000<br>42.250000<br>42.250000           | 1,395,269.79<br>1,395,269.79 | 1,043,575.00<br>1,043,575.00             | 0 %                | 0.00  | 351,694.79-<br>351,694.79-                                      |
| ECOLAB INC<br>278865100                          |   |                              |  |                    |   |   |
| PN QUEST   | 3,450.0000<br>206.310000<br>206.310000          | 471,798.81<br>471,798.81     | 711,769.50<br>711,769.50                 | 0 %                | 0.00  | 239,970.69<br>239,970.69  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| EDGEWELL PERSONAL CARE CO<br>28035Q102           |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 61,100.0000<br>27.840000<br>27.840000           | 3,439,964.82<br>3,439,964.82 | 1,701,024.00<br>1,701,024.00             | 0 %                | 0.00  | 1,738,940.82-<br>1,738,940.82-                                  |
| EDISON INTERNATIONAL<br>281020107                |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,867.0000<br>72.270000<br>72.270000            | 512,136.45<br>512,136.45     | 568,548.09<br>568,548.09                 | 0 %                | 0.00  | 56,411.64<br>56,411.64  |
| EMCOR GROUP INC<br>29084Q100                     |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,500.0000<br>87.440000<br>87.440000           | 1,004,221.88<br>1,004,221.88 | 1,180,440.00<br>1,180,440.00             | 0 %                | 0.00  | 176,218.12<br>176,218.12  |
| EMERSON ELECTRIC CO<br>291011104                 |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,114.0000<br>59.590000<br>59.590000            | 319,642.11<br>319,642.11     | 364,333.26<br>364,333.26                 | 0 %                | 0.00  | 44,691.15<br>44,691.15  |
| ENCOMPASS HEALTH CORP<br>29261A100               |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 33,500.0000<br>60.790000<br>60.790000           | 2,015,007.23<br>2,015,007.23 | 2,036,465.00<br>2,036,465.00             | 0 %                | 0.00  | 21,457.77<br>21,457.77  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ENERGIZER HOLDINGS INC<br>29272W109              |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 33,400.0000<br>38.500000<br>38.500000           | 1,438,125.56<br>1,438,125.56 | 1,285,900.00<br>1,285,900.00             | 0 %                | 0.00  | 152,225.56-<br>152,225.56-                                      |
| ENPRO INDUSTRIES INC<br>29355X107                |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 8,000.0000<br>62.280000<br>62.280000            | 557,158.12<br>557,158.12     | 498,240.00<br>498,240.00                 | 0 %                | 0.00  | 58,918.12-<br>58,918.12-  |
| ENTEGRIS INC<br>29362U104                        |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 33,500.0000<br>42.830000<br>42.830000           | 1,142,499.19<br>1,142,499.19 | 1,434,805.00<br>1,434,805.00             | 0 %                | 0.00  | 292,305.81<br>292,305.81  |
| ENVESTNET INC<br>29404K106                       |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 20,200.0000<br>57.210000<br>57.210000           | 1,385,477.09<br>1,385,477.09 | 1,155,642.00<br>1,155,642.00             | 0 %                | 0.00  | 229,835.09-<br>229,835.09-                                      |
| PN RBC GLOBAL                                    | 24,930.0000<br>57.210000<br>57.210000           | 1,082,166.11<br>1,082,166.11 | 1,426,245.30<br>1,426,245.30             | 0 %                | 0.00  | 344,079.19<br>344,079.19  |
|  | 45,130.0000                                     | 2,467,643.20<br>2,467,643.20 | 2,581,887.30<br>2,581,887.30             |                    | 0.00  | 114,244.10<br>114,244.10  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| EPLUS INC<br>294268107                           |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 16,980.0000<br>81.720000<br>81.720000           | 1,368,972.35<br>1,368,972.35 | 1,387,605.60<br>1,387,605.60             | 0 %                | 0.00  | 18,633.25<br>18,633.25  |
| ESCO TECHNOLOGIES INC<br>296315104               |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 13,970.0000<br>76.130000<br>76.130000           | 1,021,008.84<br>1,021,008.84 | 1,063,536.10<br>1,063,536.10             | 0 %                | 0.00  | 42,527.26<br>42,527.26  |
| ETSY INC<br>29786A106                            |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 16,500.0000<br>52.790000<br>52.790000           | 898,877.84<br>898,877.84     | 871,035.00<br>871,035.00                 | 0 %                | 0.00  | 27,842.84-<br>27,842.84-  |
| EVERCORE INC<br>29977A105                        |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 15,000.0000<br>79.760000<br>79.760000           | 1,238,871.12<br>1,238,871.12 | 1,196,400.00<br>1,196,400.00             | 0 %                | 0.00  | 42,471.12-<br>42,471.12-  |
| EXELON CORP<br>30161N101                         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 12,635.0000<br>47.260000<br>47.260000           | 507,362.91<br>507,362.91     | 597,130.10<br>597,130.10                 | 0 %                | 0.00  | 89,767.19<br>89,767.19  |



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BASE CURRENCY: USD

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|--|---|--------------------------------|--|--------------------|---|---|
| EXLSERVICE HOLDINGS INC<br>302081104             |   |                                |  |                    |   |   |
| PN RBC GLOBAL                                    | 16,710.0000<br>67.700000<br>67.700000           | 1,109,145.94<br>1,109,145.94   | 1,131,267.00<br>1,131,267.00             | 0 %                | 0.00  | 22,121.06<br>22,121.06  |
| EXPEDIA GROUP INC<br>30212P303                   |   |                                |  |                    |   |   |
| PN ROTHCHILD                                     | 32,062.0000<br>130.100000<br>130.100000         | 4,021,656.21<br>4,021,656.21   | 4,171,266.20<br>4,171,266.20             | 0 %                | 0.00  | 149,609.99<br>149,609.99  |
| EXXON MOBIL CORP<br>30231G102                    |   |                                |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,266.0000<br>68.480000<br>68.480000            | 619,938.82<br>619,938.82       | 497,575.68<br>497,575.68                 | 0 %                | 0.00  | 122,363.14-<br>122,363.14-                                      |
| FACEBOOK INC<br>30303M102                        |   |                                |  |                    |   |   |
| PN ROTHCHILD                                     | 60,731.0000<br>185.670000<br>185.670000         | 8,900,568.88<br>8,900,568.88   | 11,275,924.77<br>11,275,924.77           | 0 %                | 0.00  | 2,375,355.89<br>2,375,355.89                                    |
| PN QUEST   | 8,344.0000<br>185.670000<br>185.670000          | 1,327,103.50<br>1,327,103.50   | 1,549,230.48<br>1,549,230.48             | 0 %                | 0.00  | 222,126.98<br>222,126.98  |
| PN ALGER LG CP GRWT                              | 21,749.0000<br>185.670000<br>185.670000         | 3,207,611.56<br>3,207,611.56   | 4,038,136.83<br>4,038,136.83             | 0 %                | 0.00  | 830,525.27<br>830,525.27  |
|  | 90,824.0000                                     | 13,435,283.94<br>13,435,283.94 | 16,863,292.08<br>16,863,292.08           |                    | 0.00  | 3,428,008.14<br>3,428,008.14                                    |



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N CALF PENSION TRUST TOTAL FD  
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|--|---|------------------------------|--|--------------------|---|---|
| FAIR ISAAC CORP<br>303250104                     |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,905.0000<br>352.720000<br>352.720000          | 1,350,934.22<br>1,350,934.22 | 1,377,371.60<br>1,377,371.60             | 0 %                | 0.00  | 26,437.38<br>26,437.38  |
| FERRO CORP<br>315405100                          |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 57,770.0000<br>10.190000<br>10.190000           | 1,039,897.56<br>1,039,897.56 | 588,676.30<br>588,676.30                 | 0 %                | 0.00  | 451,221.26-<br>451,221.26-                                      |
| FIDELITY NATIONAL INFORMATION<br>31620M106       |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 12,262.0030<br>136.220000<br>136.220000         | 1,453,961.99<br>1,453,961.99 | 1,670,330.05<br>1,670,330.05             | 0 %                | 0.00  | 216,368.06<br>216,368.06  |
| FIRST AMERICAN FINANCIAL CORP<br>31847R102       |   |                              |  |                    |   |   |
| PN FISHER  | 23,763.0000<br>58.450000<br>58.450000           | 967,996.14<br>967,996.14     | 1,388,947.35<br>1,388,947.35             | 0 %                | 0.00  | 420,951.21<br>420,951.21  |
| FIRSTCASH INC<br>33767D105                       |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 22,650.0000<br>98.730000<br>98.730000           | 942,876.51<br>942,876.51     | 2,236,234.50<br>2,236,234.50             | 0 %                | 0.00  | 1,293,357.99<br>1,293,357.99                                    |



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N CALF PENSION TRUST TOTAL FD

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|--|---|------------------------------|--|--------------------|---|---|
| FISERV INC<br>337738108                          |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 13,059.0000<br>106.940000<br>106.940000         | 808,519.28<br>808,519.28     | 1,396,529.46<br>1,396,529.46             | 0 %                | 0.00  | 588,010.18<br>588,010.18  |
| FIVE BELOW INC<br>33829M101                      |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,400.0000<br>122.870000<br>122.870000          | 1,007,737.38<br>1,007,737.38 | 1,032,108.00<br>1,032,108.00             | 0 %                | 0.00  | 24,370.62<br>24,370.62  |
| FIVE9 INC<br>338307101                           |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 30,060.0000<br>63.210000<br>63.210000           | 742,443.68<br>742,443.68     | 1,900,092.60<br>1,900,092.60             | 0 %                | 0.00  | 1,157,648.92<br>1,157,648.92                                    |
| FLEETCOR TECHNOLOGIES INC<br>339041105           |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 2,211.0000<br>298.400000<br>298.400000          | 456,510.96<br>456,510.96     | 659,762.40<br>659,762.40                 | 0 %                | 0.00  | 203,251.44<br>203,251.44  |
| FLOOR & DECOR HOLDINGS INC<br>339750101          |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 12,000.0000<br>49.220000<br>49.220000           | 493,889.99<br>493,889.99     | 590,640.00<br>590,640.00                 | 0 %                | 0.00  | 96,750.01<br>96,750.01  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| FLOWERVE CORP<br>34354P105                       |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 22,900.0000<br>42.680000<br>42.680000           | 1,129,557.07<br>1,129,557.07 | 977,372.00<br>977,372.00                 | 0 %                | 0.00  | 152,185.07-<br>152,185.07-                                      |
| FOOT LOCKER INC<br>344849104                     |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 51,761.0000<br>36.190000<br>36.190000           | 2,618,805.35<br>2,618,805.35 | 1,873,230.59<br>1,873,230.59             | 0 %                | 0.00  | 745,574.76-<br>745,574.76-                                      |
| FOX CORP<br>35137L204                            |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 30,000.0000<br>32.800000<br>32.800000           | 1,242,000.00<br>1,242,000.00 | 984,000.00<br>984,000.00                 | 0 %                | 0.00  | 258,000.00-<br>258,000.00-                                      |
| FRANKLIN RESOURCES INC<br>354613101              |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 27,870.0000<br>26.280000<br>26.280000           | 1,206,715.49<br>1,206,715.49 | 732,423.60<br>732,423.60                 | 0 %                | 0.00  | 474,291.89-<br>474,291.89-                                      |
| HB FULLER CO<br>359694106                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 22,120.0000<br>42.610000<br>42.610000           | 1,126,809.53<br>1,126,809.53 | 942,533.20<br>942,533.20                 | 0 %                | 0.00  | 184,276.33-<br>184,276.33-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 13,200.0000                                     |                          |  |                    |   |   |
|  | 42.610000                                       | 683,481.89               | 562,452.00                               |                    |   | 121,029.89-   |
|  | 42.610000                                       | 683,481.89               | 562,452.00                               | 0 %                | 0.00  | 121,029.89-   |
|  | 35,320.0000                                     |                          |  |                    |   |   |
|  |   | 1,810,291.42             | 1,504,985.20                             |                    |   | 305,306.22-   |
|  |   | 1,810,291.42             | 1,504,985.20                             |                    | 0.00  | 305,306.22-   |
| GCI LIBERTY INC                                  |   |                          |  |                    |   |   |
|  | 36164V305                                       |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 14,400.0000                                     |                          |  |                    |   |   |
|  | 62.240000                                       | 714,159.22               | 896,256.00                               |                    |   | 182,096.78  |
|  | 62.240000                                       | 714,159.22               | 896,256.00                               | 0 %                | 0.00  | 182,096.78  |
| GCP APPLIED TECHNOLOGIES INC                     |   |                          |  |                    |   |   |
|  | 36164Y101                                       |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 22,800.0000                                     |                          |  |                    |   |   |
|  | 17.550000                                       | 549,573.04               | 400,140.00                               |                    |   | 149,433.04-   |
|  | 17.550000                                       | 549,573.04               | 400,140.00                               | 0 %                | 0.00  | 149,433.04-   |
| GW PHARMACEUTICALS PLC                           |   |                          |  |                    |   |   |
| ADR  |   |                          |  |                    |   |   |
|  | 36197T103                                       |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,930.0000                                      |                          |  |                    |   |   |
|  | 142.410000                                      | 291,470.45               | 274,851.30                               |                    |   | 16,619.15-  |
|  | 142.410000                                      | 291,470.45               | 274,851.30                               | 0 %                | 0.00  | 16,619.15-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| G-III APPAREL GROUP LTD<br>36237H101             |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 39,090.0000<br>20.510000<br>20.510000                | 1,394,757.91<br>1,394,757.91 | 801,735.90<br>801,735.90                 | 0 %                | 0.00  | 593,022.01-<br>593,022.01-                                      |
| GARTNER INC<br>366651107                         |  |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 3,200.0000<br>133.670000<br>133.670000               | 332,541.02<br>332,541.02     | 427,744.00<br>427,744.00                 | 0 %                | 0.00  | 95,202.98<br>95,202.98  |
| GENERAL MILLS INC<br>370334104                   |  |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 73,024.0000<br>53.800000<br>53.800000                | 3,239,687.86<br>3,239,687.86 | 3,928,691.20<br>3,928,691.20             | 0 %                | 0.00  | 689,003.34<br>689,003.34  |
| PN WEDGE QVM LG CAP                              | 19,332.0000<br>53.800000<br>53.800000<br>92,356.0000 | 772,110.48<br>772,110.48     | 1,040,061.60<br>1,040,061.60             | 0 %                | 0.00  | 267,951.12<br>267,951.12  |
|  |  | 4,011,798.34<br>4,011,798.34 | 4,968,752.80<br>4,968,752.80             |                    | 0.00  | 956,954.46<br>956,954.46  |
| GENTEX CORP<br>371901109                         |  |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 14,568.0000<br>26.600000<br>26.600000                | 265,456.15<br>265,456.15     | 387,508.80<br>387,508.80                 | 0 %                | 0.00  | 122,052.65<br>122,052.65  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| GENUINE PARTS CO<br>372460105                    |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 14,700.0000<br>90.290000<br>90.290000           | 1,350,601.99<br>1,350,601.99 | 1,327,263.00<br>1,327,263.00             | 0 %                | 0.00  | 23,338.99-<br>23,338.99-  |
| GENTHERM INC<br>37253A103                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 28,490.0000<br>36.700000<br>36.700000           | 1,273,123.61<br>1,273,123.61 | 1,045,583.00<br>1,045,583.00             | 0 %                | 0.00  | 227,540.61-<br>227,540.61-                                      |
| GILEAD SCIENCES INC<br>375558103                 |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 62,934.0000<br>63.540000<br>63.540000           | 5,400,240.35<br>5,400,240.35 | 3,998,826.36<br>3,998,826.36             | 0 %                | 0.00  | 1,401,413.99-<br>1,401,413.99-                                  |
| PN QUEST   | 14,389.0000<br>63.540000<br>63.540000           | 950,893.12<br>950,893.12     | 914,277.06<br>914,277.06                 | 0 %                | 0.00  | 36,616.06-<br>36,616.06-  |
| PN WEDGE QVM LG CAP                              | 15,374.0000<br>63.540000<br>63.540000           | 1,144,574.37<br>1,144,574.37 | 976,863.96<br>976,863.96                 | 0 %                | 0.00  | 167,710.41-<br>167,710.41-                                      |
|  | 92,697.0000                                     | 7,495,707.84<br>7,495,707.84 | 5,889,967.38<br>5,889,967.38             |                    | 0.00  | 1,605,740.46-<br>1,605,740.46-                                  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| GLACIER BANCORP INC<br>37637Q105                 |   |                          |  |                    |   |   |
| PN FISHER  | 12,708.0000<br>39.690000<br>39.690000           | 235,473.94<br>235,473.94 | 504,380.52<br>504,380.52                 | 0 %                | 0.00  | 268,906.58<br>268,906.58  |
| GLOBAL PAYMENTS INC<br>37940X102                 |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 8,641.0000<br>165.980000<br>165.980000          | 746,675.47<br>746,675.47 | 1,434,233.18<br>1,434,233.18             | 0 %                | 0.00  | 687,557.71<br>687,557.71  |
| GOLDMAN SACHS GROUP INC/THE<br>38141G104         |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,000.0000<br>203.910000<br>203.910000          | 763,591.86<br>763,591.86 | 815,640.00<br>815,640.00                 | 0 %                | 0.00  | 52,048.14<br>52,048.14  |
| GRACO INC<br>384109104                           |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,900.0000<br>45.570000<br>45.570000           | 695,405.34<br>695,405.34 | 861,273.00<br>861,273.00                 | 0 %                | 0.00  | 165,867.66<br>165,867.66  |
| GRAND CANYON EDUCATION INC<br>38526M106          |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 9,200.0000<br>125.600000<br>125.600000          | 825,108.04<br>825,108.04 | 1,155,520.00<br>1,155,520.00             | 0 %                | 0.00  | 330,411.96<br>330,411.96  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| GRUPO TELEVISIA SAB<br>ADR<br>40049J206          |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 110,000.0000<br>8.840000<br>8.840000            | 1,319,665.67<br>1,319,665.67 | 972,400.00<br>972,400.00                 | 0 %                | 0.00  | 347,265.67-<br>347,265.67-                                      |
| GUIDEWIRE SOFTWARE INC<br>40171V100              |   |                              |  |                    |   |   |
| PN QUEST   | 7,982.0000<br>96.180000<br>96.180000            | 740,656.32<br>740,656.32     | 767,708.76<br>767,708.76                 | 0 %                | 0.00  | 27,052.44<br>27,052.44  |
| HAEMONETICS CORP<br>405024100                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 9,840.0000<br>133.530000<br>133.530000          | 400,820.82<br>400,820.82     | 1,313,935.20<br>1,313,935.20             | 0 %                | 0.00  | 913,114.38<br>913,114.38  |
| HAIN CELESTIAL GROUP INC/THE<br>405217100        |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 29,600.0000<br>19.050000<br>19.050000           | 611,929.31<br>611,929.31     | 563,880.00<br>563,880.00                 | 0 %                | 0.00  | 48,049.31-<br>48,049.31-  |
| HAMILTON LANE INC<br>407497106                   |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 17,600.0000<br>62.140000<br>62.140000           | 741,017.61<br>741,017.61     | 1,093,664.00<br>1,093,664.00             | 0 %                | 0.00  | 352,646.39<br>352,646.39  |



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|--|---|------------------------------|--|--------------------|---|---|
| HARTFORD FINANCIAL SERVICES GR<br>416515104      |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 81,796.0000<br>58.280000<br>58.280000           | 4,046,857.10<br>4,046,857.10 | 4,767,070.88<br>4,767,070.88             | 0 %                | 0.00  | 720,213.78<br>720,213.78  |
| PN WEDGE QVM LG CAP                              | 15,552.0000<br>58.280000<br>58.280000           | 691,794.73<br>691,794.73     | 906,370.56<br>906,370.56                 | 0 %                | 0.00  | 214,575.83<br>214,575.83  |
|  | 97,348.0000                                     | 4,738,651.83                 | 5,673,441.44                             |                    | 0.00  | 934,789.61  |
| HASBRO INC<br>418056107                          |   | 4,738,651.83                 | 5,673,441.44                             |                    | 0.00  | 934,789.61  |
| PN WEDGE QVM LG CAP                              | 8,889.0000<br>110.470000<br>110.470000          | 1,093,372.23<br>1,093,372.23 | 981,967.83<br>981,967.83                 | 0 %                | 0.00  | 111,404.40-<br>111,404.40-                                      |
| HEALTHCARE SERVICES GROUP INC<br>421906108       |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 34,760.0000<br>22.550000<br>22.550000           | 900,186.96<br>900,186.96     | 783,838.00<br>783,838.00                 | 0 %                | 0.00  | 116,348.96-<br>116,348.96-                                      |
| HEALTHEQUITY INC<br>42226A107                    |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 10,400.0000<br>59.360000<br>59.360000           | 713,029.04<br>713,029.04     | 617,344.00<br>617,344.00                 | 0 %                | 0.00  | 95,685.04-<br>95,685.04-  |



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|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                              |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 21,060.0000<br>59.360000<br>59.360000           | 940,271.92<br>940,271.92     | 1,250,121.60<br>1,250,121.60             | 0 %                | 0.00  | 309,849.68<br>309,849.68  |
|  | 31,460.0000                                     | 1,653,300.96                 | 1,867,465.60                             |                    | 0.00  | 214,164.64  |
|  |   | 1,653,300.96                 | 1,867,465.60                             |                    |   | 214,164.64  |
| HEICO CORP                                       |   |                              |  |                    |   |   |
| 422806109  |   |                              |  |                    |   |   |
| PN FISHER  | 25,124.0000<br>144.670000<br>144.670000         | 681,810.40<br>681,810.40     | 3,634,689.08<br>3,634,689.08             | 0 %                | 0.00  | 2,952,878.68<br>2,952,878.68                                    |
| HELIOS TECHNOLOGIES INC                          |   |                              |  |                    |   |   |
| 42328H109  |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 27,260.0000<br>42.790000<br>42.790000           | 1,519,001.47<br>1,519,001.47 | 1,166,455.40<br>1,166,455.40             | 0 %                | 0.00  | 352,546.07-<br>352,546.07-                                      |
| HELMERICH & PAYNE INC                            |   |                              |  |                    |   |   |
| 423452101  |   |                              |  |                    |   |   |
| PN FISHER  | 19,194.0000<br>37.590000<br>37.590000           | 1,021,310.85<br>1,021,310.85 | 721,502.46<br>721,502.46                 | 0 %                | 0.00  | 299,808.39-<br>299,808.39-                                      |
| PN WEDGE QVM LG CAP                              | 11,201.0000<br>37.590000<br>37.590000           | 599,122.36<br>599,122.36     | 421,045.59<br>421,045.59                 | 0 %                | 0.00  | 178,076.77-<br>178,076.77-                                      |
|  | 30,395.0000                                     | 1,620,433.21                 | 1,142,548.05                             |                    | 0.00  | 477,885.16-<br>477,885.16-                                      |
|  |   | 1,620,433.21                 | 1,142,548.05                             |                    |   | 477,885.16-   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| JACK HENRY & ASSOCIATES INC<br>426281101         |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 15,400.0000<br>144.960000<br>144.960000         | 1,571,248.90<br>1,571,248.90 | 2,232,384.00<br>2,232,384.00             | 0 %                | 0.00  | 661,135.10<br>661,135.10  |
| PN QUEST   | 5,508.0000<br>144.960000<br>144.960000          | 747,457.32<br>747,457.32     | 798,439.68<br>798,439.68                 | 0 %                | 0.00  | 50,982.36<br>50,982.36  |
|  | 20,908.0000                                     | 2,318,706.22                 | 3,030,823.68                             |                    | 0.00  | 712,117.46  |
| HERC HOLDINGS INC<br>42704L104                   |   | 2,318,706.22                 | 3,030,823.68                             |                    | 0.00  | 712,117.46  |
| PN GAMCO ASST MGMT                               | 15,000.0000<br>41.280000<br>41.280000           | 592,393.19<br>592,393.19     | 619,200.00<br>619,200.00                 | 0 %                | 0.00  | 26,806.81<br>26,806.81  |
| HEWLETT PACKARD ENTERPRISE CO<br>42824C109       |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 134,900.0000<br>13.820000<br>13.820000          | 1,987,684.18<br>1,987,684.18 | 1,864,318.00<br>1,864,318.00             | 0 %                | 0.00  | 123,366.18-<br>123,366.18-                                      |
| HEXCEL CORP<br>428291108                         |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 12,000.0000<br>84.150000<br>84.150000           | 833,339.96<br>833,339.96     | 1,009,800.00<br>1,009,800.00             | 0 %                | 0.00  | 176,460.04<br>176,460.04  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| HILL-ROM HOLDINGS INC<br>431475102               |   |                          |  |                    |   |   |
| PN FISHER  | 17,027.0000<br>107.680000<br>107.680000         | 503,549.24<br>503,549.24 | 1,833,467.36<br>1,833,467.36             | 0 %                | 0.00  | 1,329,918.12<br>1,329,918.12                                    |
| HILTON GRAND VACATIONS INC<br>43283X105          |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 26,200.0000<br>33.770000<br>33.770000           | 891,667.40<br>891,667.40 | 884,774.00<br>884,774.00                 | 0 %                | 0.00  | 6,893.40-<br>6,893.40-  |
| HILTON WORLDWIDE HOLDINGS INC<br>43300A203       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 11,206.0000<br>92.370000<br>92.370000           | 961,045.66<br>961,045.66 | 1,035,098.22<br>1,035,098.22             | 0 %                | 0.00  | 74,052.56<br>74,052.56  |
| HOLOGIC INC<br>436440101                         |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 21,328.0000<br>49.370000<br>49.370000           | 801,206.56<br>801,206.56 | 1,052,963.36<br>1,052,963.36             | 0 %                | 0.00  | 251,756.80<br>251,756.80  |
| HOME DEPOT INC/THE<br>437076102                  |   |                          |  |                    |   |   |
| PN QUEST   | 3,137.0000<br>227.910000<br>227.910000          | 552,227.89<br>552,227.89 | 714,953.67<br>714,953.67                 | 0 %                | 0.00  | 162,725.78<br>162,725.78  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 4,968.0000                                      |                          |  |                    |   |   |
|  | 227.910000                                      | 870,269.16               | 1,132,256.88                             |                    |   | 261,987.72  |
|  | 227.910000                                      | 870,269.16               | 1,132,256.88                             | 0 %                | 0.00  | 261,987.72  |
|  | 8,105.0000                                      |                          |  |                    |   |   |
|  |   | 1,422,497.05             | 1,847,210.55                             |                    |   | 424,713.50  |
|  |   | 1,422,497.05             | 1,847,210.55                             |                    | 0.00  | 424,713.50  |
| HONEYWELL INTERNATIONAL INC<br>438516106         |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 35,263.0000                                     |                          |  |                    |   |   |
|  | 164.620000                                      | 5,456,046.33             | 5,804,995.06                             |                    |   | 348,948.73  |
|  | 164.620000                                      | 5,456,046.33             | 5,804,995.06                             | 0 %                | 0.00  | 348,948.73  |
| PN QUEST   | 5,105.0000                                      |                          |  |                    |   |   |
|  | 164.620000                                      | 620,185.61               | 840,385.10                               |                    |   | 220,199.49  |
|  | 164.620000                                      | 620,185.61               | 840,385.10                               | 0 %                | 0.00  | 220,199.49  |
| PN ALGER LG CP GRWT                              | 7,097.0000                                      |                          |  |                    |   |   |
|  | 164.620000                                      | 859,547.59               | 1,168,308.14                             |                    |   | 308,760.55  |
|  | 164.620000                                      | 859,547.59               | 1,168,308.14                             | 0 %                | 0.00  | 308,760.55  |
| PN GAMCO ASST MGMT                               | 15,000.0000                                     |                          |  |                    |   |   |
|  | 164.620000                                      | 1,893,866.15             | 2,469,300.00                             |                    |   | 575,433.85  |
|  | 164.620000                                      | 1,893,866.15             | 2,469,300.00                             | 0 %                | 0.00  | 575,433.85  |
| CPTF PN6 BOSTON CO                               | 7,396.0000                                      |                          |  |                    |   |   |
|  | 164.620000                                      | 968,880.78               | 1,217,529.52                             |                    |   | 248,648.74  |
|  | 164.620000                                      | 968,880.78               | 1,217,529.52                             | 0 %                | 0.00  | 248,648.74  |
|  | 69,861.0000                                     |                          |  |                    |   |   |
|  |   | 9,798,526.46             | 11,500,517.82                            |                    |   | 1,701,991.36  |
|  |   | 9,798,526.46             | 11,500,517.82                            |                    | 0.00  | 1,701,991.36  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE             | LOCAL COST/<br>BASE COST          | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|-----------------------------------|--|--------------------|---|---|
| HUB GROUP INC<br>443320106                       |   |                                   |  |                    |   |   |
| PN FISHER  | 18,400.0000<br>43.060000<br>43.060000                       | 753,183.49<br>753,183.49          | 792,304.00<br>792,304.00                 | 0 %                | 0.00  | 39,120.51<br>39,120.51  |
| HUBSPOT INC<br>443573100                         |   |                                   |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 3,151.0000<br>199.680000<br>199.680000                      | 241,107.93<br>241,107.93          | 629,191.68<br>629,191.68                 | 0 %                | 0.00  | 388,083.75<br>388,083.75  |
| HUNTSMAN CORP<br>447011107                       |   |                                   |  |                    |   |   |
| PN ROTHCHILD                                     | 151,970.0000<br>19.920000<br>19.920000                      | 2,820,345.00<br>2,820,345.00      | 3,027,242.40<br>3,027,242.40             | 0 %                | 0.00  | 206,897.40<br>206,897.40  |
| PN WEDGE QVM LG CAP                              | 11,985.0000<br>19.920000<br>19.920000<br><hr/> 163,955.0000 | 268,173.93<br>268,173.93<br><hr/> | 238,741.20<br>238,741.20<br><hr/>        | 0 %                | 0.00  | 29,432.73-<br>29,432.73-<br><hr/>                               |
|  |   | 3,088,518.93<br>3,088,518.93      | 3,265,983.60<br>3,265,983.60             |                    | 0.00  | 177,464.67<br>177,464.67  |
| HURON CONSULTING GROUP INC<br>447462102          |   |                                   |  |                    |   |   |
| PN RBC GLOBAL                                    | 9,370.0000<br>61.210000<br>61.210000                        | 307,369.63<br>307,369.63          | 573,537.70<br>573,537.70                 | 0 %                | 0.00  | 266,168.07<br>266,168.07  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| ICF INTERNATIONAL INC<br>44925C103               |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 10,820.0000<br>84.660000<br>84.660000           | 899,887.88<br>899,887.88 | 916,021.20<br>916,021.20                 | 0 %                | 0.00  | 16,133.32<br>16,133.32  |
| IRHYTHM TECHNOLOGIES INC<br>450056106            |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 9,400.0000<br>76.120000<br>76.120000            | 675,348.19<br>675,348.19 | 715,528.00<br>715,528.00                 | 0 %                | 0.00  | 40,179.81<br>40,179.81  |
| ITT INC<br>45073V108                             |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 15,300.0000<br>56.920000<br>56.920000           | 749,369.65<br>749,369.65 | 870,876.00<br>870,876.00                 | 0 %                | 0.00  | 121,506.35<br>121,506.35  |
| IDACORP INC<br>451107106                         |   |                          |  |                    |   |   |
| PN FISHER  | 6,625.0000<br>109.810000<br>109.810000          | 169,396.61<br>169,396.61 | 727,491.25<br>727,491.25                 | 0 %                | 0.00  | 558,094.64<br>558,094.64  |
| IDEXX LABORATORIES INC<br>45168D104              |   |                          |  |                    |   |   |
| PN QUEST   | 3,318.0000<br>289.740000<br>289.740000          | 641,019.87<br>641,019.87 | 961,357.32<br>961,357.32                 | 0 %                | 0.00  | 320,337.45<br>320,337.45  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| ILLUMINA INC<br>452327109                        |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 2,995.0000<br>281.340000<br>281.340000          | 849,962.46<br>849,962.46 | 842,613.30<br>842,613.30                 | 0 %                | 0.00  | 7,349.16-<br>7,349.16-  |
| IMAX CORP<br>45245E109                           |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 22,600.0000<br>20.920000<br>20.920000           | 736,109.56<br>736,109.56 | 472,792.00<br>472,792.00                 | 0 %                | 0.00  | 263,317.56-<br>263,317.56-                                      |
| IMMUNOMEDICS INC<br>452907108                    |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 32,200.0000<br>12.800000<br>12.800000           | 516,275.40<br>516,275.40 | 412,160.00<br>412,160.00                 | 0 %                | 0.00  | 104,115.40-<br>104,115.40-                                      |
| INGREDION INC<br>457187102                       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,907.0000<br>77.270000<br>77.270000            | 258,684.21<br>258,684.21 | 224,623.89<br>224,623.89                 | 0 %                | 0.00  | 34,060.32-<br>34,060.32-  |
| INPHI CORP<br>45772F107                          |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 16,528.0000<br>61.190000<br>61.190000           | 749,770.66<br>749,770.66 | 1,011,348.32<br>1,011,348.32             | 0 %                | 0.00  | 261,577.66<br>261,577.66  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| INTEGRA LIFESCIENCES HOLDINGS<br>457985208       |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 21,640.0000<br>60.020000<br>60.020000                | 531,638.33<br>531,638.33     | 1,298,832.80<br>1,298,832.80             | 0 %                | 0.00  | 767,194.47<br>767,194.47  |
| INTEL CORP<br>458140100                          |  |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 107,369.0000<br>47.410000<br>47.410000               | 5,479,159.63<br>5,479,159.63 | 5,090,364.29<br>5,090,364.29             | 0 %                | 0.00  | 388,795.34-<br>388,795.34-                                      |
| INTEGER HOLDINGS CORP<br>45826H109               |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 21,920.0000<br>72.400000<br>72.400000                | 880,800.96<br>880,800.96     | 1,587,008.00<br>1,587,008.00             | 0 %                | 0.00  | 706,207.04<br>706,207.04  |
| PN FISHER  | 15,021.0000<br>72.400000<br>72.400000<br>36,941.0000 | 647,782.02<br>647,782.02     | 1,087,520.40<br>1,087,520.40             | 0 %                | 0.00  | 439,738.38<br>439,738.38  |
|  |  | 1,528,582.98<br>1,528,582.98 | 2,674,528.40<br>2,674,528.40             |                    | 0.00  | 1,145,945.42<br>1,145,945.42                                    |
| INTERCONTINENTAL EXCHANGE INC<br>45866F104       |  |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 16,287.0000<br>93.480000<br>93.480000                | 1,183,825.20<br>1,183,825.20 | 1,522,508.76<br>1,522,508.76             | 0 %                | 0.00  | 338,683.56<br>338,683.56  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| INTERNAP CORP<br>45885A409                       |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 25,000.0000<br>2.200000<br>2.200000             | 307,655.87<br>307,655.87     | 55,000.00<br>55,000.00                   | 0 %                | 0.00  | 252,655.87-<br>252,655.87-                                      |
| INTERNATIONAL BUSINESS MACHINE<br>459200101      |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 9,229.0000<br>135.530000<br>135.530000          | 1,441,833.30<br>1,441,833.30 | 1,250,806.37<br>1,250,806.37             | 0 %                | 0.00  | 191,026.93-<br>191,026.93-                                      |
| INTERNATIONAL FLAVORS & FRAGRA<br>459506101      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 12,800.0000<br>109.750000<br>109.750000         | 1,651,554.03<br>1,651,554.03 | 1,404,800.00<br>1,404,800.00             | 0 %                | 0.00  | 246,754.03-<br>246,754.03-                                      |
| INTERNATIONAL PAPER CO<br>460146103              |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,592.0000<br>39.100000<br>39.100000            | 260,334.23<br>260,334.23     | 218,647.20<br>218,647.20                 | 0 %                | 0.00  | 41,687.03-<br>41,687.03-  |
| INTUITIVE SURGICAL INC<br>46120E602              |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 875.0000<br>511.340000<br>511.340000            | 424,826.04<br>424,826.04     | 447,422.50<br>447,422.50                 | 0 %                | 0.00  | 22,596.46<br>22,596.46  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| INTUIT INC<br>461202103                          |   |                              |  |                    |   |   |
| PN QUEST   | 2,613.0000<br>288.360000<br>288.360000          | 430,779.90<br>430,779.90     | 753,484.68<br>753,484.68                 | 0 %                | 0.00  | 322,704.78<br>322,704.78  |
| IROBOT CORP<br>462726100                         |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,200.0000<br>61.810000<br>61.810000            | 791,787.53<br>791,787.53     | 506,842.00<br>506,842.00                 | 0 %                | 0.00  | 284,945.53-<br>284,945.53-                                      |
| I3 VERTICALS INC<br>46571Y107                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 23,460.0000<br>22.620000<br>22.620000           | 645,904.30<br>645,904.30     | 530,665.20<br>530,665.20                 | 0 %                | 0.00  | 115,239.10-<br>115,239.10-                                      |
| JPMORGAN CHASE & CO<br>46625H100                 |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 85,386.0000<br>109.860000<br>109.860000         | 4,221,750.09<br>4,221,750.09 | 9,380,505.96<br>9,380,505.96             | 0 %                | 0.00  | 5,158,755.87<br>5,158,755.87                                    |
| PN QUEST   | 7,275.0000<br>109.860000<br>109.860000          | 722,008.60<br>722,008.60     | 799,231.50<br>799,231.50                 | 0 %                | 0.00  | 77,222.90<br>77,222.90  |
| PN WEDGE QVM LG CAP                              | 7,482.0000<br>109.860000<br>109.860000          | 452,686.20<br>452,686.20     | 821,972.52<br>821,972.52                 | 0 %                | 0.00  | 369,286.32<br>369,286.32  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,550.0000                                     |                          |  |                    |   |   |
|  | 109.860000                                      | 1,624,128.72             | 2,037,903.00                             |                    |   | 413,774.28  |
|  | 109.860000                                      | 1,624,128.72             | 2,037,903.00                             | 0 %                | 0.00  | 413,774.28  |
|  | 118,693.0000                                    |                          |  |                    |   |   |
|  |   | 7,020,573.61             | 13,039,612.98                            |                    |   | 6,019,039.37  |
|  |   | 7,020,573.61             | 13,039,612.98                            |                    | 0.00  | 6,019,039.37  |
| JACOBS ENGINEERING GROUP INC<br>469814107        |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,945.0000                                      |                          |  |                    |   |   |
|  | 88.860000                                       | 238,551.20               | 439,412.70                               |                    |   | 200,861.50  |
|  | 88.860000                                       | 238,551.20               | 439,412.70                               | 0 %                | 0.00  | 200,861.50  |
| JETBLUE AIRWAYS CORP<br>477143101                |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 21,433.0000                                     |                          |  |                    |   |   |
|  | 17.320000                                       | 351,597.33               | 371,219.56                               |                    |   | 19,622.23   |
|  | 17.320000                                       | 351,597.33               | 371,219.56                               | 0 %                | 0.00  | 19,622.23   |
| JOHNSON & JOHNSON<br>478160104                   |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,383.0000                                      |                          |  |                    |   |   |
|  | 128.360000                                      | 875,967.62               | 947,681.88                               |                    |   | 71,714.26   |
|  | 128.360000                                      | 875,967.62               | 947,681.88                               | 0 %                | 0.00  | 71,714.26   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| J2 GLOBAL INC<br>48123V102                       |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 14,400.0000<br>84.600000<br>84.600000           | 1,003,801.95<br>1,003,801.95 | 1,218,240.00<br>1,218,240.00             | 0 %                | 0.00  | 214,438.05<br>214,438.05  |
| KLX ENERGY SERVICES HOLDINGS I<br>48253L106      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 12,000.0000<br>10.030000<br>10.030000           | 334,591.37<br>334,591.37     | 120,360.00<br>120,360.00                 | 0 %                | 0.00  | 214,231.37-<br>214,231.37-                                      |
| KAMAN CORP<br>483548103                          |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,600.0000<br>58.390000<br>58.390000           | 909,551.22<br>909,551.22     | 1,086,054.00<br>1,086,054.00             | 0 %                | 0.00  | 176,502.78<br>176,502.78  |
| KANSAS CITY SOUTHERN<br>485170302                |   |                              |  |                    |   |   |
| PN FISHER  | 5,400.0000<br>125.800000<br>125.800000          | 137,485.82<br>137,485.82     | 679,320.00<br>679,320.00                 | 0 %                | 0.00  | 541,834.18<br>541,834.18  |
| KB HOME<br>48666K109                             |   |                              |  |                    |   |   |
| PN FISHER  | 54,368.0000<br>28.090000<br>28.090000           | 903,862.29<br>903,862.29     | 1,527,197.12<br>1,527,197.12             | 0 %                | 0.00  | 623,334.83<br>623,334.83  |



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|--|---|------------------------------|--|--------------------|---|---|
| KEANE GROUP INC<br>48669A108                     |   |                              |  |                    |   |   |
| PN FISHER  | 52,700.0000<br>5.300000<br>5.300000             | 823,525.55<br>823,525.55     | 279,310.00<br>279,310.00                 | 0 %                | 0.00  | 544,215.55-<br>544,215.55-                                      |
| KEYSIGHT TECHNOLOGIES INC<br>49338L103           |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 16,950.0000<br>96.860000<br>96.860000           | 1,143,647.61<br>1,143,647.61 | 1,641,777.00<br>1,641,777.00             | 0 %                | 0.00  | 498,129.39<br>498,129.39  |
| KIMBERLY-CLARK CORP<br>494368103                 |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 32,668.0000<br>141.110000<br>141.110000         | 4,587,488.84<br>4,587,488.84 | 4,609,781.48<br>4,609,781.48             | 0 %                | 0.00  | 22,292.64<br>22,292.64  |
| KINSALE CAPITAL GROUP INC<br>49714P108           |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 20,630.0000<br>98.230000<br>98.230000           | 931,948.03<br>931,948.03     | 2,026,484.90<br>2,026,484.90             | 0 %                | 0.00  | 1,094,536.87<br>1,094,536.87                                    |
| KNIGHT-SWIFT TRANSPORTATION HO<br>499049104      |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 26,500.0000<br>34.140000<br>34.140000           | 1,013,003.98<br>1,013,003.98 | 904,710.00<br>904,710.00                 | 0 %                | 0.00  | 108,293.98-<br>108,293.98-                                      |





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|--|---|------------------------------|--|--------------------|---|---|
| KROGER CO/THE<br>501044101                       |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 162,253.0000<br>23.680000<br>23.680000          | 4,218,790.61<br>4,218,790.61 | 3,842,151.04<br>3,842,151.04             | 0 %                | 0.00  | 376,639.57-<br>376,639.57-                                      |
| LHC GROUP INC<br>50187A107                       |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,000.0000<br>118.500000<br>118.500000          | 771,603.90<br>771,603.90     | 948,000.00<br>948,000.00                 | 0 %                | 0.00  | 176,396.10<br>176,396.10  |
| LCI INDUSTRIES<br>50189K103                      |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 10,880.0000<br>84.750000<br>84.750000           | 1,083,988.09<br>1,083,988.09 | 922,080.00<br>922,080.00                 | 0 %                | 0.00  | 161,908.09-<br>161,908.09-                                      |
| L3HARRIS TECHNOLOGIES INC<br>502431109           |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 856.0000<br>211.410000<br>211.410000            | 118,031.81<br>118,031.81     | 180,966.96<br>180,966.96                 | 0 %                | 0.00  | 62,935.15<br>62,935.15  |
| LABORATORY CORP OF AMERICA HOL<br>50540R409      |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,938.0000<br>167.560000<br>167.560000          | 978,077.86<br>978,077.86     | 994,971.28<br>994,971.28                 | 0 %                | 0.00  | 16,893.42<br>16,893.42  |



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|--|---|--------------------------|--|--------------------|---|---|
| LANCASTER COLONY CORP<br>513847103               |   |                          |  |                    |   |   |
| PN FISHER  | 4,686.0000<br>145.900000<br>145.900000          | 514,244.54<br>514,244.54 | 683,687.40<br>683,687.40                 | 0 %                | 0.00  | 169,442.86<br>169,442.86  |
| LANDSTAR SYSTEM INC<br>515098101                 |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 12,560.0000<br>111.520000<br>111.520000         | 519,216.31<br>519,216.31 | 1,400,691.20<br>1,400,691.20             | 0 %                | 0.00  | 881,474.89<br>881,474.89  |
| LAS VEGAS SANDS CORP<br>517834107                |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 2,970.0000<br>55.470000<br>55.470000            | 175,420.78<br>175,420.78 | 164,745.90<br>164,745.90                 | 0 %                | 0.00  | 10,674.88-<br>10,674.88-  |
| LEAR CORP<br>521865204                           |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,335.0000<br>112.260000<br>112.260000          | 402,146.29<br>402,146.29 | 374,387.10<br>374,387.10                 | 0 %                | 0.00  | 27,759.19-<br>27,759.19-  |
| LEGG MASON INC<br>524901105                      |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 24,100.0000<br>36.790000<br>36.790000           | 903,364.43<br>903,364.43 | 886,639.00<br>886,639.00                 | 0 %                | 0.00  | 16,725.43-<br>16,725.43-  |



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|--|---|------------------------------|--|--------------------|---|---|
| LENNAR CORP<br>526057104                         |   |                              |  |                    |   |   |
| PN FISHER  | 23,178.0000<br>51.000000<br>51.000000           | 550,831.11<br>550,831.11     | 1,182,078.00<br>1,182,078.00             | 0 %                | 0.00  | 631,246.89<br>631,246.89  |
| LENNAR CORP<br>526057302                         |   |                              |  |                    |   |   |
| PN FISHER  | 463.0000<br>40.510000<br>40.510000              | 8,600.73<br>8,600.73         | 18,756.13<br>18,756.13                   | 0 %                | 0.00  | 10,155.40<br>10,155.40  |
| LIBERTY BROADBAND CORP<br>530307305              |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,600.0000<br>105.440000<br>105.440000         | 1,578,853.35<br>1,578,853.35 | 1,961,184.00<br>1,961,184.00             | 0 %                | 0.00  | 382,330.65<br>382,330.65  |
| LIBERTY MEDIA CORP-LIBERTY SIR<br>531229409      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 67,000.0000<br>40.490000<br>40.490000           | 2,498,942.76<br>2,498,942.76 | 2,712,830.00<br>2,712,830.00             | 0 %                | 0.00  | 213,887.24<br>213,887.24  |
| LIBERTY MEDIA CORP-LIBERTY BRA<br>531229888      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 41,500.0000<br>27.460000<br>27.460000           | 989,525.60<br>989,525.60     | 1,139,590.00<br>1,139,590.00             | 0 %                | 0.00  | 150,064.40<br>150,064.40  |



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|--|---|--------------------------|--|--------------------|---|---|
| LIFE STORAGE INC<br>53223X107                    |   |                          |  |                    |   |   |
| PN FISHER  | 6,359.0000                                      |                          |  |                    |   |   |
|  | 105.960000                                      | 186,039.20               | 673,799.64                               |                    |   | 487,760.44  |
|  | 105.960000                                      | 186,039.20               | 673,799.64                               | 0 %                | 0.00  | 487,760.44  |
| ELI LILLY & CO<br>532457108                      |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 50,434.0000                                     |                          |  |                    |   |   |
|  | 112.970000                                      | 4,094,758.80             | 5,697,528.98                             |                    |   | 1,602,770.18  |
|  | 112.970000                                      | 4,094,758.80             | 5,697,528.98                             | 0 %                | 0.00  | 1,602,770.18  |
| CPTF PN6 BOSTON CO                               | 7,854.0000                                      |                          |  |                    |   |   |
|  | 112.970000                                      | 842,400.41               | 887,266.38                               |                    |   | 44,865.97   |
|  | 112.970000                                      | 842,400.41               | 887,266.38                               | 0 %                | 0.00  | 44,865.97   |
|  | 58,288.0000                                     |                          |  |                    |   |   |
|  |   | 4,937,159.21             | 6,584,795.36                             |                    |   | 1,647,636.15  |
|  |   | 4,937,159.21             | 6,584,795.36                             |                    | 0.00  | 1,647,636.15  |
| LINCOLN ELECTRIC HOLDINGS INC<br>533900106       |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 10,500.0000                                     |                          |  |                    |   |   |
|  | 82.560000                                       | 842,916.53               | 866,880.00                               |                    |   | 23,963.47   |
|  | 82.560000                                       | 842,916.53               | 866,880.00                               | 0 %                | 0.00  | 23,963.47   |
| PN FISHER  | 12,325.0000                                     |                          |  |                    |   |   |
|  | 82.560000                                       | 458,017.62               | 1,017,552.00                             |                    |   | 559,534.38  |
|  | 82.560000                                       | 458,017.62               | 1,017,552.00                             | 0 %                | 0.00  | 559,534.38  |
|  | 22,825.0000                                     |                          |  |                    |   |   |
|  |   | 1,300,934.15             | 1,884,432.00                             |                    |   | 583,497.85  |
|  |   | 1,300,934.15             | 1,884,432.00                             |                    | 0.00  | 583,497.85  |



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|--|---|--------------------------|--|--------------------|---|---|
| LINCOLN NATIONAL CORP<br>534187109               |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 14,939.0000                                     |                          |  |                    |   |   |
|  | 52.880000                                       | 841,270.50               | 789,974.32                               |                    |   | 51,296.18-  |
|  | 52.880000                                       | 841,270.50               | 789,974.32                               | 0 %                | 0.00  | 51,296.18-  |
| LITTELFUSE INC<br>537008104                      |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 4,400.0000                                      |                          |  |                    |   |   |
|  | 156.070000                                      | 855,411.08               | 686,708.00                               |                    |   | 168,703.08-   |
|  | 156.070000                                      | 855,411.08               | 686,708.00                               | 0 %                | 0.00  | 168,703.08-   |
| PN FISHER  | 8,354.0000                                      |                          |  |                    |   |   |
|  | 156.070000                                      | 1,147,353.69             | 1,303,808.78                             |                    |   | 156,455.09  |
|  | 156.070000                                      | 1,147,353.69             | 1,303,808.78                             | 0 %                | 0.00  | 156,455.09  |
|  | 12,754.0000                                     |                          |  |                    |   |   |
|  |   | 2,002,764.77             | 1,990,516.78                             |                    |   | 12,247.99-  |
|  |   | 2,002,764.77             | 1,990,516.78                             |                    | 0.00  | 12,247.99-  |
| LOCKHEED MARTIN CORP<br>539830109                |   |                          |  |                    |   |   |
| PN QUEST   | 2,176.0000                                      |                          |  |                    |   |   |
|  | 384.110000                                      | 675,998.02               | 835,823.36                               |                    |   | 159,825.34  |
|  | 384.110000                                      | 675,998.02               | 835,823.36                               | 0 %                | 0.00  | 159,825.34  |
| PN WEDGE QVM LG CAP                              | 3,668.0000                                      |                          |  |                    |   |   |
|  | 384.110000                                      | 1,239,856.19             | 1,408,915.48                             |                    |   | 169,059.29  |
|  | 384.110000                                      | 1,239,856.19             | 1,408,915.48                             | 0 %                | 0.00  | 169,059.29  |
|  | 5,844.0000                                      |                          |  |                    |   |   |
|  |   | 1,915,854.21             | 2,244,738.84                             |                    |   | 328,884.63  |
|  |   | 1,915,854.21             | 2,244,738.84                             |                    | 0.00  | 328,884.63  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| LORAL SPACE & COMMUNICATIONS I<br>543881106      |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 30,000.0000<br>36.990000<br>36.990000           | 1,133,395.81<br>1,133,395.81 | 1,109,700.00<br>1,109,700.00             | 0 %                | 0.00  | 23,695.81-<br>23,695.81-  |
| LULULEMON ATHLETICA INC<br>550021109             |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,861.0000<br>184.670000<br>184.670000          | 273,571.19<br>273,571.19     | 343,670.87<br>343,670.87                 | 0 %                | 0.00  | 70,099.68<br>70,099.68  |
| MKS INSTRUMENTS INC<br>55306N104                 |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 14,000.0000<br>78.290000<br>78.290000           | 1,373,690.46<br>1,373,690.46 | 1,096,060.00<br>1,096,060.00             | 0 %                | 0.00  | 277,630.46-<br>277,630.46-                                      |
| MACQUARIE INFRASTRUCTURE CORP<br>55608B105       |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 55,000.0000<br>37.820000<br>37.820000           | 3,528,039.72<br>3,528,039.72 | 2,080,100.00<br>2,080,100.00             | 0 %                | 0.00  | 1,447,939.72-<br>1,447,939.72-                                  |
| MADISON SQUARE GARDEN CO/THE<br>55825T103        |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 9,100.0000<br>252.330000<br>252.330000          | 2,028,501.21<br>2,028,501.21 | 2,296,203.00<br>2,296,203.00             | 0 %                | 0.00  | 267,701.79<br>267,701.79  |



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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| MAGELLAN HEALTH INC<br>559079207                 |   |                              |  |                    |   |   |
| PN FISHER  | 7,639.0000<br>63.010000<br>63.010000            | 442,914.11<br>442,914.11     | 481,333.39<br>481,333.39                 | 0 %                | 0.00  | 38,419.28<br>38,419.28  |
| MANHATTAN ASSOCIATES INC<br>562750109            |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 18,270.0000<br>82.630000<br>82.630000           | 220,228.97<br>220,228.97     | 1,509,650.10<br>1,509,650.10             | 0 %                | 0.00  | 1,289,421.13<br>1,289,421.13                                    |
| MARATHON OIL CORP<br>565849106                   |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 42,401.0000<br>11.840000<br>11.840000           | 594,964.57<br>594,964.57     | 502,027.84<br>502,027.84                 | 0 %                | 0.00  | 92,936.73-<br>92,936.73-  |
| MARATHON PETROLEUM CORP<br>56585A102             |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 72,242.0000<br>49.210000<br>49.210000           | 4,584,210.32<br>4,584,210.32 | 3,555,028.82<br>3,555,028.82             | 0 %                | 0.00  | 1,029,181.50-<br>1,029,181.50-                                  |
| CPTF PN6 BOSTON CO                               | 11,355.0000<br>49.210000<br>49.210000           | 756,257.35<br>756,257.35     | 558,779.55<br>558,779.55                 | 0 %                | 0.00  | 197,477.80-<br>197,477.80-                                      |
|  | 83,597.0000                                     | 5,340,467.67<br>5,340,467.67 | 4,113,808.37<br>4,113,808.37             |                    | 0.00  | 1,226,659.30-<br>1,226,659.30-                                  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br><u>(FX RATE: LOCAL TO BASE)</u> | <u>SHARES/PAR VALUE/</u><br><u>LOCAL PRICE/</u><br><u>BASE PRICE</u> | <u>LOCAL COST/</u><br><u>BASE COST</u> | <u>LOCAL MARKET VALUE/</u><br><u>BASE MARKET VALUE</u> | <u>PCT</u><br><u>OF</u><br><u>TOTAL</u> | <u>UNREALIZED</u><br><u>CURRENCY</u><br><u>GAIN/LOSS IN</u><br><u>BASE CURRENCY</u> | <u>UNREALIZED</u><br><u>INVESTMENT</u><br><u>GAIN/LOSS IN</u><br><u>LOCAL/BASE CURRENCY</u> |
|--|--|--|--|---|---|---|
| MARRIOTT INTERNATIONAL INC/MD<br>571903202                     |  |  |  |   |   |   |
| PN QUEST   | 5,461.0000<br>126.060000<br>126.060000                               | 674,830.01<br>674,830.01               | 688,413.66<br>688,413.66                               | 0 %                                     | 0.00  | 13,583.65<br>13,583.65  |
| MASCO CORP<br>574599106  |  |  |  |   |   |   |
| PN WEDGE QVM LG CAP  | 10,256.0000<br>40.730000<br>40.730000                                | 318,935.96<br>318,935.96               | 417,726.88<br>417,726.88                               | 0 %                                     | 0.00  | 98,790.92<br>98,790.92  |
| MASIMO CORP<br>574795100                                       |  |  |  |   |   |   |
| CPTF PN6 BOSTON CO   | 1,511.0000<br>153.250000<br>153.250000                               | 230,411.11<br>230,411.11               | 231,560.75<br>231,560.75                               | 0 %                                     | 0.00  | 1,149.64<br>1,149.64  |
| MASTERCARD INC<br>57636Q104                                    |  |  |  |   |   |   |
| PN QUEST   | 2,904.0000<br>281.370000<br>281.370000                               | 382,470.31<br>382,470.31               | 817,098.48<br>817,098.48                               | 0 %                                     | 0.00  | 434,628.17<br>434,628.17  |
| MATADOR RESOURCES CO<br>576485205                              |  |  |  |   |   |   |
| PN TIMES SQUARE  | 34,000.0000<br>15.650000<br>15.650000                                | 896,184.10<br>896,184.10               | 532,100.00<br>532,100.00                               | 0 %                                     | 0.00  | 364,084.10-<br>364,084.10-  |





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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 27,830.0000                                     |                          |  |                    |   |   |
|  | 15.650000                                       | 735,461.21               | 435,539.50                               |                    |   | 299,921.71-   |
|  | 15.650000                                       | 735,461.21               | 435,539.50                               | 0 %                | 0.00  | 299,921.71-   |
|  | 61,830.0000                                     |                          |  |                    |   |   |
|  |   | 1,631,645.31             | 967,639.50                               |                    |   | 664,005.81-   |
|  |   | 1,631,645.31             | 967,639.50                               |                    | 0.00  | 664,005.81-   |
| MCDONALD'S CORP                                  |   |                          |  |                    |   |   |
| 580135101  |   |                          |  |                    |   |   |
| PN QUEST   | 3,159.0000                                      |                          |  |                    |   |   |
|  | 217.970000                                      | 671,983.75               | 688,567.23                               |                    |   | 16,583.48   |
|  | 217.970000                                      | 671,983.75               | 688,567.23                               | 0 %                | 0.00  | 16,583.48   |
| PN ALGER LG CP GRWT                              | 2,598.0000                                      |                          |  |                    |   |   |
|  | 217.970000                                      | 501,095.56               | 566,286.06                               |                    |   | 65,190.50   |
|  | 217.970000                                      | 501,095.56               | 566,286.06                               | 0 %                | 0.00  | 65,190.50   |
| CPTF PN6 BOSTON CO                               | 5,715.0000                                      |                          |  |                    |   |   |
|  | 217.970000                                      | 971,768.27               | 1,245,698.55                             |                    |   | 273,930.28  |
|  | 217.970000                                      | 971,768.27               | 1,245,698.55                             | 0 %                | 0.00  | 273,930.28  |
|  | 11,472.0000                                     |                          |  |                    |   |   |
|  |   | 2,144,847.58             | 2,500,551.84                             |                    |   | 355,704.26  |
|  |   | 2,144,847.58             | 2,500,551.84                             |                    | 0.00  | 355,704.26  |
| MCKESSON CORP                                    |   |                          |  |                    |   |   |
| 58155Q103  |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,946.0000                                      |                          |  |                    |   |   |
|  | 138.270000                                      | 1,007,971.41             | 960,423.42                               |                    |   | 47,547.99-  |
|  | 138.270000                                      | 1,007,971.41             | 960,423.42                               | 0 %                | 0.00  | 47,547.99-  |



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PN6 GTC1000  
N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| MEDIDATA SOLUTIONS INC<br>58471A105              |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 18,600.0000                                     |                          |  |                    |   |   |
|  | 91.580000                                       | 357,234.95               | 1,703,388.00                             |                    |   | 1,346,153.05  |
|  | 91.580000                                       | 357,234.95               | 1,703,388.00                             | 0 %                | 0.00  | 1,346,153.05  |
| MEDPACE HOLDINGS INC<br>58506Q109                |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,980.0000                                     |                          |  |                    |   |   |
|  | 80.910000                                       | 927,699.75               | 1,454,761.80                             |                    |   | 527,062.05  |
|  | 80.910000                                       | 927,699.75               | 1,454,761.80                             | 0 %                | 0.00  | 527,062.05  |
| MERCADOLIBRE INC<br>58733R102                    |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 538.0000  |                          |  |                    |   |   |
|  | 594.600000                                      | 297,461.79               | 319,894.80                               |                    |   | 22,433.01   |
|  | 594.600000                                      | 297,461.79               | 319,894.80                               | 0 %                | 0.00  | 22,433.01   |
| MERCK & CO INC<br>58933Y105                      |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 95,314.0000                                     |                          |  |                    |   |   |
|  | 86.470000                                       | 7,127,352.17             | 8,241,801.58                             |                    |   | 1,114,449.41  |
|  | 86.470000                                       | 7,127,352.17             | 8,241,801.58                             | 0 %                | 0.00  | 1,114,449.41  |
| CPTF PN6 BOSTON CO                               | 20,477.0000                                     |                          |  |                    |   |   |
|  | 86.470000                                       | 1,654,887.82             | 1,770,646.19                             |                    |   | 115,758.37  |
|  | 86.470000                                       | 1,654,887.82             | 1,770,646.19                             | 0 %                | 0.00  | 115,758.37  |
|  | 115,791.0000                                    |                          |  |                    |   |   |
|  |   | 8,782,239.99             | 10,012,447.77                            |                    |   | 1,230,207.78  |
|  |   | 8,782,239.99             | 10,012,447.77                            |                    | 0.00  | 1,230,207.78  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------|--|--------------------|---|---|
| MERITAGE HOMES CORP<br>59001A102                 |   |                                |  |                    |   |   |
| PN FISHER  | 21,100.0000<br>65.340000<br>65.340000           | 919,658.63<br>919,658.63       | 1,378,674.00<br>1,378,674.00             | 0 %                | 0.00  | 459,015.37<br>459,015.37  |
| METLIFE INC<br>59156R108                         |   |                                |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 17,419.0000<br>44.300000<br>44.300000           | 843,326.45<br>843,326.45       | 771,661.70<br>771,661.70                 | 0 %                | 0.00  | 71,664.75-<br>71,664.75-  |
| MICROSOFT CORP<br>594918104                      |   |                                |  |                    |   |   |
| PN ROTHCHILD                                     | 148,294.0000<br>137.860000<br>137.860000        | 5,121,511.08<br>5,121,511.08   | 20,443,810.84<br>20,443,810.84           | 1 %                | 0.00  | 15,322,299.76<br>15,322,299.76                                  |
| PN QUEST   | 16,660.0000<br>137.860000<br>137.860000         | 1,056,783.01<br>1,056,783.01   | 2,296,747.60<br>2,296,747.60             | 0 %                | 0.00  | 1,239,964.59<br>1,239,964.59                                    |
| PN WEDGE QVM LG CAP                              | 9,988.0000<br>137.860000<br>137.860000          | 1,100,565.13<br>1,100,565.13   | 1,376,945.68<br>1,376,945.68             | 0 %                | 0.00  | 276,380.55<br>276,380.55  |
| PN ALGER LG CP GRWT                              | 54,497.0000<br>137.860000<br>137.860000         | 3,645,162.70<br>3,645,162.70   | 7,512,956.42<br>7,512,956.42             | 0 %                | 0.00  | 3,867,793.72<br>3,867,793.72                                    |
| CPTF PN6 BOSTON CO                               | 32,846.0000<br>137.860000<br>137.860000         | 2,643,179.33<br>2,643,179.33   | 4,528,149.56<br>4,528,149.56             | 0 %                | 0.00  | 1,884,970.23<br>1,884,970.23                                    |
|  | 262,285.0000                                    | 13,567,201.25<br>13,567,201.25 | 36,158,610.10<br>36,158,610.10           |                    | 0.00  | 22,591,408.85<br>22,591,408.85                                  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| MICROCHIP TECHNOLOGY INC<br>595017104            |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 7,216.0000<br>86.330000<br>86.330000            | 654,206.46<br>654,206.46 | 622,957.28<br>622,957.28                 | 0 %                | 0.00  | 31,249.18-<br>31,249.18-  |
| MICRON TECHNOLOGY INC<br>595112103               |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 6,930.0000<br>45.270000<br>45.270000            | 306,974.36<br>306,974.36 | 313,721.10<br>313,721.10                 | 0 %                | 0.00  | 6,746.74<br>6,746.74  |
| MID-AMERICA APARTMENT COMMUNIT<br>59522J103      |   |                          |  |                    |   |   |
| PN FISHER  | 7,600.0000<br>126.680000<br>126.680000          | 271,224.24<br>271,224.24 | 962,768.00<br>962,768.00                 | 0 %                | 0.00  | 691,543.76<br>691,543.76  |
| MISTRAS GROUP INC<br>60649T107                   |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 39,890.0000<br>14.600000<br>14.600000           | 853,054.18<br>853,054.18 | 582,394.00<br>582,394.00                 | 0 %                | 0.00  | 270,660.18-<br>270,660.18-                                      |
| MOBILE MINI INC<br>60740F105                     |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 13,570.0000<br>31.260000<br>31.260000           | 373,572.76<br>373,572.76 | 424,198.20<br>424,198.20                 | 0 %                | 0.00  | 50,625.44<br>50,625.44  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| MOLINA HEALTHCARE INC<br>60855R100               |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,492.0000                                      |                          |  |                    |   |   |
|  | 130.280000                                      | 729,590.10               | 976,057.76                               |                    |   | 246,467.66  |
|  | 130.280000                                      | 729,590.10               | 976,057.76                               | 0 %                | 0.00  | 246,467.66  |
| MONDELEZ INTERNATIONAL INC<br>609207105          |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 95,450.0000                                     |                          |  |                    |   |   |
|  | 55.220000                                       | 5,274,843.68             | 5,270,749.00                             |                    |   | 4,094.68-   |
|  | 55.220000                                       | 5,274,843.68             | 5,270,749.00                             | 0 %                | 0.00  | 4,094.68-   |
| PN GAMCO ASST MGMT                               | 53,700.0000                                     |                          |  |                    |   |   |
|  | 55.220000                                       | 2,334,242.36             | 2,965,314.00                             |                    |   | 631,071.64  |
|  | 55.220000                                       | 2,334,242.36             | 2,965,314.00                             | 0 %                | 0.00  | 631,071.64  |
|  | 149,150.0000                                    |                          |  |                    |   |   |
|  |   | 7,609,086.04             | 8,236,063.00                             |                    |   | 626,976.96  |
|  |   | 7,609,086.04             | 8,236,063.00                             |                    | 0.00  | 626,976.96  |
| MONOLITHIC POWER SYSTEMS INC<br>609839105        |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 5,700.0000                                      |                          |  |                    |   |   |
|  | 150.560000                                      | 720,887.12               | 858,192.00                               |                    |   | 137,304.88  |
|  | 150.560000                                      | 720,887.12               | 858,192.00                               | 0 %                | 0.00  | 137,304.88  |
| MONRO INC<br>610236101                           |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 15,500.0000                                     |                          |  |                    |   |   |
|  | 77.720000                                       | 573,897.77               | 1,204,660.00                             |                    |   | 630,762.23  |
|  | 77.720000                                       | 573,897.77               | 1,204,660.00                             | 0 %                | 0.00  | 630,762.23  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| MORGAN STANLEY<br>617446448                      |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 19,279.0000                                     |                          |  |                    |   |   |
|  | 41.490000                                       | 716,813.30               | 799,885.71                               |                    |   | 83,072.41   |
|  | 41.490000                                       | 716,813.30               | 799,885.71                               | 0 %                | 0.00  | 83,072.41   |
| PN ALGER LG CP GRWT                              | 6,564.0000                                      |                          |  |                    |   |   |
|  | 41.490000                                       | 296,133.52               | 272,340.36                               |                    |   | 23,793.16-  |
|  | 41.490000                                       | 296,133.52               | 272,340.36                               | 0 %                | 0.00  | 23,793.16-  |
|  | 25,843.0000                                     |                          |  |                    |   |   |
|  |   | 1,012,946.82             | 1,072,226.07                             |                    |   | 59,279.25   |
|  |   | 1,012,946.82             | 1,072,226.07                             |                    | 0.00  | 59,279.25   |
| MORPHOSYS AG<br>ADR<br>617760202                 |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 25,000.0000                                     |                          |  |                    |   |   |
|  | 29.480000                                       | 673,161.45               | 737,000.00                               |                    |   | 63,838.55   |
|  | 29.480000                                       | 673,161.45               | 737,000.00                               | 0 %                | 0.00  | 63,838.55   |
| MOTOROLA SOLUTIONS INC<br>620076307              |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,841.0000                                      |                          |  |                    |   |   |
|  | 180.910000                                      | 861,605.08               | 1,418,515.31                             |                    |   | 556,910.23  |
|  | 180.910000                                      | 861,605.08               | 1,418,515.31                             | 0 %                | 0.00  | 556,910.23  |
| MUELLER INDUSTRIES INC<br>624756102              |   |                          |  |                    |   |   |
| PN FISHER  | 7,097.0000                                      |                          |  |                    |   |   |
|  | 26.360000                                       | 72,143.32                | 187,076.92                               |                    |   | 114,933.60  |
|  | 26.360000                                       | 72,143.32                | 187,076.92                               | 0 %                | 0.00  | 114,933.60  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u> | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| MUELLER WATER PRODUCTS INC<br>624758108                  |  |                                  |  |                             |   |   |
| PN GAMCO ASST MGMT                                       | 40,300.0000<br>10.460000<br>10.460000                    | 452,284.35<br>452,284.35         | 421,538.00<br>421,538.00                         | 0 %                         | 0.00  | 30,746.35-<br>30,746.35-  |
| MURPHY OIL CORP<br>626717102                             |  |                                  |  |                             |   |   |
| PN WEDGE QVM LG CAP                                      | 25,233.0000<br>18.230000<br>18.230000                    | 724,431.31<br>724,431.31         | 459,997.59<br>459,997.59                         | 0 %                         | 0.00  | 264,433.72-<br>264,433.72-  |
| MURPHY USA INC<br>626755102                              |  |                                  |  |                             |   |   |
| PN GAMCO ASST MGMT                                       | 9,000.0000<br>89.400000<br>89.400000                     | 610,712.10<br>610,712.10         | 804,600.00<br>804,600.00                         | 0 %                         | 0.00  | 193,887.90<br>193,887.90  |
| NRG ENERGY INC<br>629377508                              |  |                                  |  |                             |   |   |
| PN WEDGE QVM LG CAP                                      | 13,814.0000<br>36.400000<br>36.400000                    | 340,097.63<br>340,097.63         | 502,829.60<br>502,829.60                         | 0 %                         | 0.00  | 162,731.97<br>162,731.97  |
| NVR INC<br>62944T105                                     |  |                                  |  |                             |   |   |
| PN WEDGE QVM LG CAP                                      | 284.0000<br>3599.000000<br>3599.000000                   | 1,007,857.33<br>1,007,857.33     | 1,022,116.00<br>1,022,116.00                     | 0 %                         | 0.00  | 14,258.67<br>14,258.67  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| NANOMETRICS INC<br>630077105                     |  |                              |  |                    |   |   |
| PN FISHER  | 18,156.0000<br>27.290000<br>27.290000                | 689,259.50<br>689,259.50     | 495,477.24<br>495,477.24                 | 0 %                | 0.00  | 193,782.26-<br>193,782.26-                                      |
| NATIONAL FUEL GAS CO<br>636180101                |  |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 12,100.0000<br>46.740000<br>46.740000                | 683,812.07<br>683,812.07     | 565,554.00<br>565,554.00                 | 0 %                | 0.00  | 118,258.07-<br>118,258.07-                                      |
| NATIONAL VISION HOLDINGS INC<br>63845R107        |  |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 43,000.0000<br>28.360000<br>28.360000                | 1,630,044.59<br>1,630,044.59 | 1,219,480.00<br>1,219,480.00             | 0 %                | 0.00  | 410,564.59-<br>410,564.59-                                      |
| PN RBC GLOBAL                                    | 39,570.0000<br>28.360000<br>28.360000<br>82,570.0000 | 1,216,163.85<br>1,216,163.85 | 1,122,205.20<br>1,122,205.20             | 0 %                | 0.00  | 93,958.65-<br>93,958.65-  |
|  |  | 2,846,208.44<br>2,846,208.44 | 2,341,685.20<br>2,341,685.20             |                    | 0.00  | 504,523.24-<br>504,523.24-                                      |
| NAVISTAR INTERNATIONAL CORP<br>63934E108         |  |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,500.0000<br>23.000000<br>23.000000                | 501,284.50<br>501,284.50     | 425,500.00<br>425,500.00                 | 0 %                | 0.00  | 75,784.50-<br>75,784.50-  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| NEOGEN CORP<br>640491106                         |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 26,310.0000<br>70.520000<br>70.520000           | 504,810.47<br>504,810.47     | 1,855,381.20<br>1,855,381.20             | 0 %                | 0.00  | 1,350,570.73<br>1,350,570.73                                    |
| NETFLIX INC<br>64110L106                         |   |                              |  |                    |   |   |
| PN QUEST   | 2,284.0000<br>293.750000<br>293.750000          | 685,778.39<br>685,778.39     | 670,925.00<br>670,925.00                 | 0 %                | 0.00  | 14,853.39-<br>14,853.39-  |
| PN ALGER LG CP GRWT                              | 2,689.0000<br>293.750000<br>293.750000          | 812,653.28<br>812,653.28     | 789,893.75<br>789,893.75                 | 0 %                | 0.00  | 22,759.53-<br>22,759.53-  |
| CPTF PN6 BOSTON CO                               | 3,535.0000<br>293.750000<br>293.750000          | 1,136,746.64<br>1,136,746.64 | 1,038,406.25<br>1,038,406.25             | 0 %                | 0.00  | 98,340.39-<br>98,340.39-  |
|  | 8,508.0000                                      | 2,635,178.31                 | 2,499,225.00                             |                    | 0.00  | 135,953.31-<br>135,953.31-                                      |
| NETSCOUT SYSTEMS INC<br>64115T104                |   |                              |  |                    |   |   |
| PN FISHER  | 32,700.0000<br>22.150000<br>22.150000           | 947,252.98<br>947,252.98     | 724,305.00<br>724,305.00                 | 0 %                | 0.00  | 222,947.98-<br>222,947.98-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| NEUROCRINE BIOSCIENCES INC<br>64125C109          |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 3,769.0000<br>99.420000<br>99.420000            | 176,502.27<br>176,502.27 | 374,713.98<br>374,713.98                 | 0 %                | 0.00  | 198,211.71<br>198,211.71  |
| NEWMONT GOLDCORP CORP<br>651639106               |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 11,400.0000<br>39.890000<br>39.890000           | 372,483.02<br>372,483.02 | 454,746.00<br>454,746.00                 | 0 %                | 0.00  | 82,262.98<br>82,262.98  |
| NEWS CORP<br>65249B208                           |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 34,500.0000<br>14.160000<br>14.160000           | 452,876.31<br>452,876.31 | 488,520.00<br>488,520.00                 | 0 %                | 0.00  | 35,643.69<br>35,643.69  |
| NEXTERA ENERGY INC<br>65339F101                  |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 4,447.0000<br>219.080000<br>219.080000          | 786,230.86<br>786,230.86 | 974,248.76<br>974,248.76                 | 0 %                | 0.00  | 188,017.90<br>188,017.90  |
| NICE LTD<br>ADR<br>653656108                     |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 3,100.0000<br>153.250000<br>153.250000          | 238,973.89<br>238,973.89 | 475,075.00<br>475,075.00                 | 0 %                | 0.00  | 236,101.11<br>236,101.11  |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| NIKE INC   |   |                          |  |                    |   |   |
| 654106103  |   |                          |  |                    |   |   |
| PN QUEST   | 8,314.0000                                      |                          |  |                    |   |   |
|  | 84.500000                                       | 670,584.00               | 702,533.00                               |                    |   | 31,949.00   |
|  | 84.500000                                       | 670,584.00               | 702,533.00                               | 0 %                | 0.00  | 31,949.00   |
| PN ALGER LG CP GRWT                              | 14,745.0000                                     |                          |  |                    |   |   |
|  | 84.500000                                       | 1,230,352.00             | 1,245,952.50                             |                    |   | 15,600.50   |
|  | 84.500000                                       | 1,230,352.00             | 1,245,952.50                             | 0 %                | 0.00  | 15,600.50   |
|  | 23,059.0000                                     |                          |  |                    |   |   |
|  |   | 1,900,936.00             | 1,948,485.50                             |                    |   | 47,549.50   |
|  |   | 1,900,936.00             | 1,948,485.50                             |                    | 0.00  | 47,549.50   |
| NORDSON CORP                                     |   |                          |  |                    |   |   |
| 655663102  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 3,900.0000                                      |                          |  |                    |   |   |
|  | 135.960000                                      | 479,233.42               | 530,244.00                               |                    |   | 51,010.58   |
|  | 135.960000                                      | 479,233.42               | 530,244.00                               | 0 %                | 0.00  | 51,010.58   |
| NORTHROP GRUMMAN CORP                            |   |                          |  |                    |   |   |
| 666807102  |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 15,639.0000                                     |                          |  |                    |   |   |
|  | 367.870000                                      | 4,640,075.66             | 5,753,118.93                             |                    |   | 1,113,043.27  |
|  | 367.870000                                      | 4,640,075.66             | 5,753,118.93                             | 0 %                | 0.00  | 1,113,043.27  |
| PN WEDGE QVM LG CAP                              | 3,798.0000                                      |                          |  |                    |   |   |
|  | 367.870000                                      | 1,370,780.09             | 1,397,170.26                             |                    |   | 26,390.17   |
|  | 367.870000                                      | 1,370,780.09             | 1,397,170.26                             | 0 %                | 0.00  | 26,390.17   |
|  | 19,437.0000                                     |                          |  |                    |   |   |
|  |   | 6,010,855.75             | 7,150,289.19                             |                    |   | 1,139,433.44  |
|  |   | 6,010,855.75             | 7,150,289.19                             |                    | 0.00  | 1,139,433.44  |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION<br/>(FX RATE: LOCAL TO BASE)</u> | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| NORTHWEST NATURAL HOLDING CO<br>66765N105                |  |                                  |  |                             |   |   |
| PN FISHER  | 3,110.0000<br>71.360000<br>71.360000                     | 154,026.79<br>154,026.79         | 221,929.60<br>221,929.60                         | 0 %                         | 0.00  | 67,902.81<br>67,902.81  |
| NOVARTIS AG<br>ADR<br>66987V109                          |  |                                  |  |                             |   |   |
| PN ALGER LG CP GRWT                                      | 5,917.0000<br>90.110000<br>90.110000                     | 511,162.52<br>511,162.52         | 533,180.87<br>533,180.87                         | 0 %                         | 0.00  | 22,018.35<br>22,018.35  |
| NOVANTA INC<br>67000B104                                 |  |                                  |  |                             |   |   |
| PN RBC GLOBAL  | 19,260.0000<br>75.000000<br>75.000000                    | 653,884.22<br>653,884.22         | 1,444,500.00<br>1,444,500.00                     | 0 %                         | 0.00  | 790,615.78<br>790,615.78  |
| NUCOR CORP<br>670346105                                  |  |                                  |  |                             |   |   |
| PN WEDGE QVM LG CAP                                      | 4,354.0000<br>48.980000<br>48.980000                     | 253,556.53<br>253,556.53         | 213,258.92<br>213,258.92                         | 0 %                         | 0.00  | 40,297.61-<br>40,297.61-  |
| NVIDIA CORP<br>67066G104                                 |  |                                  |  |                             |   |   |
| PN ALGER LG CP GRWT                                      | 1,068.0000<br>167.510000<br>167.510000                   | 181,085.38<br>181,085.38         | 178,900.68<br>178,900.68                         | 0 %                         | 0.00  | 2,184.70-<br>2,184.70-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| NUVASIVE INC<br>670704105                        |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,250.0000<br>63.520000<br>63.520000           | 501,801.40<br>501,801.40     | 1,095,720.00<br>1,095,720.00             | 0 %                | 0.00  | 593,918.60<br>593,918.60  |
| PN FISHER  | 24,500.0000<br>63.520000<br>63.520000           | 903,289.16<br>903,289.16     | 1,556,240.00<br>1,556,240.00             | 0 %                | 0.00  | 652,950.84<br>652,950.84  |
|  | 41,750.0000                                     | 1,405,090.56<br>1,405,090.56 | 2,651,960.00<br>2,651,960.00             |                    | 0.00  | 1,246,869.44<br>1,246,869.44                                    |
| OGE ENERGY CORP<br>670837103                     |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 13,373.0000<br>42.870000<br>42.870000           | 453,707.08<br>453,707.08     | 573,300.51<br>573,300.51                 | 0 %                | 0.00  | 119,593.43<br>119,593.43  |
| O'REILLY AUTOMOTIVE INC<br>67103H107             |   |                              |  |                    |   |   |
| PN QUEST   | 1,809.0000<br>383.760000<br>383.760000          | 597,699.93<br>597,699.93     | 694,221.84<br>694,221.84                 | 0 %                | 0.00  | 96,521.91<br>96,521.91  |
| PN WEDGE QVM LG CAP                              | 2,674.0000<br>383.760000<br>383.760000          | 857,898.32<br>857,898.32     | 1,026,174.24<br>1,026,174.24             | 0 %                | 0.00  | 168,275.92<br>168,275.92  |
| PN GAMCO ASST MGMT                               | 7,000.0000<br>383.760000<br>383.760000          | 1,678,930.23<br>1,678,930.23 | 2,686,320.00<br>2,686,320.00             | 0 %                | 0.00  | 1,007,389.77<br>1,007,389.77                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 3,238.0000                                      |                          |  |                    |   |   |
|  | 383.760000                                      | 877,093.89               | 1,242,614.88                             |                    |   | 365,520.99  |
|  | 383.760000                                      | 877,093.89               | 1,242,614.88                             | 0 %                | 0.00  | 365,520.99  |
|  | 14,721.0000                                     |                          |  |                    |   |   |
|  |   | 4,011,622.37             | 5,649,330.96                             |                    |   | 1,637,708.59  |
|  |   | 4,011,622.37             | 5,649,330.96                             |                    | 0.00  | 1,637,708.59  |
| OCEANEERING INTERNATIONAL INC<br>675232102       |   |                          |  |                    |   |   |
| PN FISHER  | 46,289.0000                                     |                          |  |                    |   |   |
|  | 12.960000                                       | 1,005,889.96             | 599,905.44                               |                    |   | 405,984.52-   |
|  | 12.960000                                       | 1,005,889.96             | 599,905.44                               | 0 %                | 0.00  | 405,984.52-   |
| OMNICELL INC<br>68213N109                        |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 18,187.0000                                     |                          |  |                    |   |   |
|  | 71.800000                                       | 541,571.04               | 1,305,826.60                             |                    |   | 764,255.56  |
|  | 71.800000                                       | 541,571.04               | 1,305,826.60                             | 0 %                | 0.00  | 764,255.56  |
| ORACLE CORP<br>68389X105                         |   |                          |  |                    |   |   |
| PN QUEST   | 14,387.0000                                     |                          |  |                    |   |   |
|  | 52.060000                                       | 724,361.07               | 748,987.22                               |                    |   | 24,626.15   |
|  | 52.060000                                       | 724,361.07               | 748,987.22                               | 0 %                | 0.00  | 24,626.15   |
| PN WEDGE QVM LG CAP                              | 25,679.0000                                     |                          |  |                    |   |   |
|  | 52.060000                                       | 1,288,451.56             | 1,336,848.74                             |                    |   | 48,397.18   |
|  | 52.060000                                       | 1,288,451.56             | 1,336,848.74                             | 0 %                | 0.00  | 48,397.18   |
|  | 40,066.0000                                     |                          |  |                    |   |   |
|  |   | 2,012,812.63             | 2,085,835.96                             |                    |   | 73,023.33   |
|  |   | 2,012,812.63             | 2,085,835.96                             |                    | 0.00  | 73,023.33   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| OPUS BANK<br>684000102                           |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 29,620.0000<br>20.760000<br>20.760000           | 1,028,718.35<br>1,028,718.35 | 614,911.20<br>614,911.20                 | 0 %                | 0.00  | 413,807.15-<br>413,807.15-                                      |
| OWENS-ILLINOIS INC<br>690768403                  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 19,024.0000<br>10.170000<br>10.170000           | 312,854.06<br>312,854.06     | 193,474.08<br>193,474.08                 | 0 %                | 0.00  | 119,379.98-<br>119,379.98-                                      |
| PRA GROUP INC<br>69354N106                       |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 31,160.0000<br>34.140000<br>34.140000           | 950,182.51<br>950,182.51     | 1,063,802.40<br>1,063,802.40             | 0 %                | 0.00  | 113,619.89<br>113,619.89  |
| PACKAGING CORP OF AMERICA<br>695156109           |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,172.0000<br>100.580000<br>100.580000          | 176,733.83<br>176,733.83     | 218,459.76<br>218,459.76                 | 0 %                | 0.00  | 41,725.93<br>41,725.93  |
| PACWEST BANCORP<br>695263103                     |   |                              |  |                    |   |   |
| PN FISHER  | 14,448.0000<br>34.080000<br>34.080000           | 503,459.11<br>503,459.11     | 492,387.84<br>492,387.84                 | 0 %                | 0.00  | 11,071.27-<br>11,071.27-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| PALO ALTO NETWORKS INC<br>697435105              |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 3,356.0000<br>203.620000<br>203.620000          | 621,654.54<br>621,654.54     | 683,348.72<br>683,348.72                 | 0 %                | 0.00  | 61,694.18<br>61,694.18  |
| PARKER-HANNIFIN CORP<br>701094104                |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,562.0000<br>165.770000<br>165.770000          | 346,400.42<br>346,400.42     | 424,702.74<br>424,702.74                 | 0 %                | 0.00  | 78,302.32<br>78,302.32  |
| PAYCOM SOFTWARE INC<br>70432V102                 |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 5,465.0000<br>250.120000<br>250.120000          | 717,991.15<br>717,991.15     | 1,366,905.80<br>1,366,905.80             | 0 %                | 0.00  | 648,914.65<br>648,914.65  |
| PAYCHEX INC<br>704326107                         |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 16,363.0000<br>81.700000<br>81.700000           | 1,142,098.44<br>1,142,098.44 | 1,336,857.10<br>1,336,857.10             | 0 %                | 0.00  | 194,758.66<br>194,758.66  |
| PAYLOCITY HOLDING CORP<br>70438V106              |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 20,700.0000<br>109.220000<br>109.220000         | 1,004,063.24<br>1,004,063.24 | 2,260,854.00<br>2,260,854.00             | 0 %                | 0.00  | 1,256,790.76<br>1,256,790.76                                    |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 9,730.0000                                      |                          |  |                    |   |   |
|  | 109.220000                                      | 455,452.45               | 1,062,710.60                             |                    |   | 607,258.15  |
|  | 109.220000                                      | 455,452.45               | 1,062,710.60                             | 0 %                | 0.00  | 607,258.15  |
|  | 30,430.0000                                     |                          |  |                    |   |   |
|  |   | 1,459,515.69             | 3,323,564.60                             |                    |   | 1,864,048.91  |
|  |   | 1,459,515.69             | 3,323,564.60                             |                    | 0.00  | 1,864,048.91  |
| PAYPAL HOLDINGS INC                              |   |                          |  |                    |   |   |
|  | 70450Y103                                       |                          |  |                    |   |   |
| PN QUEST   | 7,393.0000                                      |                          |  |                    |   |   |
|  | 109.050000                                      | 848,253.77               | 806,206.65                               |                    |   | 42,047.12-  |
|  | 109.050000                                      | 848,253.77               | 806,206.65                               | 0 %                | 0.00  | 42,047.12-  |
| PN ALGER LG CP GRWT                              | 15,158.0000                                     |                          |  |                    |   |   |
|  | 109.050000                                      | 1,318,821.82             | 1,652,979.90                             |                    |   | 334,158.08  |
|  | 109.050000                                      | 1,318,821.82             | 1,652,979.90                             | 0 %                | 0.00  | 334,158.08  |
| PN GAMCO ASST MGMT                               | 22,800.0000                                     |                          |  |                    |   |   |
|  | 109.050000                                      | 1,131,651.49             | 2,486,340.00                             |                    |   | 1,354,688.51  |
|  | 109.050000                                      | 1,131,651.49             | 2,486,340.00                             | 0 %                | 0.00  | 1,354,688.51  |
| CPTF PN6 BOSTON CO                               | 12,356.0000                                     |                          |  |                    |   |   |
|  | 109.050000                                      | 732,389.96               | 1,347,421.80                             |                    |   | 615,031.84  |
|  | 109.050000                                      | 732,389.96               | 1,347,421.80                             | 0 %                | 0.00  | 615,031.84  |
|  | 57,707.0000                                     |                          |  |                    |   |   |
|  |   | 4,031,117.04             | 6,292,948.35                             |                    |   | 2,261,831.31  |
|  |   | 4,031,117.04             | 6,292,948.35                             |                    | 0.00  | 2,261,831.31  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| PEPSICO INC<br>713448108                         |   |                              |  |                    |   |   |
| PN QUEST   | 6,133.0000<br>136.730000<br>136.730000          | 703,361.66<br>703,361.66     | 838,565.09<br>838,565.09                 | 0 %                | 0.00  | 135,203.43<br>135,203.43  |
| CPTF PN6 BOSTON CO                               | 12,674.0000<br>136.730000<br>136.730000         | 1,475,247.49<br>1,475,247.49 | 1,732,916.02<br>1,732,916.02             | 0 %                | 0.00  | 257,668.53<br>257,668.53  |
|  | 18,807.0000                                     | 2,178,609.15<br>2,178,609.15 | 2,571,481.11<br>2,571,481.11             |                    | 0.00  | 392,871.96<br>392,871.96  |
| PERFICIENT INC<br>71375U101                      |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 34,050.0000<br>36.840000<br>36.840000           | 596,586.83<br>596,586.83     | 1,254,402.00<br>1,254,402.00             | 0 %                | 0.00  | 657,815.17<br>657,815.17  |
| PERFORMANCE FOOD GROUP CO<br>71377A103           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 27,500.0000<br>46.790000<br>46.790000           | 912,782.33<br>912,782.33     | 1,286,725.00<br>1,286,725.00             | 0 %                | 0.00  | 373,942.67<br>373,942.67  |
| PETIQ INC<br>71639T106                           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 18,500.0000<br>31.660000<br>31.660000           | 692,447.79<br>692,447.79     | 585,710.00<br>585,710.00                 | 0 %                | 0.00  | 106,737.79-<br>106,737.79-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 38,110.0000                                     |                          |  |                    |   |   |
|  | 31.660000                                       | 1,282,530.99             | 1,206,562.60                             |                    |   | 75,968.39-  |
|  | 31.660000                                       | 1,282,530.99             | 1,206,562.60                             | 0 %                | 0.00  | 75,968.39-  |
|  | 56,610.0000                                     |                          |  |                    |   |   |
|  |   | 1,974,978.78             | 1,792,272.60                             |                    |   | 182,706.18-   |
|  |   | 1,974,978.78             | 1,792,272.60                             |                    | 0.00  | 182,706.18-   |
| PFIZER INC                                       |   |                          |  |                    |   |   |
|  | 717081103                                       |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 26,129.0000                                     |                          |  |                    |   |   |
|  | 35.550000                                       | 1,101,386.11             | 928,885.95                               |                    |   | 172,500.16-   |
|  | 35.550000                                       | 1,101,386.11             | 928,885.95                               | 0 %                | 0.00  | 172,500.16-   |
| PHILIP MORRIS INTERNATIONAL IN                   |   |                          |  |                    |   |   |
|  | 718172109                                       |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 11,873.0000                                     |                          |  |                    |   |   |
|  | 72.090000                                       | 960,260.94               | 855,924.57                               |                    |   | 104,336.37-   |
|  | 72.090000                                       | 960,260.94               | 855,924.57                               | 0 %                | 0.00  | 104,336.37-   |
| PHILLIPS 66                                      |   |                          |  |                    |   |   |
|  | 718546104                                       |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 45,822.0000                                     |                          |  |                    |   |   |
|  | 98.630000                                       | 5,072,331.92             | 4,519,423.86                             |                    |   | 552,908.06-   |
|  | 98.630000                                       | 5,072,331.92             | 4,519,423.86                             | 0 %                | 0.00  | 552,908.06-   |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| PINTEREST INC<br>72352L106                       |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 8,079.0000<br>34.420000<br>34.420000            | 229,693.14<br>229,693.14     | 278,079.18<br>278,079.18                 | 0 %                | 0.00  | 48,386.04<br>48,386.04  |
| PIONEER NATURAL RESOURCES CO<br>723787107        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 15,411.0000<br>123.420000<br>123.420000         | 2,222,828.70<br>2,222,828.70 | 1,902,025.62<br>1,902,025.62             | 0 %                | 0.00  | 320,803.08-<br>320,803.08-                                      |
| PLANET FITNESS INC<br>72703H101                  |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 10,000.0000<br>70.610000<br>70.610000           | 459,747.99<br>459,747.99     | 706,100.00<br>706,100.00                 | 0 %                | 0.00  | 246,352.01<br>246,352.01  |
| PLEXUS CORP<br>729132100                         |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 16,710.0000<br>57.210000<br>57.210000           | 356,269.13<br>356,269.13     | 955,979.10<br>955,979.10                 | 0 %                | 0.00  | 599,709.97<br>599,709.97  |
| PN FISHER  | 12,904.0000<br>57.210000<br>57.210000           | 281,023.53<br>281,023.53     | 738,237.84<br>738,237.84                 | 0 %                | 0.00  | 457,214.31<br>457,214.31  |
|  | 29,614.0000                                     | 637,292.66<br>637,292.66     | 1,694,216.94<br>1,694,216.94             |                    | 0.00  | 1,056,924.28<br>1,056,924.28                                    |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| PLURALSIGHT INC<br>72941B106                     |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 46,300.0000<br>16.100000<br>16.100000           | 1,242,577.02<br>1,242,577.02 | 745,430.00<br>745,430.00                 | 0 %                | 0.00  | 497,147.02-<br>497,147.02-                                      |
| POLARIS INC<br>731068102                         |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 30,531.0000<br>82.020000<br>82.020000           | 2,645,599.00<br>2,645,599.00 | 2,504,152.62<br>2,504,152.62             | 0 %                | 0.00  | 141,446.38-<br>141,446.38-                                      |
| PORTLAND GENERAL ELECTRIC CO<br>736508847        |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 10,161.0000<br>56.890000<br>56.890000           | 515,952.84<br>515,952.84     | 578,059.29<br>578,059.29                 | 0 %                | 0.00  | 62,106.45<br>62,106.45  |
| POST HOLDINGS INC<br>737446104                   |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 20,000.0000<br>99.690000<br>99.690000           | 1,603,137.38<br>1,603,137.38 | 1,993,800.00<br>1,993,800.00             | 0 %                | 0.00  | 390,662.62<br>390,662.62  |
| PRESTIGE CONSUMER HEALTHCARE I<br>74112D101      |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 32,910.0000<br>31.880000<br>31.880000           | 1,376,158.90<br>1,376,158.90 | 1,049,170.80<br>1,049,170.80             | 0 %                | 0.00  | 326,988.10-<br>326,988.10-                                      |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| T ROWE PRICE GROUP INC<br>74144T108              |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 44,324.0000                                     |                          |  |                    |   |   |
|  | 110.620000                                      | 5,051,098.75             | 4,903,120.88                             |                    |   | 147,977.87-   |
|  | 110.620000                                      | 5,051,098.75             | 4,903,120.88                             | 0 %                | 0.00  | 147,977.87-   |
| PRICESMART INC<br>741511109                      |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 9,830.0000                                      |                          |  |                    |   |   |
|  | 60.430000                                       | 360,256.75               | 594,026.90                               |                    |   | 233,770.15  |
|  | 60.430000                                       | 360,256.75               | 594,026.90                               | 0 %                | 0.00  | 233,770.15  |
| PRINCIPAL FINANCIAL GROUP INC<br>74251V102       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 16,177.0000                                     |                          |  |                    |   |   |
|  | 53.220000                                       | 867,711.69               | 860,939.94                               |                    |   | 6,771.75-   |
|  | 53.220000                                       | 867,711.69               | 860,939.94                               | 0 %                | 0.00  | 6,771.75-   |
| PROCTER & GAMBLE CO/THE<br>742718109             |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 73,387.0000                                     |                          |  |                    |   |   |
|  | 120.230000                                      | 6,379,395.02             | 8,823,319.01                             |                    |   | 2,443,923.99  |
|  | 120.230000                                      | 6,379,395.02             | 8,823,319.01                             | 0 %                | 0.00  | 2,443,923.99  |
| CPTF PN6 BOSTON CO                               | 6,111.0000                                      |                          |  |                    |   |   |
|  | 120.230000                                      | 561,830.52               | 734,725.53                               |                    |   | 172,895.01  |
|  | 120.230000                                      | 561,830.52               | 734,725.53                               | 0 %                | 0.00  | 172,895.01  |
|  | 79,498.0000                                     |                          |  |                    |   |   |
|  |   | 6,941,225.54             | 9,558,044.54                             |                    |   | 2,616,819.00  |
|  |   | 6,941,225.54             | 9,558,044.54                             |                    | 0.00  | 2,616,819.00  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br><u>(FX RATE: LOCAL TO BASE)</u> | <u>SHARES/PAR VALUE/<br/>LOCAL PRICE/<br/>BASE PRICE</u> | <u>LOCAL COST/<br/>BASE COST</u> | <u>LOCAL MARKET VALUE/<br/>BASE MARKET VALUE</u> | <u>PCT<br/>OF<br/>TOTAL</u> | <u>UNREALIZED<br/>CURRENCY<br/>GAIN/LOSS IN<br/>BASE CURRENCY</u> | <u>UNREALIZED<br/>INVESTMENT<br/>GAIN/LOSS IN<br/>LOCAL/BASE CURRENCY</u> |
|--|--|----------------------------------|--|-----------------------------|---|---|
| PROGRESS SOFTWARE CORP<br>743312100                            |  |                                  |  |                             |   |   |
| PN FISHER  | 7,609.0000<br>37.780000<br>37.780000                     | 287,475.93<br>287,475.93         | 287,468.02<br>287,468.02                         | 0 %                         | 0.00  | 7.91-<br>7.91-  |
| PROGRESSIVE CORP/THE<br>743315103                              |  |                                  |  |                             |   |   |
| PN ALGER LG CP GRWT  | 15,657.0000<br>75.800000<br>75.800000                    | 976,503.29<br>976,503.29         | 1,186,800.60<br>1,186,800.60                     | 0 %                         | 0.00  | 210,297.31<br>210,297.31  |
| PROLOGIS INC<br>74340W103                                      |  |                                  |  |                             |   |   |
| PN QUEST   | 9,579.0000<br>83.620000<br>83.620000                     | 694,106.95<br>694,106.95         | 800,995.98<br>800,995.98                         | 0 %                         | 0.00  | 106,889.03<br>106,889.03  |
| PROSPERITY BANCSHARES INC<br>743606105                         |  |                                  |  |                             |   |   |
| PN FISHER  | 10,077.0000<br>64.920000<br>64.920000                    | 520,870.67<br>520,870.67         | 654,198.84<br>654,198.84                         | 0 %                         | 0.00  | 133,328.17<br>133,328.17  |
| PROTO LABS INC<br>743713109                                    |  |                                  |  |                             |   |   |
| PN TIMES SQUARE  | 11,500.0000<br>94.740000<br>94.740000                    | 1,193,608.22<br>1,193,608.22     | 1,089,510.00<br>1,089,510.00                     | 0 %                         | 0.00  | 104,098.22-<br>104,098.22-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| PRUDENTIAL FINANCIAL INC<br>744320102            |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 51,878.0000                                     |                          |  |                    |   |   |
|  | 80.090000                                       | 5,080,037.78             | 4,154,909.02                             |                    |   | 925,128.76-   |
|  | 80.090000                                       | 5,080,037.78             | 4,154,909.02                             | 0 %                | 0.00  | 925,128.76-   |
| PN WEDGE QVM LG CAP                              | 9,929.0000                                      |                          |  |                    |   |   |
|  | 80.090000                                       | 864,714.19               | 795,213.61                               |                    |   | 69,500.58-  |
|  | 80.090000                                       | 864,714.19               | 795,213.61                               | 0 %                | 0.00  | 69,500.58-  |
|  | 61,807.0000                                     |                          |  |                    |   |   |
|  |   | 5,944,751.97             | 4,950,122.63                             |                    |   | 994,629.34-   |
|  |   | 5,944,751.97             | 4,950,122.63                             |                    | 0.00  | 994,629.34-   |
| PUBLIC SERVICE ENTERPRISE GROU<br>744573106      |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 9,752.0000                                      |                          |  |                    |   |   |
|  | 60.470000                                       | 475,733.20               | 589,703.44                               |                    |   | 113,970.24  |
|  | 60.470000                                       | 475,733.20               | 589,703.44                               | 0 %                | 0.00  | 113,970.24  |
| PULTEGROUP INC<br>745867101                      |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 131,386.0000                                    |                          |  |                    |   |   |
|  | 33.800000                                       | 4,205,341.15             | 4,440,846.80                             |                    |   | 235,505.65  |
|  | 33.800000                                       | 4,205,341.15             | 4,440,846.80                             | 0 %                | 0.00  | 235,505.65  |
| PN WEDGE QVM LG CAP                              | 31,216.0000                                     |                          |  |                    |   |   |
|  | 33.800000                                       | 1,034,847.73             | 1,055,100.80                             |                    |   | 20,253.07   |
|  | 33.800000                                       | 1,034,847.73             | 1,055,100.80                             | 0 %                | 0.00  | 20,253.07   |
|  | 162,602.0000                                    |                          |  |                    |   |   |
|  |   | 5,240,188.88             | 5,495,947.60                             |                    |   | 255,758.72  |
|  |   | 5,240,188.88             | 5,495,947.60                             |                    | 0.00  | 255,758.72  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| QORVO INC<br>74736K101                           |   |                              |  |                    |   |   |
| PN FISHER  | 17,297.0000<br>71.430000<br>71.430000           | 203,810.53<br>203,810.53     | 1,235,524.71<br>1,235,524.71             | 0 %                | 0.00  | 1,031,714.18<br>1,031,714.18                                    |
| Q2 HOLDINGS INC<br>74736L109                     |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 17,100.0000<br>89.950000<br>89.950000           | 1,081,003.88<br>1,081,003.88 | 1,538,145.00<br>1,538,145.00             | 0 %                | 0.00  | 457,141.12<br>457,141.12  |
| QUALCOMM INC<br>747525103                        |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 17,275.0000<br>77.770000<br>77.770000           | 1,077,839.91<br>1,077,839.91 | 1,343,476.75<br>1,343,476.75             | 0 %                | 0.00  | 265,636.84<br>265,636.84  |
| QUANTA SERVICES INC<br>74762E102                 |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 99,979.0000<br>33.900000<br>33.900000           | 3,697,401.77<br>3,697,401.77 | 3,389,288.10<br>3,389,288.10             | 0 %                | 0.00  | 308,113.67-<br>308,113.67-                                      |
| QURATE RETAIL INC<br>74915M100                   |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 60,000.0000<br>10.710000<br>10.710000           | 1,193,413.93<br>1,193,413.93 | 642,600.00<br>642,600.00                 | 0 %                | 0.00  | 550,813.93-<br>550,813.93-                                      |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| RLI CORP<br>749607107                            |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,070.0000<br>91.570000<br>91.570000           | 851,072.46<br>851,072.46     | 1,563,099.90<br>1,563,099.90             | 0 %                | 0.00  | 712,027.44<br>712,027.44  |
| RLJ LODGING TRUST<br>74965L101                   |   |                              |  |                    |   |   |
| PN FISHER  | 37,500.0000<br>16.210000<br>16.210000           | 988,191.66<br>988,191.66     | 607,875.00<br>607,875.00                 | 0 %                | 0.00  | 380,316.66-<br>380,316.66-                                      |
| RPM INTERNATIONAL INC<br>749685103               |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 26,600.0000<br>67.670000<br>67.670000           | 1,477,571.13<br>1,477,571.13 | 1,800,022.00<br>1,800,022.00             | 0 %                | 0.00  | 322,450.87<br>322,450.87  |
| RANGE RESOURCES CORP<br>75281A109                |   |                              |  |                    |   |   |
| PN FISHER  | 79,429.0000<br>3.560000<br>3.560000             | 1,051,029.95<br>1,051,029.95 | 282,767.24<br>282,767.24                 | 0 %                | 0.00  | 768,262.71-<br>768,262.71-                                      |
| RAYMOND JAMES FINANCIAL INC<br>754730109         |   |                              |  |                    |   |   |
| PN FISHER  | 20,030.0000<br>78.510000<br>78.510000           | 455,523.48<br>455,523.48     | 1,572,555.30<br>1,572,555.30             | 0 %                | 0.00  | 1,117,031.82<br>1,117,031.82                                    |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| RAYTHEON CO<br>755111507                         |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 25,406.0000<br>185.320000<br>185.320000         | 4,947,403.49<br>4,947,403.49 | 4,708,239.92<br>4,708,239.92             | 0 %                | 0.00  | 239,163.57-<br>239,163.57-                                      |
| RBC BEARINGS INC<br>75524B104                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 12,120.0000<br>159.530000<br>159.530000         | 846,473.66<br>846,473.66     | 1,933,503.60<br>1,933,503.60             | 0 %                | 0.00  | 1,087,029.94<br>1,087,029.94                                    |
| REALPAGE INC<br>75606N109                        |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 2,072.0000<br>63.670000<br>63.670000            | 129,350.61<br>129,350.61     | 131,924.24<br>131,924.24                 | 0 %                | 0.00  | 2,573.63<br>2,573.63  |
| REGAL BELOIT CORP<br>758750103                   |   |                              |  |                    |   |   |
| PN FISHER  | 5,550.0000<br>70.900000<br>70.900000            | 171,808.02<br>171,808.02     | 393,495.00<br>393,495.00                 | 0 %                | 0.00  | 221,686.98<br>221,686.98  |
| REGIONS FINANCIAL CORP<br>7591EP100              |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 61,038.0000<br>14.620000<br>14.620000           | 667,220.66<br>667,220.66     | 892,375.56<br>892,375.56                 | 0 %                | 0.00  | 225,154.90<br>225,154.90  |



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|--|---|--------------------------|--|--------------------|---|---|
| RELIANCE STEEL & ALUMINUM CO<br>759509102        |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,311.0000                                      |                          |  |                    |   |   |
|  | 97.230000                                       | 154,537.14               | 224,698.53                               |                    |   | 70,161.39   |
|  | 97.230000                                       | 154,537.14               | 224,698.53                               | 0 %                | 0.00  | 70,161.39   |
| REPUBLIC SERVICES INC<br>760759100               |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 32,200.0000                                     |                          |  |                    |   |   |
|  | 89.250000                                       | 2,024,763.19             | 2,873,850.00                             |                    |   | 849,086.81  |
|  | 89.250000                                       | 2,024,763.19             | 2,873,850.00                             | 0 %                | 0.00  | 849,086.81  |
| RESIDEO TECHNOLOGIES INC<br>76118Y104            |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 55,000.0000                                     |                          |  |                    |   |   |
|  | 13.780000                                       | 1,063,816.96             | 757,900.00                               |                    |   | 305,916.96-   |
|  | 13.780000                                       | 1,063,816.96             | 757,900.00                               | 0 %                | 0.00  | 305,916.96-   |
| RETAIL OPPORTUNITY INVESTMENTS<br>76131N101      |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 36,946.0000                                     |                          |  |                    |   |   |
|  | 17.510000                                       | 822,028.49               | 646,924.46                               |                    |   | 175,104.03-   |
|  | 17.510000                                       | 822,028.49               | 646,924.46                               | 0 %                | 0.00  | 175,104.03-   |
| ROCKWELL AUTOMATION INC<br>773903109             |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 4,421.0000                                      |                          |  |                    |   |   |
|  | 152.790000                                      | 709,815.02               | 675,484.59                               |                    |   | 34,330.43-  |
|  | 152.790000                                      | 709,815.02               | 675,484.59                               | 0 %                | 0.00  | 34,330.43-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| ROYAL DUTCH SHELL PLC<br>ADR<br>780259206        |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 8,998.0000<br>55.600000<br>55.600000            | 584,228.99<br>584,228.99     | 500,288.80<br>500,288.80                 | 0 %                | 0.00  | 83,940.19-<br>83,940.19-  |
| S&P GLOBAL INC<br>78409V104                      |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,880.0000<br>260.190000<br>260.190000          | 646,853.17<br>646,853.17     | 1,009,537.20<br>1,009,537.20             | 0 %                | 0.00  | 362,684.03<br>362,684.03  |
| PN ALGER LG CP GRWT                              | 3,940.0000<br>260.190000<br>260.190000          | 745,332.62<br>745,332.62     | 1,025,148.60<br>1,025,148.60             | 0 %                | 0.00  | 279,815.98<br>279,815.98  |
|  | 7,820.0000                                      | 1,392,185.79<br>1,392,185.79 | 2,034,685.80<br>2,034,685.80             |                    | 0.00  | 642,500.01<br>642,500.01  |
| SPS COMMERCE INC<br>78463M107                    |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,470.0000<br>50.540000<br>50.540000           | 355,520.79<br>355,520.79     | 882,933.80<br>882,933.80                 | 0 %                | 0.00  | 527,413.01<br>527,413.01  |
| SS&C TECHNOLOGIES HOLDINGS INC<br>78467J100      |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 17,494.0000<br>46.610000<br>46.610000           | 972,897.56<br>972,897.56     | 815,395.34<br>815,395.34                 | 0 %                | 0.00  | 157,502.22-<br>157,502.22-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| SRC ENERGY INC<br>78470V108                      |  |                              |  |                    |   |   |
| PN FISHER  | 102,046.0000<br>5.020000<br>5.020000                 | 810,351.67<br>810,351.67     | 512,270.92<br>512,270.92                 | 0 %                | 0.00  | 298,080.75-<br>298,080.75-                                      |
| SVB FINANCIAL GROUP<br>78486Q101                 |  |                              |  |                    |   |   |
| PN FISHER  | 10,973.0000<br>194.620000<br>194.620000              | 455,131.79<br>455,131.79     | 2,135,565.26<br>2,135,565.26             | 0 %                | 0.00  | 1,680,433.47<br>1,680,433.47                                    |
| SAGE THERAPEUTICS INC<br>78667J108               |  |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 6,200.0000<br>171.670000<br>171.670000               | 941,190.89<br>941,190.89     | 1,064,354.00<br>1,064,354.00             | 0 %                | 0.00  | 123,163.11<br>123,163.11  |
| CPTF PN6 BOSTON CO                               | 2,585.0000<br>171.670000<br>171.670000<br>8,785.0000 | 406,967.45<br>406,967.45     | 443,766.95<br>443,766.95                 | 0 %                | 0.00  | 36,799.50<br>36,799.50  |
|  |  | 1,348,158.34<br>1,348,158.34 | 1,508,120.95<br>1,508,120.95             |                    | 0.00  | 159,962.61<br>159,962.61  |
| SAILPOINT TECHNOLOGIES HOLDING<br>78781P105      |  |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 24,400.0000<br>22.530000<br>22.530000                | 619,695.61<br>619,695.61     | 549,732.00<br>549,732.00                 | 0 %                | 0.00  | 69,963.61-<br>69,963.61-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| SALESFORCE.COM INC<br>79466L302                  |   |                          |  |                    |   |   |
| PN QUEST   | 4,880.0000                                      |                          |  |                    |   |   |
|  | 156.070000                                      | 576,660.57               | 761,621.60                               |                    |   | 184,961.03  |
|  | 156.070000                                      | 576,660.57               | 761,621.60                               | 0 %                | 0.00  | 184,961.03  |
| PN ALGER LG CP GRWT                              | 25,613.0000                                     |                          |  |                    |   |   |
|  | 156.070000                                      | 3,148,276.13             | 3,997,420.91                             |                    |   | 849,144.78  |
|  | 156.070000                                      | 3,148,276.13             | 3,997,420.91                             | 0 %                | 0.00  | 849,144.78  |
| CPTF PN6 BOSTON CO                               | 7,692.0000                                      |                          |  |                    |   |   |
|  | 156.070000                                      | 686,818.68               | 1,200,490.44                             |                    |   | 513,671.76  |
|  | 156.070000                                      | 686,818.68               | 1,200,490.44                             | 0 %                | 0.00  | 513,671.76  |
|  | 38,185.0000                                     |                          |  |                    |   |   |
|  |   | 4,411,755.38             | 5,959,532.95                             |                    |   | 1,547,777.57  |
|  |   | 4,411,755.38             | 5,959,532.95                             |                    | 0.00  | 1,547,777.57  |
| SAREPTA THERAPEUTICS INC<br>803607100            |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,830.0000                                      |                          |  |                    |   |   |
|  | 90.150000                                       | 299,491.69               | 345,274.50                               |                    |   | 45,782.81   |
|  | 90.150000                                       | 299,491.69               | 345,274.50                               | 0 %                | 0.00  | 45,782.81   |
| CPTF PN6 BOSTON CO                               | 3,291.0000                                      |                          |  |                    |   |   |
|  | 90.150000                                       | 462,672.70               | 296,683.65                               |                    |   | 165,989.05-   |
|  | 90.150000                                       | 462,672.70               | 296,683.65                               | 0 %                | 0.00  | 165,989.05-   |
|  | 7,121.0000                                      |                          |  |                    |   |   |
|  |   | 762,164.39               | 641,958.15                               |                    |   | 120,206.24-   |
|  |   | 762,164.39               | 641,958.15                               |                    | 0.00  | 120,206.24-   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SCANSOURCE INC<br>806037107                      |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 19,070.0000<br>28.260000<br>28.260000           | 601,684.79<br>601,684.79     | 538,918.20<br>538,918.20                 | 0 %                | 0.00  | 62,766.59-<br>62,766.59-  |
| HENRY SCHEIN INC<br>806407102                    |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 14,900.0000<br>61.620000<br>61.620000           | 927,599.20<br>927,599.20     | 918,138.00<br>918,138.00                 | 0 %                | 0.00  | 9,461.20-<br>9,461.20-  |
| CHARLES SCHWAB CORP/THE<br>808513105             |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 86,123.0000<br>38.270000<br>38.270000           | 3,714,938.47<br>3,714,938.47 | 3,295,927.21<br>3,295,927.21             | 0 %                | 0.00  | 419,011.26-<br>419,011.26-                                      |
| SCOTTS MIRACLE-GRO CO/THE<br>810186106           |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 7,600.0000<br>106.320000<br>106.320000          | 628,268.79<br>628,268.79     | 808,032.00<br>808,032.00                 | 0 %                | 0.00  | 179,763.21<br>179,763.21  |
| PN FISHER  | 16,736.0000<br>106.320000<br>106.320000         | 756,684.38<br>756,684.38     | 1,779,371.52<br>1,779,371.52             | 0 %                | 0.00  | 1,022,687.14<br>1,022,687.14                                    |
|  | 24,336.0000                                     | 1,384,953.17<br>1,384,953.17 | 2,587,403.52<br>2,587,403.52             |                    | 0.00  | 1,202,450.35<br>1,202,450.35                                    |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SELECT MEDICAL HOLDINGS CORP<br>81619Q105        |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 76,500.0000<br>16.220000<br>16.220000           | 1,407,326.52<br>1,407,326.52 | 1,240,830.00<br>1,240,830.00             | 0 %                | 0.00  | 166,496.52-<br>166,496.52-                                      |
| SEMTECH CORP<br>816850101                        |   |                              |  |                    |   |   |
| PN FISHER  | 19,783.0000<br>41.970000<br>41.970000           | 978,974.84<br>978,974.84     | 830,292.51<br>830,292.51                 | 0 %                | 0.00  | 148,682.33-<br>148,682.33-                                      |
| SERVICEMASTER GLOBAL HOLDINGS<br>81761R109       |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 23,000.0000<br>57.040000<br>57.040000           | 638,018.43<br>638,018.43     | 1,311,920.00<br>1,311,920.00             | 0 %                | 0.00  | 673,901.57<br>673,901.57  |
| SERVICENOW INC<br>81762P102                      |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,927.0000<br>261.840000<br>261.840000          | 503,617.35<br>503,617.35     | 504,565.68<br>504,565.68                 | 0 %                | 0.00  | 948.33<br>948.33  |
| CPTF PN6 BOSTON CO                               | 3,771.0000<br>261.840000<br>261.840000          | 414,810.00<br>414,810.00     | 987,398.64<br>987,398.64                 | 0 %                | 0.00  | 572,588.64<br>572,588.64  |
|  | 5,698.0000                                      | 918,427.35<br>918,427.35     | 1,491,964.32<br>1,491,964.32             |                    | 0.00  | 573,536.97<br>573,536.97  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| SHERWIN-WILLIAMS CO/THE<br>824348106             |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 2,539.0000                                      |                          |  |                    |   |   |
|  | 526.750000                                      | 1,058,314.72             | 1,337,418.25                             |                    |   | 279,103.53  |
|  | 526.750000                                      | 1,058,314.72             | 1,337,418.25                             | 0 %                | 0.00  | 279,103.53  |
| SHOPIFY INC<br>82509L107                         |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 514.0000  |                          |  |                    |   |   |
|  | 385.390000                                      | 69,505.14                | 198,090.46                               |                    |   | 128,585.32  |
|  | 385.390000                                      | 69,505.14                | 198,090.46                               | 0 %                | 0.00  | 128,585.32  |
| SILK ROAD MEDICAL INC<br>82710M100               |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 7,700.0000                                      |                          |  |                    |   |   |
|  | 43.090000                                       | 258,608.04               | 331,793.00                               |                    |   | 73,184.96   |
|  | 43.090000                                       | 258,608.04               | 331,793.00                               | 0 %                | 0.00  | 73,184.96   |
| SIMPSON MANUFACTURING CO INC<br>829073105        |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,930.0000                                     |                          |  |                    |   |   |
|  | 64.200000                                       | 612,564.73               | 1,151,106.00                             |                    |   | 538,541.27  |
|  | 64.200000                                       | 612,564.73               | 1,151,106.00                             | 0 %                | 0.00  | 538,541.27  |
| SITEONE LANDSCAPE SUPPLY INC<br>82982L103        |   |                          |  |                    |   |   |
| PN RBC GLOBAL                                    | 17,450.0000                                     |                          |  |                    |   |   |
|  | 78.200000                                       | 966,067.55               | 1,364,590.00                             |                    |   | 398,522.45  |
|  | 78.200000                                       | 966,067.55               | 1,364,590.00                             | 0 %                | 0.00  | 398,522.45  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SMARTSHEET INC<br>83200N103                      |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 13,800.0000<br>48.600000<br>48.600000           | 603,618.24<br>603,618.24     | 670,680.00<br>670,680.00                 | 0 %                | 0.00  | 67,061.76<br>67,061.76  |
| JM SMUCKER CO/THE<br>832696405                   |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 8,902.0000<br>105.160000<br>105.160000          | 914,479.26<br>914,479.26     | 936,134.32<br>936,134.32                 | 0 %                | 0.00  | 21,655.06<br>21,655.06  |
| SONOCO PRODUCTS CO<br>835495102                  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,741.0000<br>57.200000<br>57.200000            | 202,943.34<br>202,943.34     | 213,985.20<br>213,985.20                 | 0 %                | 0.00  | 11,041.86<br>11,041.86  |
| SONY CORP<br>ADR<br>835699307                    |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 42,000.0000<br>56.910000<br>56.910000           | 1,506,097.56<br>1,506,097.56 | 2,390,220.00<br>2,390,220.00             | 0 %                | 0.00  | 884,122.44<br>884,122.44  |
| SOUTHERN CO/THE<br>842587107                     |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 9,907.0000<br>58.260000<br>58.260000            | 469,604.72<br>469,604.72     | 577,181.82<br>577,181.82                 | 0 %                | 0.00  | 107,577.10<br>107,577.10  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| SOUTHWEST AIRLINES CO<br>844741108               |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,402.0000                                      |                          |  |                    |   |   |
|  | 52.320000                                       | 420,532.39               | 387,272.64                               |                    |   | 33,259.75-  |
|  | 52.320000                                       | 420,532.39               | 387,272.64                               | 0 %                | 0.00  | 33,259.75-  |
| SPLUNK INC<br>848637104                          |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 6,247.0000                                      |                          |  |                    |   |   |
|  | 111.820000                                      | 478,399.86               | 698,539.54                               |                    |   | 220,139.68  |
|  | 111.820000                                      | 478,399.86               | 698,539.54                               | 0 %                | 0.00  | 220,139.68  |
| STAMPS.COM INC<br>852857200                      |   |                          |  |                    |   |   |
| PN FISHER  | 12,573.0000                                     |                          |  |                    |   |   |
|  | 64.360000                                       | 1,292,238.16             | 809,198.28                               |                    |   | 483,039.88-   |
|  | 64.360000                                       | 1,292,238.16             | 809,198.28                               | 0 %                | 0.00  | 483,039.88-   |
| STARBUCKS CORP<br>855244109                      |   |                          |  |                    |   |   |
| PN QUEST   | 7,085.0000                                      |                          |  |                    |   |   |
|  | 96.560000                                       | 411,719.49               | 684,127.60                               |                    |   | 272,408.11  |
|  | 96.560000                                       | 411,719.49               | 684,127.60                               | 0 %                | 0.00  | 272,408.11  |
| STATE STREET CORP<br>857477103                   |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 16,700.0000                                     |                          |  |                    |   |   |
|  | 51.310000                                       | 1,267,513.35             | 856,877.00                               |                    |   | 410,636.35-   |
|  | 51.310000                                       | 1,267,513.35             | 856,877.00                               | 0 %                | 0.00  | 410,636.35-   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| STIFEL FINANCIAL CORP<br>860630102               |   |                              |  |                    |   |   |
| PN FISHER  | 38,300.0000<br>53.420000<br>53.420000           | 1,491,034.71<br>1,491,034.71 | 2,045,986.00<br>2,045,986.00             | 0 %                | 0.00  | 554,951.29<br>554,951.29  |
| STRATEGIC EDUCATION INC<br>86272C103             |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 6,900.0000<br>169.230000<br>169.230000          | 852,554.38<br>852,554.38     | 1,167,687.00<br>1,167,687.00             | 0 %                | 0.00  | 315,132.62<br>315,132.62  |
| STRYKER CORP<br>863667101                        |   |                              |  |                    |   |   |
| PN QUEST   | 4,371.0000<br>220.660000<br>220.660000          | 766,717.70<br>766,717.70     | 964,504.86<br>964,504.86                 | 0 %                | 0.00  | 197,787.16<br>197,787.16  |
| SYNAPTICS INC<br>87157D109                       |   |                              |  |                    |   |   |
| PN FISHER  | 29,086.0000<br>32.020000<br>32.020000           | 1,167,290.79<br>1,167,290.79 | 931,333.72<br>931,333.72                 | 0 %                | 0.00  | 235,957.07-<br>235,957.07-                                      |
| SYNOPSIS INC<br>871607107                        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 24,437.0000<br>141.810000<br>141.810000         | 2,239,535.99<br>2,239,535.99 | 3,465,410.97<br>3,465,410.97             | 0 %                | 0.00  | 1,225,874.98<br>1,225,874.98                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| SYNCHRONY FINANCIAL                              |   |                              |  |                    |   |   |
| 87165B103  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 26,229.0000<br>32.050000<br>32.050000           | 829,980.05<br>829,980.05     | 840,639.45<br>840,639.45                 | 0 %                | 0.00  | 10,659.40<br>10,659.40  |
| TJX COS INC/THE                                  |   |                              |  |                    |   |   |
| 872540109  |   |                              |  |                    |   |   |
| PN QUEST   | 12,960.0000<br>54.970000<br>54.970000           | 558,168.05<br>558,168.05     | 712,411.20<br>712,411.20                 | 0 %                | 0.00  | 154,243.15<br>154,243.15  |
| T-MOBILE US INC                                  |   |                              |  |                    |   |   |
| 872590104  |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 7,344.0000<br>78.050000<br>78.050000            | 400,785.61<br>400,785.61     | 573,199.20<br>573,199.20                 | 0 %                | 0.00  | 172,413.59<br>172,413.59  |
| PN ALGER LG CP GRWT                              | 7,680.0000<br>78.050000<br>78.050000            | 539,663.15<br>539,663.15     | 599,424.00<br>599,424.00                 | 0 %                | 0.00  | 59,760.85<br>59,760.85  |
| PN GAMCO ASST MGMT                               | 21,000.0000<br>78.050000<br>78.050000           | 1,376,143.79<br>1,376,143.79 | 1,639,050.00<br>1,639,050.00             | 0 %                | 0.00  | 262,906.21<br>262,906.21  |
| CPTF PN6 BOSTON CO                               | 14,967.0000<br>78.050000<br>78.050000           | 934,127.18<br>934,127.18     | 1,168,174.35<br>1,168,174.35             | 0 %                | 0.00  | 234,047.17<br>234,047.17  |
|  | 50,991.0000                                     | 3,250,719.73<br>3,250,719.73 | 3,979,847.55<br>3,979,847.55             |                    | 0.00  | 729,127.82<br>729,127.82  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)   | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| TAIWAN SEMICONDUCTOR MANUFACTU<br>ADR<br>874039100 |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                                | 5,718.0000<br>42.630000<br>42.630000            | 247,491.41<br>247,491.41 | 243,758.34<br>243,758.34                 | 0 %                | 0.00  | 3,733.07-<br>3,733.07-  |
| TAKE-TWO INTERACTIVE SOFTWARE<br>874054109         |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                                | 4,153.0000<br>131.970000<br>131.970000          | 397,446.99<br>397,446.99 | 548,071.41<br>548,071.41                 | 0 %                | 0.00  | 150,624.42<br>150,624.42  |
| TANDEM DIABETES CARE INC<br>875372203              |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                    | 16,300.0000<br>72.430000<br>72.430000           | 681,542.71<br>681,542.71 | 1,180,609.00<br>1,180,609.00             | 0 %                | 0.00  | 499,066.29<br>499,066.29  |
| TARGET CORP<br>87612E106                           |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                                | 9,968.0000<br>107.040000<br>107.040000          | 851,070.51<br>851,070.51 | 1,066,974.72<br>1,066,974.72             | 0 %                | 0.00  | 215,904.21<br>215,904.21  |
| TELEDYNE TECHNOLOGIES INC<br>879360105             |   |                          |  |                    |   |   |
| PN FISHER  | 4,986.0000<br>308.590000<br>308.590000          | 283,206.19<br>283,206.19 | 1,538,629.74<br>1,538,629.74             | 0 %                | 0.00  | 1,255,423.55<br>1,255,423.55                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| TEMPUR SEALY INTERNATIONAL INC<br>88023U101      |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 13,246.0000<br>77.120000<br>77.120000           | 1,037,203.63<br>1,037,203.63 | 1,021,531.52<br>1,021,531.52             | 0 %                | 0.00  | 15,672.11-<br>15,672.11-  |
| TERADATA CORP<br>88076W103                       |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 11,430.0000<br>30.870000<br>30.870000           | 336,842.10<br>336,842.10     | 352,844.10<br>352,844.10                 | 0 %                | 0.00  | 16,002.00<br>16,002.00  |
| TERADYNE INC<br>880770102                        |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 26,245.0000<br>52.970000<br>52.970000           | 1,244,470.05<br>1,244,470.05 | 1,390,197.65<br>1,390,197.65             | 0 %                | 0.00  | 145,727.60<br>145,727.60  |
| TEREX CORP<br>880779103                          |   |                              |  |                    |   |   |
| PN FISHER  | 27,400.0000<br>24.830000<br>24.830000           | 1,173,874.22<br>1,173,874.22 | 680,342.00<br>680,342.00                 | 0 %                | 0.00  | 493,532.22-<br>493,532.22-                                      |
| TERRENO REALTY CORP<br>88146M101                 |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 28,480.0000<br>50.560000<br>50.560000           | 765,876.06<br>765,876.06     | 1,439,948.80<br>1,439,948.80             | 0 %                | 0.00  | 674,072.74<br>674,072.74  |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE        | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| TETRA TECH INC<br>88162G103                      |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 19,450.0000<br>81.120000<br>81.120000                  | 414,135.40<br>414,135.40     | 1,577,784.00<br>1,577,784.00             | 0 %                | 0.00  | 1,163,648.60<br>1,163,648.60                                    |
| TEXAS INSTRUMENTS INC<br>882508104               |  |                              |  |                    |   |   |
| PN QUEST   | 6,304.0000<br>123.750000<br>123.750000                 | 580,103.98<br>580,103.98     | 780,120.00<br>780,120.00                 | 0 %                | 0.00  | 200,016.02<br>200,016.02  |
| PN WEDGE QVM LG CAP                              | 11,305.0000<br>123.750000<br>123.750000<br>17,609.0000 | 1,353,547.65<br>1,353,547.65 | 1,398,993.75<br>1,398,993.75             | 0 %                | 0.00  | 45,446.10<br>45,446.10  |
|  |  | 1,933,651.63<br>1,933,651.63 | 2,179,113.75<br>2,179,113.75             |                    | 0.00  | 245,462.12<br>245,462.12  |
| TEXAS ROADHOUSE INC<br>882681109                 |  |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 24,820.0000<br>51.460000<br>51.460000                  | 714,763.23<br>714,763.23     | 1,277,237.20<br>1,277,237.20             | 0 %                | 0.00  | 562,473.97<br>562,473.97  |
| TEXTRON INC<br>883203101                         |  |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 10,000.0000<br>45.000000<br>45.000000                  | 589,039.70<br>589,039.70     | 450,000.00<br>450,000.00                 | 0 %                | 0.00  | 139,039.70-<br>139,039.70-                                      |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| REALREAL INC/THE<br>88339P101                    |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 15,500.0000<br>13.070000<br>13.070000           | 320,274.27<br>320,274.27     | 202,585.00<br>202,585.00                 | 0 %                | 0.00  | 117,689.27-<br>117,689.27-                                      |
| THERMO FISHER SCIENTIFIC INC<br>883556102        |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 22,584.0000<br>287.060000<br>287.060000         | 3,227,092.62<br>3,227,092.62 | 6,482,963.04<br>6,482,963.04             | 0 %                | 0.00  | 3,255,870.42<br>3,255,870.42                                    |
| PN QUEST   | 3,337.0000<br>287.060000<br>287.060000          | 651,607.42<br>651,607.42     | 957,919.22<br>957,919.22                 | 0 %                | 0.00  | 306,311.80<br>306,311.80  |
| PN ALGER LG CP GRWT                              | 3,577.0000<br>287.060000<br>287.060000          | 798,222.24<br>798,222.24     | 1,026,813.62<br>1,026,813.62             | 0 %                | 0.00  | 228,591.38<br>228,591.38  |
| PN GAMCO ASST MGMT                               | 6,550.0000<br>287.060000<br>287.060000          | 1,132,316.61<br>1,132,316.61 | 1,880,243.00<br>1,880,243.00             | 0 %                | 0.00  | 747,926.39<br>747,926.39  |
|  | 36,048.0000                                     | 5,809,238.89<br>5,809,238.89 | 10,347,938.88<br>10,347,938.88           |                    | 0.00  | 4,538,699.99<br>4,538,699.99                                    |
| 3M CO<br>88579Y101                               |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 2,501.0000<br>161.720000<br>161.720000          | 425,183.35<br>425,183.35     | 404,461.72<br>404,461.72                 | 0 %                | 0.00  | 20,721.63-<br>20,721.63-  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| TORO CO/THE<br>891092108                         |   |                              |  |                    |   |   |
| PN FISHER  | 18,620.0000<br>72.010000<br>72.010000           | 142,836.81<br>142,836.81     | 1,340,826.20<br>1,340,826.20             | 0 %                | 0.00  | 1,197,989.39<br>1,197,989.39                                    |
| TOTAL SA<br>ADR<br>89151E109                     |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 10,367.0000<br>49.920000<br>49.920000           | 573,642.03<br>573,642.03     | 517,520.64<br>517,520.64                 | 0 %                | 0.00  | 56,121.39-<br>56,121.39-  |
| TRACTOR SUPPLY CO<br>892356106                   |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 11,472.0000<br>101.880000<br>101.880000         | 1,103,026.55<br>1,103,026.55 | 1,168,767.36<br>1,168,767.36             | 0 %                | 0.00  | 65,740.81<br>65,740.81  |
| TRANSDIGM GROUP INC<br>893641100                 |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,320.0000<br>538.320000<br>538.320000          | 690,825.87<br>690,825.87     | 710,582.40<br>710,582.40                 | 0 %                | 0.00  | 19,756.53<br>19,756.53  |
| TRANSUNION<br>89400J107                          |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 26,700.0000<br>83.650000<br>83.650000           | 1,150,636.00<br>1,150,636.00 | 2,233,455.00<br>2,233,455.00             | 0 %                | 0.00  | 1,082,819.00<br>1,082,819.00                                    |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| TREEHOUSE FOODS INC<br>89469A104                 |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 15,820.0000<br>50.650000<br>50.650000           | 882,063.58<br>882,063.58     | 801,283.00<br>801,283.00                 | 0 %                | 0.00  | 80,780.58-<br>80,780.58-  |
| TRIBUNE MEDIA CO<br>896047503                    |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 13,000.0000<br>46.580000<br>46.580000           | 514,861.18<br>514,861.18     | 605,540.00<br>605,540.00                 | 0 %                | 0.00  | 90,678.82<br>90,678.82  |
| TRIMAS CORP<br>896215209                         |   |                              |  |                    |   |   |
| PN RBC GLOBAL                                    | 37,790.0000<br>29.380000<br>29.380000           | 997,204.44<br>997,204.44     | 1,110,270.20<br>1,110,270.20             | 0 %                | 0.00  | 113,065.76<br>113,065.76  |
| TRINET GROUP INC<br>896288107                    |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 19,700.0000<br>67.130000<br>67.130000           | 1,110,228.46<br>1,110,228.46 | 1,322,461.00<br>1,322,461.00             | 0 %                | 0.00  | 212,232.54<br>212,232.54  |
| TWILIO INC<br>90138F102                          |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 5,677.0000<br>130.470000<br>130.470000          | 312,005.87<br>312,005.87     | 740,678.19<br>740,678.19                 | 0 %                | 0.00  | 428,672.32<br>428,672.32  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| TWITTER INC                                      |   |                          |  |                    |   |   |
| 90184L102  |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 5,722.0000                                      |                          |  |                    |   |   |
|  | 42.650000                                       | 214,911.45               | 244,043.30                               |                    |   | 29,131.85   |
|  | 42.650000                                       | 214,911.45               | 244,043.30                               | 0 %                | 0.00  | 29,131.85   |
| CPTF PN6 BOSTON CO                               | 21,182.0000                                     |                          |  |                    |   |   |
|  | 42.650000                                       | 832,033.17               | 903,412.30                               |                    |   | 71,379.13   |
|  | 42.650000                                       | 832,033.17               | 903,412.30                               | 0 %                | 0.00  | 71,379.13   |
|  | 26,904.0000                                     |                          |  |                    |   |   |
|  |   | 1,046,944.62             | 1,147,455.60                             |                    |   | 100,510.98  |
|  |   | 1,046,944.62             | 1,147,455.60                             |                    | 0.00  | 100,510.98  |
| 2U INC   |   |                          |  |                    |   |   |
| 90214J101  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 21,900.0000                                     |                          |  |                    |   |   |
|  | 17.880000                                       | 1,826,132.72             | 391,572.00                               |                    |   | 1,434,560.72-   |
|  | 17.880000                                       | 1,826,132.72             | 391,572.00                               | 0 %                | 0.00  | 1,434,560.72-   |
| TYLER TECHNOLOGIES INC                           |   |                          |  |                    |   |   |
| 902252105  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 9,300.0000                                      |                          |  |                    |   |   |
|  | 256.540000                                      | 1,725,127.91             | 2,385,822.00                             |                    |   | 660,694.09  |
|  | 256.540000                                      | 1,725,127.91             | 2,385,822.00                             | 0 %                | 0.00  | 660,694.09  |
| TYSON FOODS INC                                  |   |                          |  |                    |   |   |
| 902494103  |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 41,769.0000                                     |                          |  |                    |   |   |
|  | 93.040000                                       | 2,692,535.78             | 3,886,187.76                             |                    |   | 1,193,651.98  |
|  | 93.040000                                       | 2,692,535.78             | 3,886,187.76                             | 0 %                | 0.00  | 1,193,651.98  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                              |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 11,356.0000<br>93.040000<br>93.040000           | 709,106.97<br>709,106.97     | 1,056,562.24<br>1,056,562.24             | 0 %                | 0.00  | 347,455.27<br>347,455.27  |
|  | 53,125.0000                                     | 3,401,642.75<br>3,401,642.75 | 4,942,750.00<br>4,942,750.00             |                    | 0.00  | 1,541,107.25<br>1,541,107.25                                    |
| UMB FINANCIAL CORP                               | 902788108                                       |                              |  |                    |   |   |
| PN FISHER  | 6,076.0000<br>62.320000<br>62.320000            | 370,994.88<br>370,994.88     | 378,656.32<br>378,656.32                 | 0 %                | 0.00  | 7,661.44<br>7,661.44  |
| UMPQUA HOLDINGS CORP                             | 904214103                                       |                              |  |                    |   |   |
| PN FISHER  | 67,300.0000<br>15.710000<br>15.710000           | 1,164,092.76<br>1,164,092.76 | 1,057,283.00<br>1,057,283.00             | 0 %                | 0.00  | 106,809.76-<br>106,809.76-                                      |
| UNDER ARMOUR INC                                 | 904311107                                       |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 24,000.0000<br>18.610000<br>18.610000           | 494,048.40<br>494,048.40     | 446,640.00<br>446,640.00                 | 0 %                | 0.00  | 47,408.40-<br>47,408.40-  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| UNION PACIFIC CORP<br>907818108                  |   |                          |  |                    |   |   |
| PN QUEST   | 4,820.0000                                      |                          |  |                    |   |   |
|  | 161.960000                                      | 684,378.69               | 780,647.20                               |                    |   | 96,268.51   |
|  | 161.960000                                      | 684,378.69               | 780,647.20                               | 0 %                | 0.00  | 96,268.51   |
| PN ALGER LG CP GRWT                              | 3,954.0000                                      |                          |  |                    |   |   |
|  | 161.960000                                      | 567,986.49               | 640,389.84                               |                    |   | 72,403.35   |
|  | 161.960000                                      | 567,986.49               | 640,389.84                               | 0 %                | 0.00  | 72,403.35   |
| CPTF PN6 BOSTON CO                               | 8,164.0000                                      |                          |  |                    |   |   |
|  | 161.960000                                      | 941,837.08               | 1,322,241.44                             |                    |   | 380,404.36  |
|  | 161.960000                                      | 941,837.08               | 1,322,241.44                             | 0 %                | 0.00  | 380,404.36  |
|  | 16,938.0000                                     |                          |  |                    |   |   |
|  |   | 2,194,202.26             | 2,743,278.48                             |                    |   | 549,076.22  |
|  |   | 2,194,202.26             | 2,743,278.48                             |                    | 0.00  | 549,076.22  |
| UNITED AIRLINES HOLDINGS INC<br>910047109        |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 4,803.0000                                      |                          |  |                    |   |   |
|  | 84.310000                                       | 263,672.83               | 404,940.93                               |                    |   | 141,268.10  |
|  | 84.310000                                       | 263,672.83               | 404,940.93                               | 0 %                | 0.00  | 141,268.10  |
| UNITED RENTALS INC<br>911363109                  |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,220.0000                                      |                          |  |                    |   |   |
|  | 112.560000                                      | 327,689.68               | 362,443.20                               |                    |   | 34,753.52   |
|  | 112.560000                                      | 327,689.68               | 362,443.20                               | 0 %                | 0.00  | 34,753.52   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| UNITED TECHNOLOGIES CORP<br>913017109            |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 1,468.0000<br>130.240000<br>130.240000          | 196,272.40<br>196,272.40     | 191,192.32<br>191,192.32                 | 0 %                | 0.00  | 5,080.08-<br>5,080.08-  |
| CPTF PN6 BOSTON CO                               | 8,605.0000<br>130.240000<br>130.240000          | 1,059,420.37<br>1,059,420.37 | 1,120,715.20<br>1,120,715.20             | 0 %                | 0.00  | 61,294.83<br>61,294.83  |
|  | 10,073.0000                                     | 1,255,692.77<br>1,255,692.77 | 1,311,907.52<br>1,311,907.52             |                    | 0.00  | 56,214.75<br>56,214.75  |
| UNITEDHEALTH GROUP INC<br>91324P102              |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 28,003.0000<br>234.000000<br>234.000000         | 4,422,040.92<br>4,422,040.92 | 6,552,702.00<br>6,552,702.00             | 0 %                | 0.00  | 2,130,661.08<br>2,130,661.08                                    |
| PN QUEST   | 4,163.0000<br>234.000000<br>234.000000          | 870,303.76<br>870,303.76     | 974,142.00<br>974,142.00                 | 0 %                | 0.00  | 103,838.24<br>103,838.24  |
| PN ALGER LG CP GRWT                              | 6,964.0000<br>234.000000<br>234.000000          | 1,266,027.24<br>1,266,027.24 | 1,629,576.00<br>1,629,576.00             | 0 %                | 0.00  | 363,548.76<br>363,548.76  |
|  | 39,130.0000                                     | 6,558,371.92<br>6,558,371.92 | 9,156,420.00<br>9,156,420.00             |                    | 0.00  | 2,598,048.08<br>2,598,048.08                                    |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| UNIVERSAL HEALTH SERVICES INC<br>913903100       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 6,595.0000                                      |                          |  |                    |   |   |
|  | 144.580000                                      | 802,908.58               | 953,505.10                               |                    |   | 150,596.52  |
|  | 144.580000                                      | 802,908.58               | 953,505.10                               | 0 %                | 0.00  | 150,596.52  |
| UNUM GROUP<br>91529Y106                          |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 29,884.0000                                     |                          |  |                    |   |   |
|  | 25.410000                                       | 1,030,430.72             | 759,352.44                               |                    |   | 271,078.28-   |
|  | 25.410000                                       | 1,030,430.72             | 759,352.44                               | 0 %                | 0.00  | 271,078.28-   |
| VF CORP<br>918204108                             |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 12,674.0000                                     |                          |  |                    |   |   |
|  | 81.950000                                       | 1,074,875.98             | 1,038,634.30                             |                    |   | 36,241.68-  |
|  | 81.950000                                       | 1,074,875.98             | 1,038,634.30                             | 0 %                | 0.00  | 36,241.68-  |
| VAIL RESORTS INC<br>91879Q109                    |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 656.0000  |                          |  |                    |   |   |
|  | 236.280000                                      | 147,793.11               | 154,999.68                               |                    |   | 7,206.57  |
|  | 236.280000                                      | 147,793.11               | 154,999.68                               | 0 %                | 0.00  | 7,206.57  |
| VALVOLINE INC<br>92047W101                       |   |                          |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 10,783.0000                                     |                          |  |                    |   |   |
|  | 22.600000                                       | 231,021.84               | 243,695.80                               |                    |   | 12,673.96   |
|  | 22.600000                                       | 231,021.84               | 243,695.80                               | 0 %                | 0.00  | 12,673.96   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                          |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 33,700.0000                                     |                          |  |                    |   |   |
|  | 22.600000                                       | 764,377.34               | 761,620.00                               |                    |   | 2,757.34-   |
|  | 22.600000                                       | 764,377.34               | 761,620.00                               | 0 %                | 0.00  | 2,757.34-   |
|  | 44,483.0000                                     |                          |  |                    |   |   |
|  |   | 995,399.18               | 1,005,315.80                             |                    |   | 9,916.62  |
|  |   | 995,399.18               | 1,005,315.80                             |                    | 0.00  | 9,916.62  |
| VEECO INSTRUMENTS INC                            |   |                          |  |                    |   |   |
| 922417100  |   |                          |  |                    |   |   |
| PN FISHER  | 22,600.0000                                     |                          |  |                    |   |   |
|  | 9.260000  | 702,403.01               | 209,276.00                               |                    |   | 493,127.01-   |
|  | 9.260000  | 702,403.01               | 209,276.00                               | 0 %                | 0.00  | 493,127.01-   |
| VERIZON COMMUNICATIONS INC                       |   |                          |  |                    |   |   |
| 92343V104  |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 153,965.0000                                    |                          |  |                    |   |   |
|  | 58.160000                                       | 8,068,696.40             | 8,954,604.40                             |                    |   | 885,908.00  |
|  | 58.160000                                       | 8,068,696.40             | 8,954,604.40                             | 0 %                | 0.00  | 885,908.00  |
| PN WEDGE QVM LG CAP                              | 10,145.0000                                     |                          |  |                    |   |   |
|  | 58.160000                                       | 541,805.39               | 590,033.20                               |                    |   | 48,227.81   |
|  | 58.160000                                       | 541,805.39               | 590,033.20                               | 0 %                | 0.00  | 48,227.81   |
|  | 164,110.0000                                    |                          |  |                    |   |   |
|  |   | 8,610,501.79             | 9,544,637.60                             |                    |   | 934,135.81  |
|  |   | 8,610,501.79             | 9,544,637.60                             |                    | 0.00  | 934,135.81  |



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N CALF PENSION TRUST TOTAL FD  
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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| VERINT SYSTEMS INC<br>92343X100                  |   |                              |  |                    |   |   |
| PN FISHER  | 24,209.0000<br>53.290000<br>53.290000           | 1,323,688.33<br>1,323,688.33 | 1,290,097.61<br>1,290,097.61             | 0 %                | 0.00  | 33,590.72-<br>33,590.72-  |
| VERISK ANALYTICS INC<br>92345Y106                |   |                              |  |                    |   |   |
| PN QUEST   | 5,060.0000<br>161.540000<br>161.540000          | 497,430.36<br>497,430.36     | 817,392.40<br>817,392.40                 | 0 %                | 0.00  | 319,962.04<br>319,962.04  |
| VERTEX PHARMACEUTICALS INC<br>92532F100          |   |                              |  |                    |   |   |
| PN ROTHCHILD                                     | 20,323.0000<br>180.020000<br>180.020000         | 3,482,482.20<br>3,482,482.20 | 3,658,546.46<br>3,658,546.46             | 0 %                | 0.00  | 176,064.26<br>176,064.26  |
| PN ALGER LG CP GRWT                              | 5,892.0000<br>180.020000<br>180.020000          | 779,997.06<br>779,997.06     | 1,060,677.84<br>1,060,677.84             | 0 %                | 0.00  | 280,680.78<br>280,680.78  |
| CPTF PN6 BOSTON CO                               | 2,803.0000<br>180.020000<br>180.020000          | 473,796.59<br>473,796.59     | 504,596.06<br>504,596.06                 | 0 %                | 0.00  | 30,799.47<br>30,799.47  |
|  | 29,018.0000                                     | 4,736,275.85<br>4,736,275.85 | 5,223,820.36<br>5,223,820.36             |                    | 0.00  | 487,544.51<br>487,544.51  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------|--|--------------------|---|---|
| VIACOM INC<br>92553P102                          |   |                                |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,000.0000<br>27.270000<br>27.270000           | 664,019.77<br>664,019.77       | 490,860.00<br>490,860.00                 | 0 %                | 0.00  | 173,159.77-<br>173,159.77-                                      |
| VISA INC<br>92826C839                            |   |                                |  |                    |   |   |
| PN ROTHCHILD                                     | 62,443.0000<br>180.820000<br>180.820000         | 5,718,435.90<br>5,718,435.90   | 11,290,943.26<br>11,290,943.26           | 0 %                | 0.00  | 5,572,507.36<br>5,572,507.36                                    |
| PN QUEST   | 4,467.0000<br>180.820000<br>180.820000          | 401,919.92<br>401,919.92       | 807,722.94<br>807,722.94                 | 0 %                | 0.00  | 405,803.02<br>405,803.02  |
| PN ALGER LG CP GRWT                              | 24,512.0000<br>180.820000<br>180.820000         | 2,285,437.57<br>2,285,437.57   | 4,432,259.84<br>4,432,259.84             | 0 %                | 0.00  | 2,146,822.27<br>2,146,822.27                                    |
| CPTF PN6 BOSTON CO                               | 16,825.0000<br>180.820000<br>180.820000         | 2,038,130.18<br>2,038,130.18   | 3,042,296.50<br>3,042,296.50             | 0 %                | 0.00  | 1,004,166.32<br>1,004,166.32                                    |
|  | 108,247.0000                                    | 10,443,923.57<br>10,443,923.57 | 19,573,222.54<br>19,573,222.54           |                    | 0.00  | 9,129,298.97<br>9,129,298.97                                    |
| VIRTUS INVESTMENT PARTNERS INC<br>92828Q109      |   |                                |  |                    |   |   |
| PN RBC GLOBAL                                    | 8,150.0000<br>106.690000<br>106.690000          | 1,106,631.42<br>1,106,631.42   | 869,523.50<br>869,523.50                 | 0 %                | 0.00  | 237,107.92-<br>237,107.92-                                      |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|------------------------------|--|--------------------|---|---|
| VISHAY INTERTECHNOLOGY INC<br>928298108          |   |                              |  |                    |   |   |
| PN FISHER  | 74,542.0000<br>15.830000<br>15.830000           | 1,091,644.40<br>1,091,644.40 | 1,179,999.86<br>1,179,999.86             | 0 %                | 0.00  | 88,355.46<br>88,355.46  |
| VISTEON CORP<br>92839U206                        |   |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 5,000.0000<br>68.970000<br>68.970000            | 511,893.50<br>511,893.50     | 344,850.00<br>344,850.00                 | 0 %                | 0.00  | 167,043.50-<br>167,043.50-                                      |
| VULCAN MATERIALS CO<br>929160109                 |   |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 3,405.0000<br>141.250000<br>141.250000          | 393,237.22<br>393,237.22     | 480,956.25<br>480,956.25                 | 0 %                | 0.00  | 87,719.03<br>87,719.03  |
| WNS HOLDINGS LTD<br>ADR<br>92932M101             |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 30,800.0000<br>60.780000<br>60.780000           | 713,365.87<br>713,365.87     | 1,872,024.00<br>1,872,024.00             | 0 %                | 0.00  | 1,158,658.13<br>1,158,658.13                                    |
| WADDELL & REED FINANCIAL INC<br>930059100        |   |                              |  |                    |   |   |
| PN FISHER  | 21,480.0000<br>16.170000<br>16.170000           | 390,031.78<br>390,031.78     | 347,331.60<br>347,331.60                 | 0 %                | 0.00  | 42,700.18-<br>42,700.18-  |



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|--|---|--------------------------|--|--------------------|---|---|
| WALMART INC                                      |   |                          |  |                    |   |   |
| 931142103  |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 5,284.0000                                      |                          |  |                    |   |   |
|  | 114.260000                                      | 538,148.08               | 603,749.84                               |                    |   | 65,601.76   |
|  | 114.260000                                      | 538,148.08               | 603,749.84                               | 0 %                | 0.00  | 65,601.76   |
| CPTF PN6 BOSTON CO                               | 6,617.0000                                      |                          |  |                    |   |   |
|  | 114.260000                                      | 639,459.91               | 756,058.42                               |                    |   | 116,598.51  |
|  | 114.260000                                      | 639,459.91               | 756,058.42                               | 0 %                | 0.00  | 116,598.51  |
|  | 11,901.0000                                     |                          |  |                    |   |   |
|  |   | 1,177,607.99             | 1,359,808.26                             |                    |   | 182,200.27  |
|  |   | 1,177,607.99             | 1,359,808.26                             |                    | 0.00  | 182,200.27  |
| WASTE CONNECTIONS INC                            |   |                          |  |                    |   |   |
| 94106B101  |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 24,000.0000                                     |                          |  |                    |   |   |
|  | 91.900000                                       | 1,501,714.68             | 2,205,600.00                             |                    |   | 703,885.32  |
|  | 91.900000                                       | 1,501,714.68             | 2,205,600.00                             | 0 %                | 0.00  | 703,885.32  |
| WASTE MANAGEMENT INC                             |   |                          |  |                    |   |   |
| 94106L109  |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 34,407.0000                                     |                          |  |                    |   |   |
|  | 119.350000                                      | 1,937,933.04             | 4,106,475.45                             |                    |   | 2,168,542.41  |
|  | 119.350000                                      | 1,937,933.04             | 4,106,475.45                             | 0 %                | 0.00  | 2,168,542.41  |
| PN QUEST   | 6,852.0000                                      |                          |  |                    |   |   |
|  | 119.350000                                      | 547,149.38               | 817,786.20                               |                    |   | 270,636.82  |
|  | 119.350000                                      | 547,149.38               | 817,786.20                               | 0 %                | 0.00  | 270,636.82  |
|  | 41,259.0000                                     |                          |  |                    |   |   |
|  |   | 2,485,082.42             | 4,924,261.65                             |                    |   | 2,439,179.23  |
|  |   | 2,485,082.42             | 4,924,261.65                             |                    | 0.00  | 2,439,179.23  |



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|--|---|--------------------------|--|--------------------|---|---|
| WAYFAIR INC<br>94419L101                         |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 3,923.0000                                      |                          |  |                    |   |   |
|  | 112.740000                                      | 375,400.41               | 442,279.02                               |                    |   | 66,878.61   |
|  | 112.740000                                      | 375,400.41               | 442,279.02                               | 0 %                | 0.00  | 66,878.61   |
| WEBSTER FINANCIAL CORP<br>947890109              |   |                          |  |                    |   |   |
| PN FISHER  | 9,280.0000                                      |                          |  |                    |   |   |
|  | 44.760000                                       | 203,628.80               | 415,372.80                               |                    |   | 211,744.00  |
|  | 44.760000                                       | 203,628.80               | 415,372.80                               | 0 %                | 0.00  | 211,744.00  |
| WELLS FARGO & CO<br>949746101                    |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 30,600.0000                                     |                          |  |                    |   |   |
|  | 46.570000                                       | 1,633,408.77             | 1,425,042.00                             |                    |   | 208,366.77-   |
|  | 46.570000                                       | 1,633,408.77             | 1,425,042.00                             | 0 %                | 0.00  | 208,366.77-   |
| WEST PHARMACEUTICAL SERVICES I<br>955306105      |   |                          |  |                    |   |   |
| PN QUEST   | 6,430.0000                                      |                          |  |                    |   |   |
|  | 145.460000                                      | 666,870.59               | 935,307.80                               |                    |   | 268,437.21  |
|  | 145.460000                                      | 666,870.59               | 935,307.80                               | 0 %                | 0.00  | 268,437.21  |
| PN FISHER  | 17,600.0000                                     |                          |  |                    |   |   |
|  | 145.460000                                      | 512,920.38               | 2,560,096.00                             |                    |   | 2,047,175.62  |
|  | 145.460000                                      | 512,920.38               | 2,560,096.00                             | 0 %                | 0.00  | 2,047,175.62  |
|  | 24,030.0000                                     |                          |  |                    |   |   |
|  |   | 1,179,790.97             | 3,495,403.80                             |                    |   | 2,315,612.83  |
|  |   | 1,179,790.97             | 3,495,403.80                             |                    | 0.00  | 2,315,612.83  |



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|--|---|------------------------------|--|--------------------|---|---|
| WESTLAKE CHEMICAL CORP<br>960413102              |   |                              |  |                    |   |   |
| PN WEDGE QVM LG CAP                              | 3,545.0000<br>58.590000<br>58.590000            | 238,276.42<br>238,276.42     | 207,701.55<br>207,701.55                 | 0 %                | 0.00  | 30,574.87-<br>30,574.87-  |
| WEX INC<br>96208T104                             |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 11,200.0000<br>204.550000<br>204.550000         | 1,374,660.13<br>1,374,660.13 | 2,290,960.00<br>2,290,960.00             | 0 %                | 0.00  | 916,299.87<br>916,299.87  |
| WINTRUST FINANCIAL CORP<br>97650W108             |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,900.0000<br>62.830000<br>62.830000            | 786,463.53<br>786,463.53     | 559,187.00<br>559,187.00                 | 0 %                | 0.00  | 227,276.53-<br>227,276.53-                                      |
| PN FISHER  | 7,649.0000<br>62.830000<br>62.830000            | 320,489.60<br>320,489.60     | 480,586.67<br>480,586.67                 | 0 %                | 0.00  | 160,097.07<br>160,097.07  |
|  | 16,549.0000                                     | 1,106,953.13<br>1,106,953.13 | 1,039,773.67<br>1,039,773.67             |                    | 0.00  | 67,179.46-<br>67,179.46-  |
| WISDOMTREE INVESTMENTS INC<br>97717P104          |   |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 82,900.0000<br>4.810000<br>4.810000             | 999,674.88<br>999,674.88     | 398,749.00<br>398,749.00                 | 0 %                | 0.00  | 600,925.88-<br>600,925.88-                                      |





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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE      | LOCAL COST/<br>BASE COST     | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|--|------------------------------|--|--------------------|---|---|
| WOODWARD INC<br>980745103                        |  |                              |  |                    |   |   |
| PN TIMES SQUARE                                  | 8,700.0000<br>107.850000<br>107.850000               | 799,350.65<br>799,350.65     | 938,295.00<br>938,295.00                 | 0 %                | 0.00  | 138,944.35<br>138,944.35  |
| WORKDAY INC<br>98138H101                         |  |                              |  |                    |   |   |
| PN QUEST   | 3,979.0000<br>177.280000<br>177.280000               | 611,990.70<br>611,990.70     | 705,397.12<br>705,397.12                 | 0 %                | 0.00  | 93,406.42<br>93,406.42  |
| PN ALGER LG CP GRWT                              | 2,800.0000<br>177.280000<br>177.280000<br>6,779.0000 | 536,716.55<br>536,716.55     | 496,384.00<br>496,384.00                 | 0 %                | 0.00  | 40,332.55-<br>40,332.55-  |
|  |  | 1,148,707.25<br>1,148,707.25 | 1,201,781.12<br>1,201,781.12             |                    | 0.00  | 53,073.87<br>53,073.87  |
| WYNN RESORTS LTD<br>983134107                    |  |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 6,533.0000<br>110.150000<br>110.150000               | 899,481.59<br>899,481.59     | 719,609.95<br>719,609.95                 | 0 %                | 0.00  | 179,871.64-<br>179,871.64-                                      |
| XILINX INC<br>983919101                          |  |                              |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 7,208.0000<br>104.060000<br>104.060000               | 827,301.87<br>827,301.87     | 750,064.48<br>750,064.48                 | 0 %                | 0.00  | 77,237.39-<br>77,237.39-  |



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|--|---|------------------------------|--|--------------------|---|---|
| U.S. DOLLAR                                      | 1.000000000                                     |                              |  |                    |   |   |
| <u>EQUITY</u>                                    |   |                              |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 10,077.0000<br>104.060000<br>104.060000         | 849,535.67<br>849,535.67     | 1,048,612.62<br>1,048,612.62             | 0 %                | 0.00  | 199,076.95<br>199,076.95  |
|  | 17,285.0000                                     | 1,676,837.54<br>1,676,837.54 | 1,798,677.10<br>1,798,677.10             |                    | 0.00  | 121,839.56<br>121,839.56  |
| XYLEM INC/NY                                     | 98419M100                                       |                              |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 22,100.0000<br>76.610000<br>76.610000           | 1,132,884.88<br>1,132,884.88 | 1,693,081.00<br>1,693,081.00             | 0 %                | 0.00  | 560,196.12<br>560,196.12  |
| YELP INC   | 985817105                                       |                              |  |                    |   |   |
| PN FISHER  | 38,980.0000<br>33.510000<br>33.510000           | 1,195,794.85<br>1,195,794.85 | 1,306,219.80<br>1,306,219.80             | 0 %                | 0.00  | 110,424.95<br>110,424.95  |
| YUM! BRANDS INC                                  | 988498101                                       |                              |  |                    |   |   |
| PN QUEST   | 5,819.0000<br>116.780000<br>116.780000          | 510,812.10<br>510,812.10     | 679,542.82<br>679,542.82                 | 0 %                | 0.00  | 168,730.72<br>168,730.72  |



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|--|---|--------------------------|--|--------------------|---|---|
| ZAYO GROUP HOLDINGS INC<br>98919V105             |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 18,500.0000<br>33.660000<br>33.660000           | 503,324.39               | 622,710.00<br>622,710.00                 | 0 %                | 0.00  | 119,385.61<br>119,385.61  |
| ZEBRA TECHNOLOGIES CORP<br>989207105             |   |                          |  |                    |   |   |
| CPTF PN6 BOSTON CO                               | 2,590.0000<br>205.030000<br>205.030000          | 499,354.49               | 531,027.70<br>531,027.70                 | 0 %                | 0.00  | 31,673.21<br>31,673.21  |
| ZENDESK INC<br>98936J101                         |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 11,800.0000<br>80.200000<br>80.200000           | 790,120.78               | 946,360.00<br>946,360.00                 | 0 %                | 0.00  | 156,239.22<br>156,239.22  |
| ZIMMER BIOMET HOLDINGS INC<br>98956P102          |   |                          |  |                    |   |   |
| PN GAMCO ASST MGMT                               | 11,400.0000<br>139.200000<br>139.200000         | 1,368,666.16             | 1,586,880.00<br>1,586,880.00             | 0 %                | 0.00  | 218,213.84<br>218,213.84  |
| ZIONS BANCORP NA<br>989701107                    |   |                          |  |                    |   |   |
| PN ROTHCHILD                                     | 115,401.0000<br>41.090000<br>41.090000          | 5,563,636.29             | 4,741,827.09<br>4,741,827.09             | 0 %                | 0.00  | 821,809.20-<br>821,809.20-                                      |



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|--|---|--------------------------|--|--------------------|---|---|
| ZOETIS INC                                       |   |                          |  |                    |   |   |
| 98978V103  |   |                          |  |                    |   |   |
| PN ALGER LG CP GRWT                              | 5,000.0000                                      |                          |  |                    |   |   |
|  | 126.420000                                      | 588,782.27               | 632,100.00                               |                    |   | 43,317.73   |
|  | 126.420000                                      | 588,782.27               | 632,100.00                               | 0 %                | 0.00  | 43,317.73   |
| PN GAMCO ASST MGMT                               | 7,500.0000                                      |                          |  |                    |   |   |
|  | 126.420000                                      | 449,399.50               | 948,150.00                               |                    |   | 498,750.50  |
|  | 126.420000                                      | 449,399.50               | 948,150.00                               | 0 %                | 0.00  | 498,750.50  |
| CPTF PN6 BOSTON CO                               | 4,455.0000                                      |                          |  |                    |   |   |
|  | 126.420000                                      | 469,675.62               | 563,201.10                               |                    |   | 93,525.48   |
|  | 126.420000                                      | 469,675.62               | 563,201.10                               | 0 %                | 0.00  | 93,525.48   |
|  | 16,955.0000                                     |                          |  |                    |   |   |
|  |   | 1,507,857.39             | 2,143,451.10                             |                    |   | 635,593.71  |
|  |   | 1,507,857.39             | 2,143,451.10                             |                    | 0.00  | 635,593.71  |
| ZYNGA INC  |   |                          |  |                    |   |   |
| 98986T108  |   |                          |  |                    |   |   |
| PN TIMES SQUARE                                  | 205,000.0000                                    |                          |  |                    |   |   |
|  | 5.710000  | 976,358.59               | 1,170,550.00                             |                    |   | 194,191.41  |
|  | 5.710000  | 976,358.59               | 1,170,550.00                             | 0 %                | 0.00  | 194,191.41  |
| AFL-CIO EQUITY INDEX FUND                        |   |                          |  |                    |   |   |
| 99VVAMQR4  |   |                          |  |                    |   |   |
| PN ASB CAPITAL                                   | 9,759,672.7000                                  |                          |  |                    |   |   |
|  | 26.153300                                       | 185,159,720.56           | 255,247,648.02                           |                    |   | 70,087,927.46   |
|  | 26.153300                                       | 185,159,720.56           | 255,247,648.02                           | 7 %                | 0.00  | 70,087,927.46   |



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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)         | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST         | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|----------------------------------|--|--------------------|---|---|
| GLOBAL DIVERSIFIED FUND LTD<br>99VVAV0X9                 |   |                                  |  |                    |   |   |
| PN GROSVENOR   | 60,196.6890<br>1200.772106<br>1200.772106       | 60,196,688.81<br>60,196,688.81   | 72,282,505.00<br>72,282,505.00           | 2 %                | 0.00  | 12,085,816.19<br>12,085,816.19                                  |
| BLACKROCK GLOBAL ALLOCATION<br>99VVAXM86                 |   |                                  |  |                    |   |   |
| PN BLACKROCK GTAA  | 7,610,039.4500<br>13.932036<br>13.932036        | 76,100,386.61<br>76,100,386.61   | 106,023,343.61<br>106,023,343.61         | 3 %                | 0.00  | 29,922,957.00<br>29,922,957.00                                  |
| NCC ENTRUST PERMAL PARTNERS<br>LP<br>99VVBREF1           |   |                                  |  |                    |   |   |
| PN ENTRUST   | 206,457,122.1400<br>0.981285<br>0.981285        | 201,507,301.99<br>201,507,301.99 | 202,593,225.55<br>202,593,225.55         | 5 %                | 0.00  | 1,085,923.56<br>1,085,923.56                                    |
| INTERNATIONAL GROWTH EQUITY<br>FUND TIER IV<br>99VVBV562 |   |                                  |  |                    |   |   |
| PN PRIN INTL GRTH FD                                     | 1,204,646.2180<br>116.310000<br>116.310000      | 95,878,588.93<br>95,878,588.93   | 140,112,401.62<br>140,112,401.62         | 4 %                | 0.00  | 44,233,812.69<br>44,233,812.69                                  |
| MADISON CORE PROPERTY FD LLC<br>999G11948                |   |                                  |  |                    |   |   |
| PN RE/MORTGAGES  | 115,594.0000<br>2120.952704<br>2120.952704      | 123,114,370.02<br>123,114,370.02 | 245,169,406.92<br>245,169,406.92         | 6 %                | 0.00  | 122,055,036.90<br>122,055,036.90                                |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE) | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST             | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------------|--|--------------------|---|---|
| ULL J FOR JOBS NIB<br>999G11997                  |   |                                      |  |                    |   |   |
| PN ULL   | 3,981,074.2300<br>15.683078<br>15.683078        | 49,737,609.26<br>49,737,609.26       | 62,435,498.88<br>62,435,498.88           | 2 %                | 0.00  | 12,697,889.62<br>12,697,889.62                                  |
| MACQUIRE IP NIB<br>999G12151                     |   |                                      |  |                    |   |   |
| PN MACQUARIE                                     | 13,853,099.0000<br>0.123520<br>0.123520         | 14,911,923.10<br>14,911,923.10       | 1,711,135.69<br>1,711,135.69             | 0 %                | 0.00  | 13,200,787.41-<br>13,200,787.41-                                |
| LONGVIEW ULTRA NIB<br>999G12201                  |   |                                      |  |                    |   |   |
| PN LONGVIEW                                      | 1,062.7160<br>1187.942244<br>1187.942244        | 1,689,805.85<br>1,689,805.85         | 1,262,445.23<br>1,262,445.23             | 0 %                | 0.00  | 427,360.62-<br>427,360.62-                                      |
| TOTAL EQUITY                                     |   | 1,681,887,882.73<br>1,681,887,882.73 | 2,150,704,789.66<br>2,150,704,789.66     | 55 %               | 0.00  | 468,816,906.93<br>468,816,906.93                                |
| <u>REAL ESTATE</u>                               |   |                                      |  |                    |   |   |
| GERDING EDLEN GREEN CITIES II<br>LP<br>99VVAYWA8 |   |                                      |  |                    |   |   |
| PN GERD EDL GR CIT I                             | 10,338,184.0000<br>1.000000<br>1.000000         | 9,278,393.72<br>9,278,393.72         | 10,338,184.00<br>10,338,184.00           | 0 %                | 0.00  | 1,059,790.28<br>1,059,790.28                                    |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                            | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------------|--|--------------------|---|---|
| GERDING EDLEN GREEN CITIES III<br>LP<br>99VVA97D5                           |   |                                |  |                    |   |   |
| PN GERD EDL GR CIT I  | 28,543,609.6200<br>1.000000<br>1.000000         | 22,101,843.69<br>22,101,843.69 | 28,543,609.62<br>28,543,609.62           | 1 %                | 0.00  | 6,441,765.93<br>6,441,765.93                                    |
| MCMORGAN NORTHERN CALIFORNIA<br>VALUE ADD/DEVELOPMENT FD II LP<br>99VVBKJD6 |   |                                |  |                    |   |   |
| PN RE/MORTGAGES   | 9,743,827.0000<br>1.000000<br>1.000000          | 10,402,606.00<br>10,402,606.00 | 9,743,827.00<br>9,743,827.00             | 0 %                | 0.00  | 658,779.00-<br>658,779.00-                                      |
| THRIFTY MILL VALLEY<br>997521000  |   |                                |  |                    |   |   |
| PN LLC  | 0.0100<br>1.000000<br>1.000000                  | 0.01<br>0.01                   | 0.01<br>0.01                             | 0 %                | 0.00  | 0.00<br>0.00  |
| 2680 JENSEN AVENUE<br>997521109   |   |                                |  |                    |   |   |
| PN LLC  | 0.0100<br>1.000000<br>1.000000                  | 0.01<br>0.01                   | 0.01<br>0.01                             | 0 %                | 0.00  | 0.00<br>0.00  |
| TARGET SAN JOSE 3155 SILVER<br>997521406                                    |   |                                |  |                    |   |   |
| PN LLC  | 0.0100<br>1.000000<br>1.000000                  | 0.01<br>0.01                   | 0.01<br>0.01                             | 0 %                | 0.00  | 0.00<br>0.00  |



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N CALF PENSION TRUST TOTAL FD  
N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br><u>(FX RATE: LOCAL TO BASE)</u> | <u>SHARES/PAR VALUE/</u><br><u>LOCAL PRICE/</u><br><u>BASE PRICE</u> | <u>LOCAL COST/</u><br><u>BASE COST</u> | <u>LOCAL MARKET VALUE/</u><br><u>BASE MARKET VALUE</u> | <u>PCT</u><br><u>OF</u><br><u>TOTAL</u> | <u>UNREALIZED</u><br><u>CURRENCY</u><br><u>GAIN/LOSS IN</u><br><u>BASE CURRENCY</u> | <u>UNREALIZED</u><br><u>INVESTMENT</u><br><u>GAIN/LOSS IN</u><br><u>LOCAL/BASE CURRENCY</u> |
|--|--|--|--|---|---|---|
| 444 HEGENBERGER RD. OAKLAND<br>997521505                       |  |  |  |   |   |   |
| PN LLC   | 4,423,516.9500<br>0.734710<br>0.734710                               | 4,423,516.95<br>4,423,516.95           | 3,250,000.00<br>3,250,000.00                           | 0 %                                     | 0.00  | 1,173,516.95-<br>1,173,516.95-  |
| 265 HEGENBERGER ROAD<br>997521703                              |  |  |  |   |   |   |
| PN LLC   | 16,701,473.1500<br>0.999912<br>0.999912                              | 16,701,473.15<br>16,701,473.15         | 16,700,000.00<br>16,700,000.00                         | 0 %                                     | 0.00  | 1,473.15-<br>1,473.15-  |
| REAL ESTATE RECEIVABLES<br>997523105                           |  |  |  |   |   |   |
| PN LLC   | 527,663.3700<br>0.000000<br>0.000000                                 | 0.00<br>0.00                           | 0.00<br>0.00   | 0 %                                     | 0.00  | 0.00<br>0.00  |
| MEPT NIB<br>999G12094  |  |  |  |   |   |   |
| PN MEPT 1  | 9,986.1090<br>11738.005940<br>11738.005940                           | 63,137,649.37<br>63,137,649.37         | 117,217,006.76<br>117,217,006.76                       | 3 %                                     | 0.00  | 54,079,357.39<br>54,079,357.39  |
| TOTAL REAL ESTATE  |  | 126,045,482.91<br>126,045,482.91       | 185,792,627.41<br>185,792,627.41                       | 5 %                                     | 0.00  | 59,747,144.50<br>59,747,144.50  |
| <u>PRIVATE EQUITY</u>  |  |  |  |   |   |   |





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N CALF PENSION TRUST TOTAL FD

BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                     | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST       | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|--|---|--------------------------------|--|--------------------|---|---|
| U.S. REAL ESTATE INVESTMENT<br>FUND LLC<br>99VVACBN1                 |   |                                |  |                    |   |   |
| PN INTERCONTINENTAL  | 60,916.8630<br>1201.749358<br>1201.749358       | 42,578,403.06<br>42,578,403.06 | 73,206,801.00<br>73,206,801.00           | 2 %                | 0.00  | 30,628,397.94<br>30,628,397.94                                  |
| WASHINGTON CAPITAL REEF<br>99VVAEN04                                 |   |                                |  |                    |   |   |
| PN WASHINGTON CAPTL  | 2,667,692.5450<br>70.967600<br>70.967600        | 80,483,668.36<br>80,483,668.36 | 189,319,737.46<br>189,319,737.46         | 5 %                | 0.00  | 108,836,069.10<br>108,836,069.10                                |
| GERDING EDLEN GREEN CITIES I<br>L P<br>99VVAGV26                     |   |                                |  |                    |   |   |
| PN GERD EDL GR CIT I   | 4,280,101.0000<br>1.000000<br>1.000000          | 3,770,047.08<br>3,770,047.08   | 4,280,101.00<br>4,280,101.00             | 0 %                | 0.00  | 510,053.92<br>510,053.92  |
| MCMORGAN NORTHERN CALIFORNIA<br>VALUE ADD/DEV FUND I LP<br>99VVASNA1 |   |                                |  |                    |   |   |
| PN RE/MORTGAGES  | 9,149,185.0000<br>1.000000<br>1.000000          | 1,063,823.00<br>1,063,823.00   | 9,149,185.00<br>9,149,185.00             | 0 %                | 0.00  | 8,085,362.00<br>8,085,362.00                                    |
| ASB ALLEGIANCE REAL ESTATE<br>FUND LP<br>99VVATFC4                   |   |                                |  |                    |   |   |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)              | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|--------------------------|--|--------------------|---|---|
| U.S. DOLLAR   | 1.000000000                                     |                          |  |                    |   |   |
| <u>PRIVATE EQUITY</u>   |   |                          |  |                    |   |   |
| ASB CAPITAL MGMT  | 53,869.5040<br>1484.559846                      | 64,768,610.37            | 79,972,502.56                            | 2 %                | 0.00  | 15,203,892.19   |
|   | 1484.559846                                     | 64,768,610.37            | 79,972,502.56                            |                    |   | 15,203,892.19   |
| POST SENIOR LOAN MASTER FUND<br>99VVATJN6                     |   |                          |  |                    |   |   |
| PN MW POST  | 530,000.0000<br>130.327451                      | 53,000,000.00            | 69,073,549.03                            | 2 %                | 0.00  | 16,073,549.03   |
|   | 130.327451                                      | 53,000,000.00            | 69,073,549.03                            |                    |   | 16,073,549.03   |
| HAMILTON LANE CARPENTERS<br>PARTNERSHIP FUND III<br>99VVATTG0 |   |                          |  |                    |   |   |
| PN HAMILTON LANE  | 15,866,282.0080<br>1.000000                     | 13,869,496.62            | 15,866,282.01                            | 0 %                | 0.00  | 1,996,785.39  |
|   | 1.000000  | 13,869,496.62            | 15,866,282.01                            |                    |   | 1,996,785.39  |
| YUCAIPA AMERICAN ALLIANCE FD I<br>LP<br>99VVBCT92             |   |                          |  |                    |   |   |
| PN YUCAIPA  | 1,436,564.0000<br>0.992472                      | 2,389,192.13             | 1,425,749.00                             | 0 %                | 0.00  | 963,443.13-   |
|   | 0.992472  | 2,389,192.13             | 1,425,749.00                             |                    |   | 963,443.13-   |
| HAMILTON LANE SEC FD IV-A LP<br>99VBDZQ5                      |   |                          |  |                    |   |   |
| PN HAMILTON LANE  | 16,352,142.0000<br>1.000000                     | 13,143,423.00            | 16,352,142.00                            | 0 %                | 0.00  | 3,208,719.00  |
|   | 1.000000  | 13,143,423.00            | 16,352,142.00                            |                    |   | 3,208,719.00  |



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BASE CURRENCY: USD

| SECURITY DESCRIPTION<br>(FX RATE: LOCAL TO BASE)                      | SHARES/PAR VALUE/<br>LOCAL PRICE/<br>BASE PRICE | LOCAL COST/<br>BASE COST         | LOCAL MARKET VALUE/<br>BASE MARKET VALUE | PCT<br>OF<br>TOTAL | UNREALIZED<br>CURRENCY<br>GAIN/LOSS IN<br>BASE CURRENCY | UNREALIZED<br>INVESTMENT<br>GAIN/LOSS IN<br>LOCAL/BASE CURRENCY |
|---|---|----------------------------------|--|--------------------|---|---|
| ASB MERIDIAN REAL ESTATE FUND<br>II L.P.<br>99VVBEG84                 |   |                                  |  |                    |   |   |
| ASB CAPITAL MGMT  | 18,668,804.1700<br>1.000000<br>1.000000         | 17,604,038.87<br>17,604,038.87   | 18,668,804.17<br>18,668,804.17           | 0 %                | 0.00  | 1,064,765.30<br>1,064,765.30                                    |
| ENTRUST CAPITAL DIVERSIFIED<br>FUND LTD CLASS X \ SERIES<br>99VVBML49 |   |                                  |  |                    |   |   |
| PN ENTRUST  | 32,335.9600<br>91.125131<br>91.125131           | 3,233,596.00<br>3,233,596.00     | 2,946,618.60<br>2,946,618.60             | 0 %                | 0.00  | 286,977.40-<br>286,977.40-                                      |
| CORBIN OPPORTUNITY FUND LTD.<br>A1 SERIES 1<br>99VVBWMT2              |   |                                  |  |                    |   |   |
| PN CORB OPP FUND  | 44,036.9230<br>1358.880342<br>1358.880342       | 50,000,000.00<br>50,000,000.00   | 59,840,909.00<br>59,840,909.00           | 2 %                | 0.00  | 9,840,909.00<br>9,840,909.00                                    |
| YUCAIPA AMERICAN ALLIANCE FUND<br>II LP<br>999233943                  |   |                                  |  |                    |   |   |
| PN YUCAIPA  | 45,351,404.0000<br>0.970955<br>0.970955         | 32,919,071.14<br>32,919,071.14   | 44,034,152.00<br>44,034,152.00           | 1 %                | 0.00  | 11,115,080.86<br>11,115,080.86                                  |
| TOTAL PRIVATE EQUITY  |   | 378,823,369.63<br>378,823,369.63 | 584,136,532.83<br>584,136,532.83         | 15 %               | 0.00  | 205,313,163.20<br>205,313,163.20                                |



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BASE CURRENCY: USD

| <u>SECURITY DESCRIPTION</u><br><u>(FX RATE: LOCAL TO BASE)</u>    | <u>SHARES/PAR VALUE/</u><br><u>LOCAL PRICE/</u><br><u>BASE PRICE</u> | <u>LOCAL COST/</u><br><u>BASE COST</u> | <u>LOCAL MARKET VALUE/</u><br><u>BASE MARKET VALUE</u> | <u>PCT</u><br><u>OF</u><br><u>TOTAL</u> | <u>UNREALIZED</u><br><u>CURRENCY</u><br><u>GAIN/LOSS IN</u><br><u>BASE CURRENCY</u> | <u>UNREALIZED</u><br><u>INVESTMENT</u><br><u>GAIN/LOSS IN</u><br><u>LOCAL/BASE CURRENCY</u> |
|---|--|--|--|---|---|---|
| <u>ALTERNATIVE INVESTMENTS</u>                                    |  |  |  |   |   |   |
| FISHER INVESTMENTS FOREIGN<br>EQUITY COLLECTIVE FUND<br>99VVASNC7 |  |  |  |   |   |   |
| PN FISHER INVESTMENT  | 9,701,914.0950<br>13.040000<br>13.040000                             | 104,318,066.99                         | 126,512,959.80   |   |   | 22,194,892.81   |
|   |  | 104,318,066.99                         | 126,512,959.80   | 3 %                                     | 0.00  | 22,194,892.81   |
| TOTAL ALTERNATIVE INVESTMENTS                                     |  | 104,318,066.99                         | 126,512,959.80   |   |   | 22,194,892.81   |
|   |  | 104,318,066.99                         | 126,512,959.80   | 4 %                                     | 0.00  | 22,194,892.81   |
| TOTAL U.S. DOLLAR   |  | 3,111,524,430.39                       | 3,876,333,614.24                                       |   |   | 764,809,183.85  |
|   |  | 3,111,524,430.39                       | 3,876,333,614.24                                       | 100 %                                   | 0.00  | 764,809,183.85  |
| <u>TOTAL INVESTMENTS</u>  |  | 3,111,524,430.39                       | 3,876,333,614.24                                       |   | 0.00  | 764,809,183.85  |

**EXHIBIT 6 – SCHEDULE OF ACTIVE PARTICIPANT DATA**  
(SCHEDULE MB, LINE 8b(2))

The participant data is for the year ended August 31, 2018.

| Age          | Total         | Eligibility Credits |              |              |              |              |              |            |            |            |           |
|--------------|---------------|---------------------|--------------|--------------|--------------|--------------|--------------|------------|------------|------------|-----------|
|              |               | Under 1             | 1-4          | 5-9          | 10-14        | 15 - 19      | 20 - 24      | 25 - 29    | 30 - 34    | 35 - 39    | 40 & over |
| Under 25     | 1,502         | 366                 | 1,088        | 48           | –            | –            | –            | –          | –          | –          | –         |
| 25 - 29      | 2,618         | 323                 | 1,791        | 479          | 25           | –            | –            | –          | –          | –          | –         |
| 30 - 34      | 3,343         | 322                 | 1,645        | 814          | 543          | 19           | –            | –          | –          | –          | –         |
| 35 - 39      | 3,559         | 218                 | 1,298        | 806          | 868          | 348          | 21           | –          | –          | –          | –         |
| 40 - 44      | 3,195         | 145                 | 826          | 607          | 715          | 643          | 253          | 6          | –          | –          | –         |
| 45 - 49      | 2,836         | 93                  | 554          | 460          | 560          | 611          | 352          | 196        | 9          | 1          | –         |
| 50 - 54      | 2,594         | 48                  | 374          | 341          | 394          | 452          | 381          | 347        | 238        | 16         | 3         |
| 55 - 59      | 1,999         | 25                  | 217          | 221          | 244          | 315          | 252          | 301        | 247        | 162        | 15        |
| 60 - 64      | 906           | 10                  | 78           | 96           | 114          | 130          | 119          | 96         | 110        | 91         | 62        |
| 65 - 69      | 133           | 1                   | 11           | 20           | 15           | 11           | 14           | 15         | 13         | 14         | 19        |
| 70 & over    | 9             | 2                   | 5            | –            | 1            | –            | –            | 1          | –          | –          | –         |
| Unknown      | 27            | 18                  | 9            | –            | –            | –            | –            | –          | –          | –          | –         |
| <b>Total</b> | <b>22,721</b> | <b>1,571</b>        | <b>7,896</b> | <b>3,892</b> | <b>3,479</b> | <b>2,529</b> | <b>1,392</b> | <b>962</b> | <b>617</b> | <b>284</b> | <b>99</b> |

Note: Excludes 2,772 participants with less than one year of Vesting Service.



*November 29, 2018*

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

*To Whom It May Concern:*

*As required by ERISA Section 305 and the Internal Revenue Code (IRC) Section 432, we have completed the actuarial status certification as of September 1, 2018 for the following plan:*

*Name of Plan: Carpenters Pension Trust for Northern California  
Plan number: EIN 94-6050970 / PN 001  
Plan sponsor: Board of Trustees, Carpenters Pension Trust for Northern California  
Address: 444 Hegenberger Road, Oakland, California 94621-0180  
Phone number: 510.633.0333*

*As of September 1, 2018, the Plan is in critical status but not critical and declining status.*

*This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its Rehabilitation Plan, based on the annual standards of the Rehabilitation Plan.*

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

*Segal Consulting  
100 Montgomery Street, 5th Floor - Suite 500  
San Francisco, CA 94104  
Phone number: 415.263.8200*

*Sincerely,*

*Paul C. Poon, ASA, MAAA  
Vice President & Actuary  
Enrolled Actuary No. 17-06069*

November 29, 2018

**Illustration Supporting Actuarial Certification of Status (Schedule MB, line 4b)**

**ACTUARIAL STATUS CERTIFICATION AS OF SEPTEMBER 1, 2018 UNDER IRC SECTION 432**

This is to certify that Segal Consulting, a Member of The Segal Group, Inc. (“Segal”) has prepared an actuarial status certification under Internal Revenue Code Section 432 for the Carpenters Pension Trust for Northern California as of September 1, 2018 in accordance with generally accepted actuarial principles and practices. It has been prepared at the request of the Board of Trustees to assist in administering the Fund and meeting filing and compliance requirements under federal law. This certification may not otherwise be copied or reproduced in any form without the consent of the Board of Trustees and may only be provided to other parties in its entirety.

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

This certification is based on the September 1, 2017 actuarial valuation, dated August 8, 2018. This certification reflects the changes in the law made by the Multiemployer Pension Reform Act of 2014 (MPRA). Additional assumptions required for the projections (including those under MPRA), and sources of financial information used are summarized in Exhibit VI.

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

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

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



Paul C. Poon, ASA, MAAA  
Vice President & Actuary  
Enrolled Actuary No. 17-06069

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**Certificate Contents**

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**EXHIBIT I**  
**Status Determination as of September 1, 2018**

| Status                                   | Condition   | Component Result | Final Result |
|--|---|------------------|--------------|
| <b>Critical Status:</b>                  |   |                  |              |
| <b>I. Initial critical status tests:</b> |   |                  |              |
| C1.                                      | A funding deficiency is projected in four years? .....  | Yes              | Yes          |
| C2.                                      | (a) A funding deficiency is projected in five years, .....  | Yes              |              |
|  | (b) AND the present value of vested benefits for non-actives is more than present value of vested benefits for actives,.....  | Yes              |              |
|  | (c) AND the normal cost plus interest on unfunded actuarial accrued liability (unit credit basis) is greater than contributions for current year?.....  | No               | No           |
| C3.                                      | (a) A funding deficiency is projected in five years, .....  | Yes              |              |
|  | (b) AND the funded percentage is less than 65%?.....  | No               | No           |
| C4.                                      | (a) The funded percentage is less than 65%, .....   | No               |              |
|  | (b) AND the present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over seven years? .....   | N/A              | No           |
| C5.                                      | The present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over five years? .....  | No               | No           |
| <b>II. Emergence test:</b>               |   |                  |              |
| C6.                                      | (a) Was in critical status for the immediately preceding plan year, .....   | N/A              |              |
|  | (b) AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(2) or ERISA Section 304 as in effect prior to PPA'06, ..... | N/A              |              |
|  | (c) OR insolvency is projected for the current year or any of the 30 succeeding plan years? .....   | N/A              |              |
|  | <b>Plan did NOT emerge?</b> .....   |                  | N/A          |
| <b>III. Special emergence test:</b>      |   |                  |              |
| C7.                                      | (a) The trustees have elected an automatic amortization extension under 431(d),.....  | No               |              |
|  | (b) AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(1), .....   | N/A              |              |
|  | (c) OR insolvency is projected for the current year or any of the 30 succeeding plan years? .....   | N/A              |              |
|  | <b>Plan did NOT emerge?</b> .....   |                  | N/A          |

**EXHIBIT I (continued)**  
**Status Determination as of September 1, 2018**

| Status   | Condition  | Component Result | Final Result |
|--|--|------------------|--------------|
| <b>IV. Reentry into critical status after special emergence:</b>   |  |                  |              |
| C8. (a)  | The Plan emerged from critical status in any prior year under the special emergence rule, .....  | No               |              |
| (b)  | AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extensions of amortization periods under ERISA Section 304(d),... | N/A              |              |
| (c)  | OR insolvency is projected for the current year or any of the 30 succeeding plan years? .....  | N/A              |              |
|  | <b>Plan reentered critical status? .....</b>   |                  | N/A          |
| <b>V. In Critical Status? (If C1-C6 or C8 is Yes, then Yes, unless C7 is No) .....</b>                                 |  |                  | <b>Yes</b>   |
| If not in Critical Status, skip VI and go to VII   |  |                  |              |
| <b>VI. Determination of critical and declining status:</b>   |  |                  |              |
| C9. (a)  | Any of (C1) through (C5) are Yes? .....  | Yes              | Yes          |
| (b)  | AND EITHER Insolvency is projected within 15 years? .....  | No               | No           |
| (c)  | OR   |                  |              |
| (i)  | The ratio of inactives to actives is at least 2 to 1, .....  | No               |              |
| (ii)   | AND insolvency is projected within 20 years? .....   | N/A              | No           |
| (d)  | OR   |                  |              |
| (i)  | The funded percentage is less than 80%, .....  | Yes              |              |
| (ii)   | AND insolvency is projected within 20 years? .....   | No               | No           |
| <b>In Critical and Declining Status? .....</b>   |  |                  | <b>No</b>    |
| <b>VII. Determination whether plan is projected to be in critical status in any of the succeeding five plan years:</b> |  |                  |              |
| C10. (a)   | Is not in critical status, .....   | No               |              |
| (b)  | AND is projected to be in critical status in any of the next five years? .....   | N/A              | N/A          |
| <b>In Critical Status in any of the five succeeding plan years? .....</b>  |  |                  | <b>N/A</b>   |

**Actuarial Status Certification as of September 1, 2018 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT I (continued)  
Status Determination as of September 1, 2018**

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

This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its Rehabilitation Plan, based on the annual standards of the Rehabilitation Plan.

**EXHIBIT II**  
**Summary of Actuarial Valuation Projections**

The actuarial factors as of September 1, 2018 (based on projections from the September 1, 2017 valuation certificate):

|   |                         |                                |                 |
|---|-------------------------|--------------------------------|-----------------|
| <b>I. Financial Information</b>                                 |                         |                                |                 |
| 1. Market value of assets                                       |                         |                                | \$3,856,446,580 |
| 2. Actuarial value of assets                                    |                         |                                | 3,801,006,678   |
| 3. Reasonably anticipated contributions                         |                         |                                |                 |
| a. Upcoming year  |                         |                                | 349,285,946     |
| b. Present value for the next five years                        |                         |                                | 1,579,635,833   |
| c. Present value for the next seven years                       |                         |                                | 2,097,874,804   |
| 4. Projected benefit payments                                   |                         |                                | 278,433,614     |
| 5. Projected administrative expenses (beginning of year)        |                         |                                | 6,439,196       |
| <b>II. Liabilities</b>  |                         |                                |                 |
| 1. Present value of vested benefits for active participants     |                         |                                | 1,635,175,415   |
| 2. Present value of vested benefits for non-active participants |                         |                                | 2,959,141,218   |
| 3. Total unit credit accrued liability                          |                         |                                | 4,897,241,746   |
| 4. Present value of payments                                    | <b>Benefit Payments</b> | <b>Administrative Expenses</b> | <b>Total</b>    |
| a. Next five years  | \$1,317,974,176         | \$29,610,994                   | \$1,347,585,170 |
| b. Next seven years   | 1,809,992,068           | 39,792,664                     | 1,849,784,732   |
| 5. Unit credit normal cost plus expenses                        |                         |                                | 145,006,383     |
| 6. Ratio of inactive participants to active participants        |                         |                                | 1.2755          |
| <b>III. Funded Percentage (I.2)/(II.3)</b>                      |                         |                                | 77.6%           |
| <b>IV. Funding Standard Account</b>                             |                         |                                |                 |
| 1. Credit Balance as of the end of prior year                   |                         |                                | (\$586,648,606) |
| 2. Years to projected funding deficiency                        |                         |                                | 1               |
| <b>V. Projected Year of Emergence</b>                           |                         |                                | 2022            |
| <b>VI. Years to Projected Insolvency</b>                        |                         |                                | None            |

Actuarial Status Certification as of September 1, 2018 under IRC Section 432 for the Carpenters Pension Trust for Northern California

EIN 94-6050970 / PN 001

**EXHIBIT III**  
**Funding Standard Account Projections**

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

|     |   | <b>Year Beginning September 1,</b> |                 |                 |                 |                 |                 |
|-----|---|------------------------------------|-----------------|-----------------|-----------------|-----------------|-----------------|
|     |   | <b>2017</b>                        | <b>2018</b>     | <b>2019</b>     | <b>2020</b>     | <b>2021</b>     | <b>2022</b>     |
| 1.  | Credit balance (BOY)  | (\$554,000,753)                    | (\$586,648,606) | (\$598,386,621) | (\$578,904,202) | (\$422,009,648) | (\$186,904,475) |
| 2.  | Interest on (1)   | (41,550,056)                       | (43,998,645)    | (44,878,997)    | (43,417,815)    | (31,650,724)    | (14,017,836)    |
| 3.  | Normal cost   | 132,313,193                        | 138,567,187     | 143,694,173     | 147,861,304     | 148,452,749     | 148,898,108     |
| 4.  | Administrative expenses   | 6,251,647                          | 6,439,196       | 6,632,372       | 6,831,343       | 7,036,283       | 7,247,371       |
| 5.  | Net amortization charges  | 160,663,086                        | 162,085,281     | 146,466,388     | 26,158,763      | (25,488,853)    | (27,375,571)    |
| 6.  | Interest on (3), (4) and (5)  | 22,442,095                         | 23,031,875      | 22,259,470      | 13,563,856      | 9,750,012       | 9,657,743       |
| 7.  | Expected contributions  | 318,623,830                        | 349,285,946     | 369,555,488     | 380,460,371     | 391,813,097     | 399,377,056     |
| 8.  | Interest on (7)   | 11,948,394                         | 13,098,223      | 13,858,331      | 14,267,264      | 14,692,991      | 14,976,640      |
| 9.  | Full-funding limit credit   | 0                                  | 0               | 0               | 0               | 0               | 0               |
| 10. | Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9) | (\$586,648,606)                    | (\$598,386,621) | (\$578,904,202) | (\$422,009,648) | (\$186,904,475) | \$75,003,734    |
|     |   | <b>2023</b>                        | <b>2024</b>     | <b>2025</b>     | <b>2026</b>     | <b>2027</b>     |                 |
| 1.  | Credit balance (BOY)  | \$75,003,734                       | \$356,321,330   | \$658,497,003   | \$1,003,285,472 | \$1,284,626,572 |                 |
| 2.  | Interest on (1)   | 5,625,280                          | 26,724,100      | 49,387,275      | 75,246,410      | 96,346,993      |                 |
| 3.  | Normal cost   | 148,898,108                        | 148,898,108     | 148,898,108     | 148,898,108     | 148,898,108     |                 |
| 4.  | Administrative expenses   | 7,464,792                          | 7,688,736       | 7,919,398       | 8,156,980       | 8,401,689       |                 |
| 5.  | Net amortization charges  | (27,375,570)                       | (27,375,568)    | (46,164,016)    | 36,674,220      | 28,514,457      |                 |
| 6.  | Interest on (3), (4) and (5)  | 9,674,050                          | 9,690,847       | 8,299,012       | 14,529,698      | 13,936,069      |                 |
| 7.  | Expected contributions  | 399,377,056                        | 399,377,056     | 399,377,056     | 399,377,056     | 399,377,056     |                 |
| 8.  | Interest on (7)   | 14,976,640                         | 14,976,640      | 14,976,640      | 14,976,640      | 14,976,640      |                 |
| 9.  | Full-funding limit credit   | 0                                  | 0               | 0               | 0               | 0               |                 |
| 10. | Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9) | \$356,321,330                      | \$658,497,003   | \$1,003,285,472 | \$1,284,626,572 | \$1,595,576,938 |                 |

**EXHIBIT IV**

**Funding Standard Account – Projected Bases Assumed Established After September 1, 2017**

**Schedule of Funding Standard Account Bases**

| <b>Type of Base</b>    | <b>Date Established</b> | <b>Base Established</b> | <b>Amortization Period</b> | <b>Amortization Payment</b> |
|------------------------|-------------------------|-------------------------|----------------------------|-----------------------------|
| Experience (Gain)/Loss | 9/1/2018                | \$39,128,143            | 15                         | \$4,123,460                 |
| Experience (Gain)/Loss | 9/1/2019                | 10,532,026              | 15                         | 1,109,902                   |
| Experience (Gain)/Loss | 9/1/2020                | (26,289,052)            | 15                         | (2,770,432)                 |
| Experience (Gain)/Loss | 9/1/2021                | (36,128,905)            | 15                         | (3,807,390)                 |
| Experience (Gain)/Loss | 9/1/2022                | (17,903,318)            | 15                         | (1,886,714)                 |

**Actuarial Status Certification as of September 1, 2018 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT V  
Solvency Projection**

The tables below present the projected Market Value of Assets for the Plan Years beginning September 1, 2017 through 2047.

|  | Year Beginning September 1, |                    |                    |                    |                    |                    |                    |                    |  |
|--|-----------------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--|
|  | 2017                        | 2018               | 2019               | 2020               | 2021               | 2022               | 2023               | 2024               |  |
| 1. Market Value at beginning of year                       | \$3,439,725,233             | \$3,856,446,580    | \$4,212,267,232    | \$4,595,446,861    | \$4,998,146,484    | \$5,422,940,422    | \$5,869,566,540    | \$6,331,132,606    |  |
| 2. Contributions   | 318,623,830                 | 349,285,946        | 369,555,488        | 380,460,371        | 391,813,097        | 399,377,056        | 399,377,056        | 399,377,056        |  |
| 3. Withdrawal liability payments                           | 0                           | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  |  |
| 4. Benefit payments  | 238,789,581                 | 278,433,614        | 297,854,875        | 317,438,874        | 336,394,343        | 353,404,515        | 371,065,511        | 387,882,273        |  |
| 5. Administrative expenses                                 | 7,115,919                   | 6,695,000          | 6,895,850          | 7,102,726          | 7,315,808          | 7,535,282          | 7,761,340          | 7,994,180          |  |
| 6. Interest earnings                                       | <u>344,003,017</u>          | <u>291,663,320</u> | <u>318,374,866</u> | <u>346,780,852</u> | <u>376,690,992</u> | <u>408,188,859</u> | <u>441,015,861</u> | <u>474,994,788</u> |  |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$3,856,446,580             | \$4,212,267,232    | \$4,595,446,861    | \$4,998,146,484    | \$5,422,940,422    | \$5,869,566,540    | \$6,331,132,606    | \$6,809,627,997    |  |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$4,095,236,161             | \$4,490,700,846    | \$4,893,301,736    | \$5,315,585,358    | \$5,759,334,765    | \$6,222,971,055    | \$6,702,198,117    | \$7,197,510,270    |  |
|  | 2025                        | 2026               | 2027               | 2028               | 2029               | 2030               | 2031               | 2032               |  |
| 1. Market Value at beginning of year                       | \$6,809,627,997             | \$7,305,507,422    | \$7,820,429,879    | \$8,355,948,586    | \$8,914,176,290    | \$9,497,629,052    | \$10,108,259,811   | \$10,747,792,011   |  |
| 2. Contributions   | 399,377,056                 | 399,377,056        | 399,377,056        | 399,377,056        | 399,377,056        | 399,377,056        | 399,377,056        | 399,377,056        |  |
| 3. Withdrawal liability payments                           | 0                           | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  |  |
| 4. Benefit payments  | 405,477,607                 | 422,723,414        | 439,841,362        | 456,404,206        | 472,175,711        | 487,880,294        | 503,880,089        | 518,616,513        |  |
| 5. Administrative expenses                                 | 8,234,005                   | 8,481,025          | 8,735,456          | 8,997,520          | 9,267,446          | 9,545,469          | 9,831,833          | 10,126,788         |  |
| 6. Interest earnings                                       | <u>510,213,981</u>          | <u>546,749,840</u> | <u>584,718,469</u> | <u>624,252,374</u> | <u>665,518,863</u> | <u>708,679,466</u> | <u>753,867,066</u> | <u>801,269,358</u> |  |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$7,305,507,422             | \$7,820,429,879    | \$8,355,948,586    | \$8,914,176,290    | \$9,497,629,052    | \$10,108,259,811   | \$10,747,792,011   | \$11,419,695,124   |  |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$7,710,985,029             | \$8,243,153,293    | \$8,795,789,948    | \$9,370,580,496    | \$9,969,804,763    | \$10,596,140,105   | \$11,251,672,100   | \$11,938,311,637   |  |

**NOTE:** The projected benefit payments shown above are based on a closed group, i.e., not reflecting new participants entering the plan. If such new entrants were reflected, in our judgment this would not change the conclusion that the plan is projected to remain solvent through August 31, 2048, under the assumptions used. This projection is not intended to be used for any purpose other than this certification.

**Actuarial Status Certification as of September 1, 2018 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT V (continued)  
Solvency Projection**

|  | <b>Year Beginning September 1,</b> |                      |                      |                      |                      |                      |                      |                      |
|--|------------------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
|  | <b>2033</b>                        | <b>2034</b>          | <b>2035</b>          | <b>2036</b>          | <b>2037</b>          | <b>2038</b>          | <b>2039</b>          | <b>2040</b>          |
| 1. Market Value at beginning of year                       | \$11,419,695,124                   | \$12,127,405,473     | \$12,874,471,272     | \$13,664,279,327     | \$14,501,162,290     | \$15,388,578,367     | \$16,330,853,784     | \$17,334,254,787     |
| 2. Contributions   | 399,377,056                        | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          |
| 3. Withdrawal liability payments                           | 0                                  | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    |
| 4. Benefit payments  | 532,372,066                        | 545,287,047          | 557,773,253          | 569,163,576          | 580,613,767          | 591,536,876          | 600,375,436          | 607,795,148          |
| 5. Administrative expenses                                 | 10,430,592                         | 10,743,510           | 11,065,815           | 11,397,789           | 11,739,723           | 12,091,915           | 12,454,672           | 12,828,312           |
| 6. Interest earnings                                       | <u>851,135,951</u>                 | <u>903,719,300</u>   | <u>959,270,067</u>   | <u>1,018,067,272</u> | <u>1,080,392,511</u> | <u>1,146,527,152</u> | <u>1,216,854,055</u> | <u>1,291,818,215</u> |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$12,127,405,473                   | \$12,874,471,272     | \$13,664,279,327     | \$14,501,162,290     | \$15,388,578,367     | \$16,330,853,784     | \$17,334,254,787     | \$18,404,826,598     |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$12,659,777,539                   | \$13,419,758,319     | \$14,222,052,580     | \$15,070,325,866     | \$15,969,192,134     | \$16,922,390,660     | \$17,934,630,223     | \$19,012,621,746     |
|  | <b>2041</b>                        | <b>2042</b>          | <b>2043</b>          | <b>2044</b>          | <b>2045</b>          | <b>2046</b>          | <b>2047</b>          |                      |
| 1. Market Value at beginning of year                       | \$18,404,826,598                   | \$19,548,554,987     | \$20,773,106,392     | \$22,086,799,924     | \$23,496,870,202     | \$25,011,893,223     | \$26,640,534,822     |                      |
| 2. Contributions   | 399,377,056                        | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          | 399,377,056          |                      |
| 3. Withdrawal liability payments                           | 0                                  | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    |                      |
| 4. Benefit payments  | 614,289,994                        | 618,672,423          | 620,867,208          | 622,520,670          | 622,862,532          | 622,425,777          | 620,301,724          |                      |
| 5. Administrative expenses                                 | 13,213,161                         | 13,609,556           | 14,017,843           | 14,438,378           | 14,871,529           | 15,317,675           | 15,777,205           |                      |
| 6. Interest earnings                                       | <u>1,371,854,488</u>               | <u>1,457,456,328</u> | <u>1,549,201,527</u> | <u>1,647,652,270</u> | <u>1,753,380,026</u> | <u>1,867,007,995</u> | <u>1,989,220,176</u> |                      |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$19,548,554,987                   | \$20,773,106,392     | \$22,086,799,924     | \$23,496,870,202     | \$25,011,893,223     | \$26,640,534,822     | \$28,393,053,125     |                      |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$20,162,844,981                   | \$21,391,778,815     | \$22,707,667,132     | \$24,119,390,872     | \$25,634,755,755     | \$27,262,960,599     | \$29,013,354,849     |                      |

**NOTE:** The projected benefit payments shown above are based on a closed group, i.e., not reflecting new participants entering the plan. If such new entrants were reflected, in our judgment this would not change the conclusion that the plan is projected to remain solvent through August 31, 2048, under the assumptions used. This projection is not intended to be used for any purpose other than this certification.



**EXHIBIT VI**  
**Actuarial Assumptions and Methodology**

The actuarial assumptions and plan of benefits are as used in the September 1, 2017 actuarial valuation certificate, dated August 8, 2018 except as specifically described below. We also assumed that experience would emerge as projected, except as described below. The calculations are based on a current understanding of the requirements of ERISA Section 305 and IRC Section 432.

**Contribution Rates:** The contribution rate for journeymen will increase based on the following:

| <b>Duration</b>         | <b>Contribution Rate</b> |
|-------------------------|--------------------------|
| 07/01/2018 – 06/30/2019 | \$10.10                  |
| 07/01/2019 – 06/30/2020 | \$10.40                  |
| 07/01/2020 – 06/30/2021 | \$10.65                  |
| 07/01/2021 – 06/30/2022 | \$10.96                  |
| 07/01/2022+             | \$11.20                  |

After recognizing the contributory active participants whose contribution rates are below the journeymen rate and adjusting for the timing of the Plan Year, the following average contribution rates were reflected in the certification:

| <b>Plan Year Beginning 9/1</b> | <b>Hourly Rate</b> |
|--------------------------------|--------------------|
| 2018                           | \$9.57             |
| 2019                           | \$9.84             |
| 2020                           | \$10.09            |
| 2021                           | \$10.36            |
| 2022                           | \$10.56            |

The changes to contribution rates on and after September 1, 2018 were based on formal commitments by the collective bargaining parties as provided by the plan sponsor.

**Asset Information:**

The financial information as of August 31, 2018 was based on an unaudited financial statement provided by the Fund Administrator.

For projections after that date, the assumed administrative expenses were increased by 3% per year and the benefit payments were projected based on the September 1, 2017 actuarial valuation. The projected net investment return was assumed to be 7.5% of the average market value of assets for the 2018 - 2047 Plan Years. Any resulting investment gains or losses due to the operation of the asset valuation method are amortized over 15 years in the Funding Standard Account.

**Projected Industry Activity:**

As required by Internal Revenue Code Section 432, assumptions with respect to projected industry activity are based on information provided by the plan sponsor. Based on this information, the projected contributory hours are as follows:

| Plan Year      | Contributory Hours | Total Hours |
|----------------|--------------------|-------------|
| 2018 – 2019    | 36,498,009         | 40,672,253  |
| 2019 – 2020    | 37,556,452         | 41,851,748  |
| 2020 – 2021    | 37,706,677         | 42,019,155  |
| 2021 and later | 37,819,797         | 42,145,212  |

**Future Normal Costs:**

Based on the unit credit cost method, we have assumed that the Normal Cost for the 2017 plan year will increase in the future in proportion to the above projected industry activity.

## EXHIBIT 7 – FUNDING STANDARD ACCOUNT (CONTINUED)

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

| Type of Base                        | Date Established | Amortization Amount  | Years Remaining | Outstanding Balance    |
|-------------------------------------|------------------|----------------------|-----------------|------------------------|
| Combined Base                       | 09/01/2003       | \$147,641,017        | 2.29            | \$322,987,433          |
| Experience Loss                     | 09/01/2004       | 16,728,801           | 1               | 16,728,801             |
| Plan Amendment                      | 09/01/2005       | 569,148              | 17              | 5,772,023              |
| Experience Loss                     | 09/01/2005       | 13,816,778           | 2               | 26,669,595             |
| Experience Loss                     | 09/01/2006       | 3,919,622            | 3               | 10,957,560             |
| Change in Assumptions               | 09/01/2006       | 6,289,696            | 18              | 65,626,440             |
| Plan Amendment                      | 09/01/2007       | 16,225,701           | 19              | 173,712,507            |
| Base due to 2008-09 Investment Loss | 09/01/2009       | 18,579,155           | 20              | 203,610,409            |
| Plan Amendment                      | 09/01/2010       | 4,714,371            | 7               | 26,842,902             |
| Base due to 2008-09 Investment Loss | 09/01/2010       | 3,533,951            | 21              | 39,560,786             |
| Experience Loss                     | 09/01/2010       | 14,074,079           | 7               | 80,135,642             |
| Change in Assumptions               | 09/01/2011       | 9,574,599            | 8               | 60,287,430             |
| Experience Loss                     | 09/01/2012       | 8,159,766            | 9               | 55,953,989             |
| Base due to 2008-09 Investment Loss | 09/01/2012       | 7,300,164            | 20              | 80,003,063             |
| Base due to 2008-09 Investment Loss | 09/01/2013       | 7,657,750            | 20              | 83,921,886             |
| Base due to 2008-09 Investment Loss | 09/01/2014       | 6,619,726            | 20              | 72,546,097             |
| Experience Loss                     | 09/01/2015       | 3,323,018            | 12              | 27,632,300             |
| Change in Assumptions               | 09/01/2016       | 3,965,049            | 13              | 34,635,808             |
| Experience Loss                     | 09/01/2016       | 8,952,829            | 13              | 78,205,449             |
| Experience Loss                     | 09/01/2017       | 6,351,930            | 14              | 57,966,700             |
| Experience Loss                     | 09/01/2018       | 3,077,452            | 15              | 29,202,416             |
| <b>Total</b>                        |                  | <b>\$311,074,602</b> |                 | <b>\$1,552,959,236</b> |

## EXHIBIT 7 – FUNDING STANDARD ACCOUNT (*CONTINUED*)

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

| Type of Base             | Date Established | Amortization Amount  | Years Remaining | Outstanding Balance    |
|--------------------------|------------------|----------------------|-----------------|------------------------|
| Combined Base            | 09/01/2012       | \$44,569,348         | 12.03           | \$371,194,326          |
| Experience Gain          | 09/01/2013       | 5,015,661            | 10              | 37,009,994             |
| Experience Gain          | 09/01/2014       | 8,037,478            | 11              | 63,207,379             |
| Change in Funding Method | 09/01/2016       | 92,412,839           | 8               | 581,886,803            |
| <b>Total</b>             |                  | <b>\$150,035,326</b> |                 | <b>\$1,053,298,502</b> |

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|   |   |
|---|---|
| <b>Justification for Change in Actuarial Assumptions (Schedule MB, line 11)</b> | For purposes of determining current liability, the current liability interest rate was changed from 3.03% to 3.01% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 413(c)(6)(E) and the mortality tables were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1. |
|---|---|

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## EXHIBIT 8 – STATEMENT OF ACTUARIAL ASSUMPTIONS/METHODS (SCHEDULE MB, LINE 6)

**Rationale for Demographic 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 August 15, 2012. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, no assumption changes are warranted at this time.

**Mortality Rates**

*Healthy:* RP-2014 Blue Collar Healthy Annuitant Table, set forward one year, projected generationally with the MP-2016 projection scale from 2014.

*Disabled:* RP-2014 Disabled Retiree Table, set forward one year, projected generationally with the MP-2016 projection scale from 2014.

*Preretirement:* RP-2014 Blue Collar Employee Table, set forward one year, projected generationally with the MP-2016 projection scale from 2014.

The underlying tables, set forward 1 year, with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.

The mortality rates were based on historical and current data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of deaths and the projected number based on the assumption over the most recent 5 years.

| Annuitant Mortality Rates | Age   | Rate (%) <sup>1</sup> |        |          |        |
|---------------------------|-------|-----------------------|--------|----------|--------|
|                           |       | Healthy               |        | Disabled |        |
|                           |       | Male                  | Female | Male     | Female |
| 55                        | 0.64  | 0.43                  | 2.40   | 1.50     |        |
| 60                        | 0.91  | 0.62                  | 2.74   | 1.76     |        |
| 65                        | 1.38  | 0.96                  | 3.31   | 2.20     |        |
| 70                        | 2.16  | 1.54                  | 4.26   | 3.03     |        |
| 75                        | 3.47  | 2.54                  | 5.79   | 4.44     |        |
| 80                        | 5.74  | 4.24                  | 8.26   | 6.61     |        |
| 85                        | 9.64  | 7.25                  | 12.31  | 9.77     |        |
| 90                        | 16.18 | 12.43                 | 18.75  | 14.34    |        |

<sup>1</sup> Mortality rates shown for base table without generational projection from 2014.

**Termination Rates  
before Retirement**

| Age | Rate (%)   |        |            |              |
|-----|------------|--------|------------|--------------|
|     | Mortality* |        | Disability | Withdrawal** |
|     | Male       | Female |            |              |
| 20  | 0.06       | 0.02   | 0.10       | 7.94         |
| 25  | 0.06       | 0.02   | 0.10       | 7.72         |
| 30  | 0.06       | 0.03   | 0.10       | 7.40         |
| 35  | 0.07       | 0.03   | 0.12       | 6.86         |
| 40  | 0.09       | 0.05   | 0.18       | 6.11         |
| 45  | 0.14       | 0.08   | 0.36       | 5.16         |
| 50  | 0.24       | 0.14   | 0.80       | 3.62         |
| 55  | 0.40       | 0.20   | 1.70       | 0.00         |
| 60  | 0.68       | 0.30   | 3.48       | 0.00         |

\* Mortality rates shown for base table without generational projection from 2014.

\*\* These rates apply after a 5-year select period. The rates during the select period are: 6.50% if under 35 and 10% if 35 and over. Withdrawal rates do not apply at retirement eligibility.

**Retirement Rates**

| Age     | Annual Retirement Rates (%)      |                              |
|---------|----------------------------------|------------------------------|
|         | Not Eligible for Service Pension | Eligible for Service Pension |
| 50 – 53 | N/A                              | 13.50                        |
| 54      | N/A                              | 16.00                        |
| 55 – 58 | 3.00                             | 16.00                        |
| 59 – 60 | 6.00                             | 20.00                        |
| 61 - 64 | 30.00                            | 30.00                        |
| 65+     | 100.00                           | 100.00                       |

The retirement rates were based on historical and current data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of retirements by age and the projected number based on the assumption over the most recent 5 years.

|  |   |
|--|---|
| <b>Description of Weighted Average Retirement Age</b>  | Age 60.4, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in this actuarial valuation. |
| <b>Retirement Age for Inactive Vested Participants</b> | 62, or completion of service requirement, if later, or immediately if eligible for Service Pension.   |
| <b>Future Benefit Accruals</b>                         | 1,550 contributory hours worked per active per year.  |
| <b>Unknown Data for Participants</b>                   | Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.  |
| <b>Definition of Active Participants</b>               | Active participants are defined as those with at least 300 hours in the most recent calendar year and who have accumulated at least one year of Vesting Service, excluding those who have retired as of the valuation date.   |
| <b>Exclusion of Inactive Vested Participants</b>       | Inactive vested participants over age 65 excluded from the valuation, with 684 participants excluded this year.   |
| <b>Percent Married</b>                                 | 90%   |
| <b>Age of Spouse</b>                                   | Females 3 years younger than males.   |



|   |   |
|---|---|
| <b>Benefit Election</b>                               | All future pensioners are assumed to elect the Single Life Pension with 60-months guaranteed.   |
| <b>Net Investment Return</b>                          | 7.50%<br><br>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. |
| <b>Annual Administrative Expenses</b>                 | \$6,500,000, payable monthly (equivalent to \$6,251,647 payable at the beginning of the year).  |
| <b>Actuarial Value of Assets</b>                      | 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 value return, and is recognized over a five-year period (10-year period for years that relief is elected). The actuarial value is further adjusted, if necessary, to be within 20% of the market value.   |
| <b>Actuarial Cost Method</b>                          | Unit Credit Actuarial Cost Method. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service.  |
| <b>Benefits Valued</b>                                | Unless otherwise indicated, includes all benefits summarized in <i>Exhibit 9</i> .  |
| <b>Current Liability Assumptions</b>                  | <i>Interest</i> : 3.01%, within the permissible range prescribed under IRC Section 431(c)(6)(E).<br><i>Mortality</i> : Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward generationally using scale MP-2016.  |
| <b>Estimated Rate of Investment Return</b>            | <i>On actuarial value of assets (Schedule MB, line 6g)</i> : 6.3%, for the Plan Year ending August 31, 2018<br><i>On current (market) value of assets (Schedule MB, line 6h)</i> : 9.4%, for the Plan Year ending August 31, 2018   |
| <b>FSA Contribution Timing (Schedule MB, line 3a)</b> | 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 March 1 contribution date.  |

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|   |   |
|---|---|
| <b>Justification for Change in Actuarial Assumptions (Schedule MB, line 11)</b> | For purposes of determining current liability, the current liability interest rate was changed from 3.03% to 3.01% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 413(c)(6)(E) and the mortality tables were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1. |
|---|---|

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Attachment to 2018 Schedule MB (Form 5500) for  
Carpenters Pension Trust Fund for Northern California  
EIN: 94-6050970  
PN: 001

#### FOOTNOTES TO SCHEDULE MB

Line 3            All contributions are paid periodically throughout the year pursuant to collective bargaining agreements. This figure was obtained from a draft audit and includes \$26,453 in liquidated damages and \$250,659 in withdrawal liability payments.

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

Attachment to 2018 Form 5500 - Schedule MB, Line 3  
Carpenters Pension Trust Fund for Northern California  
(EIN 94-6050970/PN 001)

| <b>Withdrawal</b>     |                    |
|-----------------------|--------------------|
| <b>Liability</b>      | <b>Payment</b>     |
| <b><u>Payment</u></b> | <b><u>Date</u></b> |
| \$1,500.00            | 08/22/2018         |
| \$1,500.00            | 09/12/2018         |
| \$1,500.00            | 10/15/2018         |
| \$1,690.91            | 12/26/2018         |
| \$1,690.91            | 11/26/2018         |
| \$1,690.91            | 10/26/2018         |
| \$1,500.00            | 01/28/2019         |
| \$1,500.00            | 02/13/2019         |
| \$1,690.91            | 01/28/2019         |
| \$1,500.00            | 03/06/2019         |
| \$750.00              | 03/25/2019         |
| \$1,690.91            | 02/25/2019         |
| \$1,690.91            | 03/25/2019         |
| \$215,000.00          | 04/09/2019         |
| \$3,000.00            | 05/08/2019         |
| \$1,500.00            | 06/10/2019         |
| \$750.00              | 06/12/2019         |
| \$1,690.91            | 04/26/2019         |
| \$1,690.91            | 05/28/2019         |
| \$1,690.91            | 06/24/2019         |
| \$1,500.00            | 07/17/2019         |
| \$1,690.91            | 07/26/2019         |
| \$1,500.00            | 08/06/2019         |
| \$750.00              | 08/22/2019         |

**Carpenters Pension Trust for Northern California**

*Actuarial Certification of Plan Status as of  
September 1, 2019 under IRC Section 432*



180 HOWARD STREET, SUITE 1100 SAN FRANCISCO, CA 94105-6147  
T 415.263.8200 www.segalco.com

*November 27, 2019*

*Board of Trustees  
Carpenters Pension Trust for Northern California  
265 Hegenberger Road, Suite 100  
Oakland, California 94621*

*Dear Trustees:*

*As required by ERISA Section 305 and Internal Revenue Code (IRC) Section 432, we have completed the Plan's actuarial status certification as of September 1, 2019 in accordance with the Multiemployer Pension Reform Act of 2014 (MPRA). The attached exhibits outline the projections performed and the results of the various tests required by the statute. These projections have been prepared based on the Actuarial Valuation as of September 1, 2018 and in accordance with generally accepted actuarial principles and practices and a current understanding of the law. The actuarial calculations were completed under the supervision of Paul C. Poon, ASA, MAAA, Enrolled Actuary.*

*As of September 1, 2019, the Plan is in critical status but not critical and declining status.*

*This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its Rehabilitation Plan, based on the annual standards in the Rehabilitation Plan. This certification is being filed with the Internal Revenue Service, pursuant to ERISA section 305(b)(3) and IRC section 432(b)(3).*

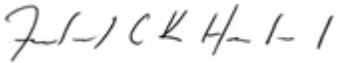
*Segal Consulting ("Segal") does not practice law and, therefore, cannot and does not provide legal advice. Any statutory interpretation on which the certification is based reflects Segal's understanding as an actuarial firm. Due to the complexity of the statute and the significance of its ramifications, Segal recommends that the Board of Trustees consult with legal counsel when making any decisions regarding compliance with ERISA and the Internal Revenue Code.*


*Board of Trustees  
Carpenters Pension Trust for Northern California  
November 27, 2019  
Page 2*

*We look forward to reviewing this certification with you at your next meeting and to answering any questions you may have. We are available to assist the Trustees in communicating this information to plan stakeholders as well as in updating the Rehabilitation Plan.*

*Sincerely,*

*Segal Consulting, a Member of the Segal Group*

By:   
*Frederick C. K. Herberich  
Senior Vice President & Benefits Consultant*

  
*Paul C. Poon, ASA, MAAA, EA  
Vice President & Actuary*

*COK/bqb*

*cc: Troy Atkinson, CPA  
Ezekiel Carder, Esq.  
Keley Chandler  
Judy R. Coronado  
Russell Fairles*

*William Feyling  
Maria Gonzalez  
Pauline Hann  
George M. Kraw, Esq.  
Conchita E. Lozano-Batista, Esq.*

*Katherine A. McDonough, Esq.  
Alex W. Miller, CPA  
Gene H. Price  
Lisa M. Schwantz, Esq.*

5613430v2/00574.001



*November 27, 2019*

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

*To Whom It May Concern:*

*As required by ERISA Section 305 and the Internal Revenue Code (IRC) Section 432, we have completed the actuarial status certification as of September 1, 2019 for the following plan:*

*Name of Plan: Carpenters Pension Trust for Northern California  
Plan number: EIN 94-6050970 / PN 001  
Plan sponsor: Board of Trustees, Carpenters Pension Trust for Northern California  
Address: 265 Hegenberger Road, Suite 100, Oakland, California 94621  
Phone number: 510.633.0333*

*As of September 1, 2019, the Plan is in critical status but not critical and declining status.*

*This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its Rehabilitation Plan, based on the annual standards of the Rehabilitation Plan.*

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

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

*Sincerely,*

*Paul C. Poon, ASA, MAAA  
Vice President & Actuary  
Enrolled Actuary No. 17-06069*



November 27, 2019

**Illustration Supporting Actuarial Certification of Status (Schedule MB, line 4b)**

**ACTUARIAL STATUS CERTIFICATION AS OF SEPTEMBER 1, 2019 UNDER IRC SECTION 432**

This is to certify that Segal Consulting, a Member of The Segal Group, Inc. (“Segal”) has prepared an actuarial status certification under Internal Revenue Code Section 432 for the Carpenters Pension Trust for Northern California as of September 1, 2019 in accordance with generally accepted actuarial principles and practices. It has been prepared at the request of the Board of Trustees to assist in administering the Fund and meeting filing and compliance requirements under federal law. This certification may not otherwise be copied or reproduced in any form without the consent of the Board of Trustees and may only be provided to other parties in its entirety.


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

This certification is based on the September 1, 2018 actuarial valuation, dated August 7, 2019. This certification reflects the changes in the law made by the Multiemployer Pension Reform Act of 2014 (MPRA). Additional assumptions required for the projections (including those under MPRA), and sources of financial information used are summarized in Exhibit VI.

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

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

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



Paul C. Poon, ASA, MAAA  
Vice President & Actuary  
Enrolled Actuary No. 17-06069

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

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EIN 94-6050970 / PN 001

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**Certificate Contents**

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|                    |  |
|--------------------|--|
| <b>EXHIBIT I</b>   | Status Determination as of September 1, 2019   |
| <b>EXHIBIT II</b>  | Summary of Actuarial Valuation Projections   |
| <b>EXHIBIT III</b> | Funding Standard Account Projections   |
| <b>EXHIBIT IV</b>  | Funding Standard Account – Projected Bases Assumed Established After September 1, 2018 |
| <b>EXHIBIT V</b>   | Solvency Projection  |
| <b>EXHIBIT VI</b>  | Actuarial Assumptions and Methodology  |
| <b>EXHIBIT VII</b> | Documentation Regarding Scheduled Progress Under Rehabilitation Plan                   |

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**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT I**

**Status Determination as of September 1, 2019**

| Status                                   | Condition   | Component Result | Final Result |
|--|---|------------------|--------------|
| <b>Critical Status:</b>                  |   |                  |              |
| <b>I. Initial critical status tests:</b> |   |                  |              |
|  | C1. A funding deficiency is projected in four years? .....  | Yes              | Yes          |
|  | C2. (a) A funding deficiency is projected in five years, .....  | Yes              |              |
|  | (b) AND the present value of vested benefits for non-actives is more than present value of vested benefits for actives,.....  | Yes              |              |
|  | (c) AND the normal cost plus interest on unfunded actuarial accrued liability (unit credit basis) is greater than contributions for current year?.....  | No               | No           |
|  | C3. (a) A funding deficiency is projected in five years, .....  | Yes              |              |
|  | (b) AND the funded percentage is less than 65%?.....  | No               | No           |
|  | C4. (a) The funded percentage is less than 65%, .....   | No               |              |
|  | (b) AND the present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over seven years? .....   | N/A              | No           |
|  | C5. The present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over five years? .....  | No               | No           |
| <b>II. Emergence test:</b>               |   |                  |              |
|  | C6. (a) Was in critical status for the immediately preceding plan year, .....   | Yes              |              |
|  | (b) AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(2) or ERISA Section 304 as in effect prior to PPA'06, ..... | Yes              |              |
|  | (c) OR insolvency is projected for the current year or any of the 30 succeeding plan years? .....   | No               |              |
|  | <b>Plan did NOT emerge?</b> .....   |                  | <b>Yes</b>   |
| <b>III. Special emergence test:</b>      |   |                  |              |
|  | C7. (a) The trustees have elected an automatic amortization extension under 431(d),.....  | No               |              |
|  | (b) AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(1), .....   | N/A              |              |
|  | (c) OR insolvency is projected for the current year or any of the 30 succeeding plan years? .....   | N/A              |              |
|  | <b>Plan did NOT emerge?</b> .....   |                  | <b>N/A</b>   |

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT I (continued)**

**Status Determination as of September 1, 2019**

| Status   | Condition  | Component Result | Final Result |
|--|--|------------------|--------------|
| <b>IV. Reentry into critical status after special emergence:</b>   |  |                  |              |
| C8. (a)  | The Plan emerged from critical status in any prior year under the special emergence rule,.....   | No               |              |
| (b)  | AND EITHER a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extensions of amortization periods under ERISA Section 304(d),... | N/A              |              |
| (c)  | OR insolvency is projected for the current year or any of the 30 succeeding plan years?.....   | N/A              |              |
|  | <b>Plan reentered critical status? .....</b>   |                  | <b>N/A</b>   |
| <b>V. In Critical Status? (If C1-C6 or C8 is Yes, then Yes, unless C7 is No) .....</b>                                 |  |                  | <b>Yes</b>   |
| If not in Critical Status, skip VI and go to VII   |  |                  |              |
| <b>VI. Determination of critical and declining status:</b>   |  |                  |              |
| C9. (a)  | Any of (C1) through (C5) are Yes?.....   | Yes              | Yes          |
| (b)  | AND EITHER Insolvency is projected within 15 years? .....  | No               | No           |
| (c)  | OR   |                  |              |
| (i)  | The ratio of inactives to actives is at least 2 to 1, .....  | No               |              |
| (ii)   | AND insolvency is projected within 20 years? .....   | No               | No           |
| (d)  | OR   |                  |              |
| (i)  | The funded percentage is less than 80%,.....   | No               |              |
| (ii)   | AND insolvency is projected within 20 years? .....   | No               | No           |
| <b>In Critical and Declining Status?.....</b>  |  |                  | <b>No</b>    |
| <b>VII. Determination whether plan is projected to be in critical status in any of the succeeding five plan years:</b> |  |                  |              |
| C10.(a)  | Is not in critical status,.....  | No               |              |
| (b)  | AND is projected to be in critical status in any of the next five years?.....  | N/A              | N/A          |
| <b>In Critical Status in any of the five succeeding plan years? .....</b>  |  |                  | <b>N/A</b>   |

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

**EXHIBIT I (continued)**

**Status Determination as of September 1, 2019**

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

This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its Rehabilitation Plan, based on the annual standards of the Rehabilitation Plan.

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

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**EXHIBIT II  
Summary of Actuarial Valuation Projections**

The actuarial factors as of September 1, 2019 (based on projections from the September 1, 2018 valuation certificate):

|   |                         |                                |                 |
|---|-------------------------|--------------------------------|-----------------|
| <b>I. Financial Information</b>                                 |                         |                                |                 |
| 1. Market value of assets                                       |                         |                                | \$4,074,592,327 |
| 2. Actuarial value of assets                                    |                         |                                | 4,143,536,008   |
| 3. Reasonably anticipated contributions                         |                         |                                |                 |
| a. Upcoming year  |                         |                                | 356,338,705     |
| b. Present value for the next five years                        |                         |                                | 1,541,868,825   |
| c. Present value for the next seven years                       |                         |                                | 2,027,755,953   |
| 4. Projected benefit payments                                   |                         |                                | 320,720,825     |
| 5. Projected administrative expenses (beginning of year)        |                         |                                | 6,439,196       |
| <b>II. Liabilities</b>  |                         |                                |                 |
| 1. Present value of vested benefits for active participants     |                         |                                | 1,719,624,613   |
| 2. Present value of vested benefits for non-active participants |                         |                                | 3,126,064,443   |
| 3. Total unit credit accrued liability                          |                         |                                | 5,152,251,097   |
| 4. Present value of payments                                    | <b>Benefit Payments</b> | <b>Administrative Expenses</b> | <b>Total</b>    |
| a. Next five years  | \$1,423,188,935         | \$29,610,994                   | \$1,452,799,929 |
| b. Next seven years   | 1,941,996,653           | 39,792,664                     | 1,981,789,317   |
| 5. Unit credit normal cost plus expenses                        |                         |                                | 146,748,612     |
| 6. Ratio of inactive participants to active participants        |                         |                                | 1.21            |
| <b>III. Funded Percentage (I.2)/(II.3)</b>                      |                         |                                | 80.4%           |
| <b>IV. Funding Standard Account</b>                             |                         |                                |                 |
| 1. Credit Balance as of the end of prior year                   |                         |                                | (\$597,137,358) |
| 2. Years to projected funding deficiency                        |                         |                                | 1               |
| <b>V. Projected Year of Emergence</b>                           |                         |                                | 2023            |
| <b>VI. Years to Projected Insolvency</b>                        |                         |                                | N/A             |

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

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**EXHIBIT III  
Funding Standard Account Projections**

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

|   | <b>Year Beginning September 1,</b> |                 |                 |                 |                 |                |
|---|------------------------------------|-----------------|-----------------|-----------------|-----------------|----------------|
|   | <b>2018</b>                        | <b>2019</b>     | <b>2020</b>     | <b>2021</b>     | <b>2022</b>     | <b>2023</b>    |
| 1. Credit balance (BOY)   | (\$580,423,611)                    | (\$597,137,358) | (\$590,497,673) | (\$477,624,412) | (\$273,163,020) | (\$52,033,320) |
| 2. Interest on (1)  | (43,531,771)                       | (44,785,302)    | (44,287,325)    | (35,821,831)    | (20,487,227)    | (3,902,499)    |
| 3. Normal cost  | 137,528,027                        | 140,309,416     | 140,309,416     | 140,309,416     | 140,309,416     | 140,309,416    |
| 4. Administrative expenses  | 6,251,647                          | 6,439,196       | 6,632,372       | 6,831,343       | 7,036,283       | 7,247,371      |
| 5. Net amortization charges   | 161,039,276                        | 149,322,476     | 58,459,609      | (13,121,240)    | (10,722,332)    | (7,056,701)    |
| 6. Interest on (3), (4) and (5)   | 22,861,421                         | 22,205,331      | 15,405,105      | 10,051,464      | 10,246,752      | 10,537,506     |
| 7. Expected contributions   | 341,685,200                        | 356,338,705     | 364,305,627     | 370,461,885     | 374,445,346     | 374,445,346    |
| 8. Interest on (7)  | 12,813,195                         | 13,362,701      | 13,661,461      | 13,892,321      | 14,041,700      | 14,041,700     |
| 9. Full-funding limit credit  | 0                                  | 0               | 0               | 0               | 0               | 0              |
| 10. Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9) | (\$597,137,358)                    | (\$590,497,673) | (\$477,624,412) | (\$273,163,020) | (\$52,033,320)  | \$181,513,635  |
|   | <b>2024</b>                        | <b>2025</b>     | <b>2026</b>     | <b>2027</b>     | <b>2028</b>     |                |
| 1. Credit balance (BOY)   | \$181,513,635                      | \$432,342,888   | \$721,941,176   | \$943,960,266   | \$1,191,147,134 |                |
| 2. Interest on (1)  | 13,613,523                         | 32,425,717      | 54,145,588      | 70,797,020      | 89,336,035      |                |
| 3. Normal cost  | 140,309,416                        | 140,309,416     | 140,309,416     | 140,309,416     | 140,309,416     |                |
| 4. Administrative expenses  | 7,464,792                          | 7,688,736       | 7,919,398       | 8,156,980       | 8,401,689       |                |
| 5. Net amortization charges   | (7,056,705)                        | (25,845,152)    | 56,993,088      | 48,833,323      | 53,848,986      |                |
| 6. Interest on (3), (4) and (5)   | 10,553,813                         | 9,161,475       | 15,391,642      | 14,797,479      | 15,192,006      |                |
| 7. Expected contributions   | 374,445,346                        | 374,445,346     | 374,445,346     | 374,445,346     | 374,445,346     |                |
| 8. Interest on (7)  | 14,041,700                         | 14,041,700      | 14,041,700      | 14,041,700      | 14,041,700      |                |
| 9. Full-funding limit credit  | 0                                  | 0               | 0               | 0               | 0               |                |
| 10. Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9) | \$432,342,888                      | \$721,941,176   | \$943,960,266   | \$1,191,147,134 | \$1,451,218,118 |                |

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

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**EXHIBIT IV**

**Funding Standard Account – Projected Bases Assumed Established After September 1, 2018**

**Schedule of Funding Standard Account Bases**

| <b>Type of Base</b>         | <b>Date Established</b> | <b>Base Established</b> | <b>Amortization Period</b> | <b>Amortization Payment</b> |
|-----------------------------|-------------------------|-------------------------|----------------------------|-----------------------------|
| Experience (Gain)/Loss      | 9/1/2019                | \$47,559,664            | 15                         | \$5,012,003                 |
| Experience (Gain)/Loss      | 9/1/2020                | 20,632,434              | 15                         | 2,174,318                   |
| Experience (Gain)/Loss      | 9/1/2021                | 7,205,914               | 15                         | 759,384                     |
| Experience (Gain)/Loss      | 9/1/2022                | 22,763,584              | 15                         | 2,398,906                   |
| Experience (Gain)/Loss      | 9/1/2023                | 34,783,725              | 15                         | 3,665,630                   |
| Plan Amendment (13th Check) | 9/1/2020                | 24,500,000              | 1                          | 24,500,000                  |



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**EXHIBIT V  
Solvency Projection**

The table below presents the projected Market Value of Assets for the Plan Years beginning September 1, 2018 through 2048.

|  | <b>Year Beginning September 1,</b> |                    |                    |                    |                    |                    |                    |                    |
|--|------------------------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
|  | <b>2018</b>                        | <b>2019</b>        | <b>2020</b>        | <b>2021</b>        | <b>2022</b>        | <b>2023</b>        | <b>2024</b>        | <b>2025</b>        |
| 1. Market Value at beginning of year                       | \$3,861,123,384                    | \$4,074,592,327    | \$4,410,218,166    | \$4,782,811,791    | \$5,168,703,772    | \$5,567,237,839    | \$5,977,474,153    | \$6,400,197,844    |
| 2. Contributions   | 341,685,200                        | 356,338,705        | 364,305,627        | 370,461,885        | 374,445,346        | 374,445,346        | 374,445,346        | 374,445,346        |
| 3. Withdrawal liability payments                           | 0                                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  |
| 4. Benefit payments  | 252,161,519                        | 320,720,825        | 317,118,097        | 337,184,978        | 356,666,754        | 373,978,453        | 391,372,785        | 408,891,123        |
| 5. Administrative expenses                                 | 6,974,738                          | 6,695,000          | 6,895,850          | 7,102,726          | 7,315,808          | 7,535,282          | 7,761,340          | 7,994,180          |
| 6. Interest earnings                                       | <u>130,920,000</u>                 | <u>306,702,959</u> | <u>332,301,945</u> | <u>359,717,800</u> | <u>388,071,283</u> | <u>417,304,703</u> | <u>447,412,470</u> | <u>478,451,910</u> |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$4,074,592,327                    | \$4,410,218,166    | \$4,782,811,791    | \$5,168,703,772    | \$5,567,237,839    | \$5,977,474,153    | \$6,400,197,844    | \$6,836,209,797    |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$4,326,753,846                    | \$4,730,938,991    | \$5,099,929,888    | \$5,505,888,750    | \$5,923,904,593    | \$6,351,452,606    | \$6,791,570,629    | \$7,245,100,920    |
|  | <b>2026</b>                        | <b>2027</b>        | <b>2028</b>        | <b>2029</b>        | <b>2030</b>        | <b>2031</b>        | <b>2032</b>        | <b>2033</b>        |
| 1. Market Value at beginning of year                       | \$6,836,209,797                    | \$7,286,108,250    | \$7,750,873,780    | \$8,231,795,602    | \$8,730,940,259    | \$9,249,712,325    | \$9,789,281,713    | \$10,352,740,451   |
| 2. Contributions   | 374,445,346                        | 374,445,346        | 374,445,346        | 374,445,346        | 374,445,346        | 374,445,346        | 374,445,346        | 374,445,346        |
| 3. Withdrawal liability payments                           | 0                                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  | 0                  |
| 4. Benefit payments  | 426,786,482                        | 444,733,380        | 462,505,004        | 479,445,097        | 496,340,863        | 513,519,781        | 529,213,540        | 544,336,061        |
| 5. Administrative expenses                                 | 8,234,005                          | 8,481,025          | 8,735,456          | 8,997,520          | 9,267,446          | 9,545,469          | 9,831,833          | 10,126,788         |
| 6. Interest earnings                                       | <u>510,473,594</u>                 | <u>543,534,589</u> | <u>577,716,936</u> | <u>613,141,928</u> | <u>649,935,029</u> | <u>688,189,292</u> | <u>728,058,765</u> | <u>769,741,069</u> |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$7,286,108,250                    | \$7,750,873,780    | \$8,231,795,602    | \$8,730,940,259    | \$9,249,712,325    | \$9,789,281,713    | \$10,352,740,451   | \$10,942,464,017   |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$7,712,894,732                    | \$8,195,607,160    | \$8,694,300,606    | \$9,210,385,356    | \$9,746,053,188    | \$10,302,801,494   | \$10,881,953,991   | \$11,486,800,078   |

**NOTE:** The projected benefit payments shown above are based on a closed group, i.e., not reflecting new participants entering the plan. If such new entrants were reflected, in our judgment this would not change the conclusion that the plan is projected to remain solvent through August 31, 2049, under the assumptions used. This projection is not intended to be used for any purpose other than this certification.

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**EXHIBIT V (continued)  
Solvency Projection**

|  | Year Beginning September 1, |                      |                      |                      |                      |                      |                      |                      |
|--|-----------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
|  | 2034                        | 2035                 | 2036                 | 2037                 | 2038                 | 2039                 | 2040                 | 2041                 |
| 1. Market Value at beginning of year                       | \$10,942,464,017            | \$11,561,377,686     | \$12,212,136,778     | \$12,898,313,063     | \$13,622,349,501     | \$14,387,478,492     | \$15,198,973,268     | \$16,061,805,307     |
| 2. Contributions   | 374,445,346                 | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          |
| 3. Withdrawal liability payments                           | 0                           | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    |
| 4. Benefit payments  | 558,528,884                 | 572,263,407          | 584,847,985          | 597,628,545          | 610,020,493          | 620,290,130          | 629,109,196          | 637,110,900          |
| 5. Administrative expenses                                 | 10,430,592                  | 10,743,510           | 11,065,815           | 11,397,789           | 11,739,723           | 12,091,915           | 12,454,672           | 12,828,312           |
| 6. Interest earnings                                       | <u>813,427,799</u>          | <u>859,320,663</u>   | <u>907,644,739</u>   | <u>958,617,426</u>   | <u>1,012,443,861</u> | <u>1,069,431,475</u> | <u>1,129,950,561</u> | <u>1,194,350,224</u> |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$11,561,377,686            | \$12,212,136,778     | \$12,898,313,063     | \$13,622,349,501     | \$14,387,478,492     | \$15,198,973,268     | \$16,061,805,307     | \$16,980,661,665     |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$12,119,906,570            | \$12,784,400,185     | \$13,483,161,048     | \$14,219,978,046     | \$14,997,498,985     | \$15,819,263,398     | \$16,690,914,503     | \$17,617,772,565     |
|  | 2042                        | 2043                 | 2044                 | 2045                 | 2046                 | 2047                 | 2048                 |                      |
| 1. Market Value at beginning of year                       | \$16,980,661,665            | \$17,961,873,027     | \$19,012,236,737     | \$20,137,383,190     | \$21,344,363,463     | \$22,640,282,403     | \$24,032,810,218     |                      |
| 2. Contributions   | 374,445,346                 | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          | 374,445,346          |                      |
| 3. Withdrawal liability payments                           | 0                           | 0                    | 0                    | 0                    | 0                    | 0                    | 0                    |                      |
| 4. Benefit payments  | 643,049,519                 | 646,932,566          | 650,375,840          | 652,416,671          | 653,512,581          | 653,631,871          | 0                    |                      |
| 5. Administrative expenses                                 | 13,213,161                  | 13,609,556           | 14,017,843           | 14,438,378           | 14,871,529           | 15,317,675           | 15,777,205           |                      |
| 6. Interest earnings                                       | <u>1,263,028,696</u>        | <u>1,336,460,486</u> | <u>1,415,094,790</u> | <u>1,499,389,976</u> | <u>1,589,857,704</u> | <u>1,687,032,015</u> | <u>1,815,967,207</u> |                      |
| 7. Market Value at end of year:<br>(1)+(2)+(3)-(4)-(5)+(6) | \$17,961,873,027            | \$19,012,236,737     | \$20,137,383,190     | \$21,344,363,463     | \$22,640,282,403     | \$24,032,810,218     | \$26,207,445,566     |                      |
| 8. Available resources:<br>(1)+(2)+(3)-(5)+(6)             | \$18,604,922,546            | \$19,659,169,303     | \$20,787,759,030     | \$21,996,780,134     | \$23,293,794,984     | \$24,686,442,089     | \$26,207,445,566     |                      |

**NOTE:** The projected benefit payments shown above are based on a closed group, i.e., not reflecting new participants entering the plan. If such new entrants were reflected, in our judgment this would not change the conclusion that the plan is projected to remain solvent through August 31, 2049, under the assumptions used. This projection is not intended to be used for any purpose other than this certification.

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**EXHIBIT VI**

**Actuarial Assumptions and Methodology**

The actuarial assumptions and plan of benefits are as used in the September 1, 2018 actuarial valuation certificate, dated August 7, 2019, except as specifically described below. We also assumed that experience would emerge as projected, except as described below. The calculations are based on a current understanding of the requirements of ERISA Section 305 and IRC Section 432.

**Plan of Benefits:**

1) A supplemental check equal to the gross monthly benefit, not below \$1,000 nor above \$2,000, will be provided to certain pensioners and survivors in pay status, if the preceding year’s market value return is at least 8%. However, the total amount of checks cannot exceed \$24.5 million.

For the purposes of this certification, the Funding Standard Account impact was estimated by assuming all supplemental checks are payable during the 2019-2020 plan year and increasing the actuarial accrued liability by \$24.5 million as of September 1, 2020.

2) The percentage of contribution factor for benefit accruals was changed to 1.11% for the period from July 1, 2021 to June 30, 2022, and to 1.10% beginning July 1, 2022.

Due to the contribution rate schedule below, the changes to the benefit percentages do not have a material impact on plan liabilities.

**Contribution Rates:**

The contribution rate for journeymen will increase based on the following:

| <b>Duration</b>         | <b>Contribution Rate</b> |
|-------------------------|--------------------------|
| 07/01/2019 – 06/30/2020 | \$10.40                  |
| 07/01/2020 – 06/30/2021 | \$10.65                  |
| 07/01/2021 – 06/30/2022 | \$10.85                  |
| 07/01/2022 and later    | \$11.00                  |

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

EIN 94-6050970 / PN 001

After recognizing the contributory active participants whose contribution rates are below the journeymen rate and adjusting for the timing of the Plan Year, the following average contribution rates were reflected in the certification:

| <b>Plan Year Beginning 9/1</b> | <b>Hourly Rate</b> |
|--------------------------------|--------------------|
| 2019                           | \$9.84             |
| 2020                           | \$10.06            |
| 2021                           | \$10.23            |
| 2022 and later                 | \$10.34            |

The changes to contribution rates on and after September 1, 2019 were based on formal commitments by the collective bargaining parties as provided by the plan sponsor.

**Asset Information:**

The financial information as of August 31, 2019 was based on an unaudited financial statement provided by the Fund Administrator.

For projections after that date, the assumed administrative expenses were increased by 3% per year and the benefit payments were projected based on the September 1, 2018 actuarial valuation. The projected net investment return was assumed to be 7.5% of the average market value of assets for the 2019 - 2048 Plan Years. Any resulting investment gains or losses due to the operation of the asset valuation method are amortized over 15 years in the Funding Standard Account.

**Projected Industry Activity:**

As required by Internal Revenue Code Section 432, assumptions with respect to projected industry activity are based on information provided by the plan sponsor. Based on this information, the projected contributory hours are as follows:

| <b>Plan Year</b> | <b>Contributory Hours</b> | <b>Total Hours</b> |
|------------------|---------------------------|--------------------|
| 2019 and later   | 36,213,283                | 39,977,763         |

**Future Normal Costs:**

Based on the unit credit cost method, the Normal Cost for the 2018 plan year was adjusted in future years to reflect the above projected industry activity.

**Actuarial Status Certification as of September 1, 2019 under IRC Section 432 for the Carpenters Pension Trust for Northern California**

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EIN 94-6050970 / PN 001

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**EXHIBIT VII**

**Documentation Regarding Scheduled Progress Under Rehabilitation Plan**

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Based on the Rehabilitation Plan in effect as of August 31, 2019, the applicable standard for September 1, 2019 was that the credit balance on August 31, 2019 would be at least -\$646,000,000, using the plan provisions, assumptions/methods, and contribution levels that form the basis of this certification.

The Funding Standard Account Projections from this certification show a projected credit balance of -\$597,137,358 as of August 31, 2019 and therefore demonstrate that this standard is met.

5613430v2/00574.001

**EXHIBIT 5 – SCHEDULE OF PROJECTION OF EXPECTED BENEFIT PAYMENTS**  
 (SCHEDULE MB, LINE 8b(1))

| Plan Year | Expected Annual Benefit Payments <sup>1</sup> |
|-----------|---|
| 2018      | \$275,533,129                                 |
| 2019      | 295,076,294                                   |
| 2020      | 313,816,476                                   |
| 2021      | 330,719,286                                   |
| 2022      | 346,061,547                                   |
| 2023      | 358,289,815                                   |
| 2024      | 369,702,776                                   |
| 2025      | 380,122,932                                   |
| 2026      | 389,995,243                                   |
| 2027      | 398,835,257                                   |

<sup>1</sup> Assuming as of the valuation date:

- no additional accruals,
- experience is in line with valuation assumptions, and
- no new entrants are covered by the plan.

**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

**2018**

**This Form is Open to Public Inspection**

**Part I Annual Report Identification Information**

For calendar plan year 2018 or fiscal plan year beginning **09/01/2018** and ending **08/31/2019**

- A** This return/report is for:  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.)
- B** This return/report is:  a single-employer plan  a DFE (specify) \_\_\_\_\_  
 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
- D** Check box if filing under:  Form 5558  automatic extension  the DFVC program  
 special extension (enter description) **COVID 19**

**Part II Basic Plan Information** - enter all requested information

|   |   |  |
|---|---|--|
| <b>1a</b> Name of plan<br><b>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA</b>  | <b>1b</b> Three-digit plan number (PN) ▶                            | <b>001</b>   |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><b>BOARD OF TRUSTEES, CARPENTERS PENSION TRUST FUND FO</b><br><br><b>265 HEGENBERGER ROAD</b><br><br><b>OAKLAND CA 94621</b> | <b>2b</b> Employer Identification Number (EIN)<br><b>94-6050970</b> | <b>2c</b> Plan Sponsor's telephone number<br><b>(510) 633-0333</b> |
|   | <b>2d</b> Business code (see instructions)<br><b>236200</b>         |  |

**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.

|                  |                                    |                |  |
|------------------|------------------------------------|----------------|--|
| <b>SIGN HERE</b> | Signature of plan administrator    | Date           | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                    | <b>7/01/20</b> | <b>Robert Alvarado / Gerald Osera</b>                        |
| <b>SIGN HERE</b> | Signature of employer/plan sponsor | Date           | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> | Signature of DFE                   | Date           | Enter name of individual signing as DFE                      |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

**Form 5500 (2018)**  
v. 171027



Series of Transactions in Excess of Five Percent of Plan Assets

EIN: 94-6070970

Report ID: T6500

Status: FINAL

PENSION TR TOTAL FD - PN6GTC100000

9/1/2018 - 8/31/2019

N CALF PENSION TRUST TOTAL FD

| Tran Count        | Security ID | Security Description                                     | Shares            | Cost of Acquisitions | Proceeds of Dispositions | Cost of Assets Disposed | Gain/Loss |
|-------------------|-------------|--|-------------------|----------------------|--------------------------|-------------------------|-----------|
| <b>5% VALUE :</b> |             | <b>190,894,001.90</b>                                    |                   |                      |                          |                         |           |
| 205               | 996087094   | BNY MELLON CASH RESERVE<br>0.100% 12/31/2049 DD 06/26/97 | 132,321,254.150   | 132,321,254.15       | 0.00                     | 0.00                    | 0.00      |
| 201               | 996087094   | BNY MELLON CASH RESERVE<br>0.100% 12/31/2049 DD 06/26/97 | 132,314,524.820   | 0.00                 | 132,314,524.82           | 132,314,524.82          | 0.00      |
| 1,270             | 996214912   | EB TEMP INV FD<br>VAR RT 12/31/49 FEE CL 20              | 1,273,447,644.130 | 1,273,447,644.13     | 0.00                     | 0.00                    | 0.00      |
| 760               | 996214912   | EB TEMP INV FD<br>VAR RT 12/31/49 FEE CL 20              | 1,236,448,157.180 | 0.00                 | 1,236,448,157.18         | 1,236,448,157.18        | 0.00      |



**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

**2018**

**This Form is Open to Public  
Inspection**

For calendar plan year 2018 or fiscal plan year beginning 09/01/2018 and ending 08/31/2019

▶ **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.

|  |   |     |
|--|---|-----|
| <b>A</b> Name of plan<br>CARPENTERS PENSION TRUST FUND FOR NORTHERN CALIFOR  | <b>B</b> Three-digit plan number (PN) ▶                     | 001 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>BOARD OF TRUSTEES OF THE CARPENTERS PTF FOR NC | <b>D</b> Employer Identification Number (EIN)<br>94-6050970 |     |

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

**1a** Enter the valuation date: Month 09 Day 01 Year 2018

**b** Assets

|  |              |               |
|--|--------------|---------------|
| (1) Current value of assets .....                                | <b>1b(1)</b> | 3,861,123,384 |
| (2) Actuarial value of assets for funding standard account ..... | <b>1b(2)</b> | 3,818,544,533 |

|  |              |               |
|--|--------------|---------------|
| <b>c</b> (1) Accrued liability for plan using immediate gain methods ..... | <b>1c(1)</b> | 4,898,628,878 |
|--|--------------|---------------|

(2) Information for plans using spread gain methods:

|   |                 |  |
|---|-----------------|--|
| (a) Unfunded liability for methods with bases ..... | <b>1c(2)(a)</b> |  |
|---|-----------------|--|

|   |                 |  |
|---|-----------------|--|
| (b) Accrued liability under entry age normal method ..... | <b>1c(2)(b)</b> |  |
|---|-----------------|--|

|   |                 |  |
|---|-----------------|--|
| (c) Normal cost under entry age normal method ..... | <b>1c(2)(c)</b> |  |
|---|-----------------|--|

|   |              |               |
|---|--------------|---------------|
| (3) Accrued liability under unit credit cost method ..... | <b>1c(3)</b> | 4,898,628,878 |
|---|--------------|---------------|

**d** Information on current liabilities of the plan:

|   |              |  |
|---|--------------|--|
| (1) Amount excluded from current liability attributable to pre-participation service (see instructions) ..... | <b>1d(1)</b> |  |
|---|--------------|--|

(2) "RPA '94" information:

|                             |                 |               |
|-----------------------------|-----------------|---------------|
| (a) Current liability ..... | <b>1d(2)(a)</b> | 9,902,471,110 |
|-----------------------------|-----------------|---------------|

|  |                 |             |
|--|-----------------|-------------|
| (b) Expected increase in current liability due to benefits accruing during the plan year ..... | <b>1d(2)(b)</b> | 412,157,767 |
|--|-----------------|-------------|

|   |                 |             |
|---|-----------------|-------------|
| (c) Expected release from "RPA '94" current liability for the plan year ..... | <b>1d(2)(c)</b> | 275,911,137 |
|---|-----------------|-------------|

|   |              |             |
|---|--------------|-------------|
| (3) Expected plan disbursements for the plan year ..... | <b>1d(3)</b> | 282,411,137 |
|---|--------------|-------------|

**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.

|                  |                               |  |
|------------------|-------------------------------|--|
| <b>SIGN HERE</b> | Paul C. Poon <i>P.C.P.</i>    | 06/09/2020                             |
|                  | Signature of actuary          | Date                                   |
|                  | PAUL C. POON, ASA, MAAA, EA   | 2006069                                |
|                  | 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:

|   |                                   |                              |
|---|-----------------------------------|------------------------------|
| <b>a</b> Current value of assets (see instructions) .....   | <b>2a</b>                         | 3,861,123,384                |
| <b>b</b> "RPA '94" current liability/participant count breakdown:   |                                   |                              |
|   | <b>(1) Number of participants</b> | <b>(2) Current liability</b> |
| <b>(1)</b> For retired participants and beneficiaries receiving payment .....   | 18,420                            | 3,487,252,508                |
| <b>(2)</b> For terminated vested participants .....   | 8,962                             | 1,440,340,657                |
| <b>(3)</b> For active participants:   |                                   |                              |
| <b>(a)</b> Non-vested benefits .....  |                                   | 792,182,271                  |
| <b>(b)</b> Vested benefits .....  |                                   | 4,182,695,674                |
| <b>(c)</b> Total active .....   | 22,721                            | 4,974,877,945                |
| <b>(4)</b> Total .....  | 50,103                            | 9,902,471,110                |
| <b>c</b> If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... | <b>2c</b>                         | 38.99%                       |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          | 341,956,840                       | 0                               |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>3(b)</b>              | 341,956,840                       | <b>3(c)</b>                     |
|                          |                                   |                                 |                          |                                   | 0                               |

**4** Information on plan status:

|   |           |   |
|---|-----------|---|
| <b>a</b> Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) .....  | <b>4a</b> | 78.0%   |
| <b>b</b> Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If code is "N," go to line 5 .....   | <b>4b</b> | C   |
| <b>c</b> Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? .....   |           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>d</b> If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? .....  |           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>e</b> If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date .....  | <b>4e</b> |   |
| <b>f</b> 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 ..... | <b>4f</b> | 2025  |

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

- |  |  |  |   |
|--|--|--|---|
| <b>a</b> <input type="checkbox"/> Attained age normal      | <b>b</b> <input type="checkbox"/> Entry age normal         | <b>c</b> <input checked="" type="checkbox"/> Accrued benefit (unit credit) | <b>d</b> <input type="checkbox"/> Aggregate |
| <b>e</b> <input type="checkbox"/> Frozen initial liability | <b>f</b> <input type="checkbox"/> Individual level premium | <b>g</b> <input type="checkbox"/> Individual aggregate                     | <b>h</b> <input type="checkbox"/> 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** 3.01 %

|   | Pre-retirement               |                             | Post-retirement                         |  |
|---|------------------------------|-----------------------------|---|--|
| <b>b</b> Rates specified in insurance or annuity contracts.....   | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input checked="" type="checkbox"/> N/A | <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A |
| <b>c</b> Mortality table code for valuation purposes:   |                              |                             |   |  |
| <b>(1)</b> Males .....  | <b>6c(1)</b>                 | 13P+1                       |   | 13P+1  |
| <b>(2)</b> Females .....  | <b>6c(2)</b>                 | 13FP+1                      |   | 13FP+1   |
| <b>d</b> Valuation liability interest rate .....  | <b>6d</b>                    | 7.50 %                      |   | 7.50 %   |
| <b>e</b> Expense loading .....  | <b>6e</b>                    | 4.5 %                       | <input type="checkbox"/> N/A            | % <input checked="" type="checkbox"/> N/A  |
| <b>f</b> Salary scale .....   | <b>6f</b>                    | %                           | <input checked="" type="checkbox"/> N/A |  |
| <b>g</b> Estimated investment return on actuarial value of assets for year ending on the valuation date ..... | <b>6g</b>                    |                             |   | 6.3 %  |
| <b>h</b> Estimated investment return on current value of assets for year ending on the valuation date .....   | <b>6h</b>                    |                             |   | 9.4 %  |

**7** New amortization bases established in the current plan year:

| (1) Type of base | (2) Initial balance | (3) Amortization Charge/Credit |
|------------------|---------------------|--------------------------------|
| 1                | 29,202,416          | 3,077,452                      |
|                  |                     |                                |
|                  |                     |                                |
|                  |                     |                                |
|                  |                     |                                |

**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** 580,423,611

**b** Employer's normal cost for plan year as of valuation date..... **9b** 143,779,674

|  |              |                     |                 |   |
|--|--------------|---------------------|-----------------|---|
| <b>c</b> 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 .....         | <b>9c(1)</b> | 1,552,959,236       |                 | 311,074,602   |
| (2) Funding waivers .....  | <b>9c(2)</b> | 0                   |                 | 0   |
| (3) Certain bases for which the amortization period has been extended .....  | <b>9c(3)</b> | 0                   |                 | 0   |
| <b>d</b> Interest as applicable on lines 9a, 9b, and 9c.....   |              |                     | <b>9d</b>       | 77,645,842  |
| <b>e</b> Total charges. Add lines 9a through 9d.....   |              |                     | <b>9e</b>       | 1,112,923,729   |
| <b>Credits to funding standard account:</b>  |              |                     |                 |   |
| <b>f</b> Prior year credit balance, if any.....  |              |                     | <b>9f</b>       | 0   |
| <b>g</b> Employer contributions. Total from column (b) of line 3.....  |              |                     | <b>9g</b>       | 341,956,840   |
|  |              | Outstanding balance |                 |   |
| <b>h</b> Amortization credits as of valuation date.....  | <b>9h</b>    | 1,053,298,502       |                 | 150,035,326   |
| <b>i</b> Interest as applicable to end of plan year on lines 9f, 9g, and 9h .....  |              |                     | <b>9i</b>       | 24,076,031  |
| <b>j</b> Full funding limitation (FFL) and credits:  |              |                     |                 |   |
| (1) ERISA FFL (accrued liability FFL).....   | <b>9j(1)</b> | 1,315,653,820       |                 |   |
| (2) "RPA '94" override (90% current liability FFL) .....   | <b>9j(2)</b> | 5,498,574,998       |                 |   |
| (3) FFL credit.....  |              |                     | <b>9j(3)</b>    | 0   |
| <b>k</b> (1) Waived funding deficiency.....  |              |                     | <b>9k(1)</b>    | 0   |
| (2) Other credits .....  |              |                     | <b>9k(2)</b>    | 0   |
| <b>l</b> Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2).....  |              |                     | <b>9l</b>       | 516,068,197   |
| <b>m</b> Credit balance: If line 9l is greater than line 9e, enter the difference.....                                   |              |                     | <b>9m</b>       |   |
| <b>n</b> Funding deficiency: If line 9e is greater than line 9l, enter the difference .....                              |              |                     | <b>9n</b>       | 596,855,532   |
| <b>9o</b> Current year's accumulated reconciliation account:   |              |                     |                 |   |
| (1) Due to waived funding deficiency accumulated prior to the 2018 plan year .....                                       |              |                     | <b>9o(1)</b>    | 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 .....  |              |                     | <b>9o(2)(a)</b> | 0   |
| (b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a)) .....   |              |                     | <b>9o(2)(b)</b> | 0   |
| (3) Total as of valuation date .....   |              |                     | <b>9o(3)</b>    | 0   |
| <b>10</b> Contribution necessary to avoid an accumulated funding deficiency. (See instructions.).....                    |              |                     | <b>10</b>       | 596,855,532   |
| <b>11</b> Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions..... |              |                     |                 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |