Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 04/01/1965

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

700 TOWER DRIVE, STE 300
TROY, MI 48098

2b Employer Identification Number (EIN) 35-6060378

2c Plan Sponsor's telephone number 248-813-9800

2d Business code (see instructions) 238100

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	12/20/2023	MIKE KWIATKOWSKI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	12/20/2023	WILLIAM NIX
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	8166
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	3639
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	3694
b	Retired or separated participants receiving benefits	**6b**	2610
c	Other retired or separated participants entitled to future benefits	**6c**	1374
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	7678
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	715
f	Total. Add lines **6d** and **6e**.	**6f**	8393
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	239

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

1A

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

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

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

A Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

D Employer Identification Number (EIN)
35-6060378

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

1a Enter the valuation date: Month 04 Day 01 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	604383911
(2)	Actuarial value of assets for funding standard account	**1b(2)**	603818552
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	766289734
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	766289734
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	1598168270
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	32453499
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	54344901
(3)	Expected plan disbursements for the plan year	**1d(3)**	54858460

Statement by Enrolled Actuary

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

SIGN HERE

	01/08/2024
Signature of actuary	Date
KATHRYN A. GARRITY, FSA, EA, MAAA	23-05379
Type or print name of actuary	Most recent enrollment number
UNITED ACTUARIAL SERVICES, INC.	317-580-8688
Firm name	Telephone number (including area code)
11590 N. MERIDIAN STREET, SUITE 610, CARMEL, IN 46032-4529	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	604383911
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		3195	844056168
(2) For terminated vested participants		1460	211873346
(3) For active participants:			
(a) Non-vested benefits			19470743
(b) Vested benefits			522768013
(c) Total active		2868	542238756
(4) Total		7523	1598168270
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	37.82 %

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
03/31/2023	36782734				

	Totals ►	**3(b)**	36782734	**3(c)**	0
(d) Total withdrawal liability amounts included in line 3(b) total				**3(d)**	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	78.8 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	E

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

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

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

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	1.89 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	7.25 %	7.25 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	%	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	%	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	965018	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	784085	81541

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(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**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	9373522

c Amortization charges as of valuation date:			Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**		350695292	47552537
(2) Funding waivers	**9c(2)**		0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**		0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**		4127143
e Total charges. Add lines 9a through 9d		**9e**		61053202
Credits to funding standard account:				
f Prior year credit balance, if any		**9f**		98754130
g Employer contributions. Total from column (b) of line 3		**9g**		36782734
			Outstanding balance	
h Amortization credits as of valuation date	**9h**		89469980	13425402
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**		9466389
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**		290218517	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**		855745215	
(3) FFL credit		**9j(3)**		0
k (1) Waived funding deficiency		**9k(1)**		0
(2) Other credits		**9k(2)**		0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**		158428655
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**		97375453
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**		
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year		**9o(1)**		0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**		0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**		0
(3) Total as of valuation date		**9o(3)**		0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**		0
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

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

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

D Employer Identification Number (EIN)
35-6060378

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PNC BANK, NATIONAL ASSOCIATION

22-1146430

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

AFL-CIO HOUSING INVESTMENT TRUST

52-6220193

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

BLACKSTONE ALTERNATIVE ASSET MGMT

13-3702086

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

ENTRUST GLOBAL LTD

90-0644478

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

HAMILTON LANE ADVISORS, LLC

23-2962336

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

HAMILTON LANE SECONDARY FUND II LLC

26-2316056

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

LANDMARK EQUITY ADVISORS LLC

06-1519082

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

NEW TOWER TRUST COMPANY

30-0872552

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

GROSVENOR CAPITAL MANAGEMENT

36-3795985

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

THE TCW GROUP, INC.

865 SOUTH FIGUEROA STREET, 1800
LOS ANGELES, CA 90017

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

THE VANGUARD GROUP

23-1945930

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

BLACKROCK ADVISORS LLC

100 BELLEVUE PARKWAY
WILMINGTON, DE 19809

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

OPPENHEIMER FUNDS

12100 E. ILIFF AVENUE, 300
AURORA, CO 80014

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

APEX CAPITAL MANAGEMENT

31-1198068

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

BOSTON PARTNERS

ONE BEACON STREET, 30TH FLOOR
BOSTON, MA 02108

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

SAGE ADVISORY SERVICES LTD. CO

74-2798841

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

SEIX INVESTMENT ADVISORS LLC

ONE MAYNARD DRIVE, 3200
PARK RIDGE, NJ 07656

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

ARISTOTLE CAPITAL MANAGEMENT

11100 SANTA MONICA BLVD, 1700
LOS ANGELES, CA 90025

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

PRIVATE ADVISORS ALT ASSET MGMT

901 EAST BYRD STREET, SUITE 1400
RICHMOND, VA 23219

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

CLEARBRIDGE INVESTMENTS

620 EIGHTH AVENUE
NEW YORK, NY 10018

(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

RENAISSANCE TECHNOLOGIES LLC

26-0385758

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

MACQUARIE INVESTMENT MANAGEMENT

610 MARKET STREET
PHILADELPHIA, PA 19106

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

BLACKSTONE INFRASTRUCTURE ADVISORS

345 PARK AVENUE
NEW YORK, NY 10154

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

INVESCO VENTURE ALPHA FUND II L.P.

84-3622897

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

INVESCO TRUST COMPANY

46-3793325

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

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

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

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

MORGAN STANLEY SMITH BARNEY LLC

20-8764829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 19 33 49 50 64 71 72 99	NONE	988851	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

BENESYS, INC.

38-2383171

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 13 14	NONE	272959	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

REINHART BOERNER VAN DEUREN

39-1126909

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	168654	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

UNITED ACTUARIAL SERVICES, INC

35-2156428

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	137469	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COMERICA

42-1741646

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 49 59 62 72	NONE	64587	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

AMERICAN GRAPHICS

34895 GROESBECK HWY
CLINTON TOWNSHIP, MI 48035

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	37953	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LEGACY PROFESSIONALS LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	35000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

REGIONS BANK

10869 PENDLETON PIKE
INDIANAPOLIS, IN 46236

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	21635	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JOHNSON AND KROL

36-4342024

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	18129	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LM HENDERSON

20-5520612

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	11398	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MORGAN STANLEY SMITH BARNEY LLC	49 99	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.
METROPOLITAN WEST FUNDS 95-4597302	REVENUE SHARING (MUTUAL FUNDS)MORGAN STANLEY CHARGES EACH FUND FAMILY WE OFFER A MUTUAL FUND SUPPORT FEE, ALSO CALLED A REVENUE-SHARING PAYMENT, ON CLIENT ACCOUNT HOLDINGS IN FUND FAMILIES ACCORDING TO A TIERED RATE THAT INCREASES ALONG WITH THE MANA

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MORGAN STANLEY SMITH BARNEY LLC	49 99	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.
INVESCO FUNDS 58-2287224	REVENUE SHARING (MUTUAL FUNDS)MORGAN STANLEY CHARGES EACH FUND FAMILY WE OFFER A MUTUAL FUND SUPPORT FEE, ALSO CALLED A REVENUE-SHARING PAYMENT, ON CLIENT ACCOUNT HOLDINGS IN FUND FAMILIES ACCORDING TO A TIERED RATE THAT INCREASES ALONG WITH THE MANA

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

(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

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

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

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

D Employer Identification Number (EIN)
35-6060378

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

a Name of MTIA, CCT, PSA, or 103-12 IE: MULTI-EMPLOYER PROPERTY TRUST

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6218800-001	C	45681156

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6328901-001	C	17892929

a Name of MTIA, CCT, PSA, or 103-12 IE: COMERICA SHORT TERM FUND

b Name of sponsor of entity listed in (a): COMERICA BANK & TRUST, NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
47-7305132-001	C	2473020

a Name of MTIA, CCT, PSA, or 103-12 IE: SS INT. U.S. GOVT/CR BD IND NL FD

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-281	C	76209325

a Name of MTIA, CCT, PSA, or 103-12 IE: ASB ALLEGIANCE REAL ESTATE FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6257033-006	C	26778003

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
20-2583973-306	C	89549644

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

D Employer Identification Number (EIN)
35-6060378

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	13008499	14971161
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	3920862	9577764
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	8554329	8908709
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3393377	8929278
(2) U.S. Government securities	1c(2)	24864358	65234100
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	33059265	58525733
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	133821362	195562747
(5) Partnership/joint venture interests	1c(5)	92360907	173207867
(6) Real estate (other than employer real property)	1c(6)	654755	487105
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	79811035	258584077
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	214056228	285822526
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	4285	80291050

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	607509262	1160102117
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	909606	3236457
i Acquisition indebtedness	1i		
j Other liabilities	1j	2215745	722689
k Total liabilities (add all amounts in lines 1g through1j)	1k	3125351	3959146
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	604383911	1156142971

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	36782734	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		36782734
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	334261	
(B) U.S. Government securities	2b(1)(B)	745051	
(C) Corporate debt instruments	2b(1)(C)	1436758	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	422011	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		2938081
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1939893	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	2520686	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4460579
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	144508160	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	148106889	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-3598729
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-9495435	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-9495435

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		6059297
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-30892546
c Other income	2c		621
d Total income. Add all **income** amounts in column (b) and enter total	2d		6254602
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	52038969	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		52038969
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	370650	
(2) Contract administrator fees	2i(2)	235158	
(3) Investment advisory and management fees	2i(3)	1075494	
(4) Other	2i(4)	431201	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2112503
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		54151472
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-47896870
l Transfers of assets:			
(1) To this plan	2l(1)		599655930
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: LEGACY PROFESSIONALS LLP **(2)** EIN: 32-0043599

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

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

Part IV Compliance Questions

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

During the plan year:

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

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		500000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 494144.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

D Employer Identification Number (EIN)
35-6060378

Part I Distributions

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

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

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

EIN(s): _____ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer WEIGAND CONSTRUCTION

b EIN 35-0946298 **c** Dollar amount contributed by employer 2695094

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 05 Day 31 Year 2024

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

a Name of contributing employer ROSEMA CORPORATION

b EIN 35-1391718 **c** Dollar amount contributed by employer 2209853

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 05 Day 31 Year 2024

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

a Name of contributing employer BRANDSAFWAY INDUSTRIES, LLC

b EIN 13-3909680 **c** Dollar amount contributed by employer 2019847

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 05 Day 31 Year 2024

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

a Name of contributing employer HAGERMAN INC.

b EIN 35-1859687 **c** Dollar amount contributed by employer 1457122

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 05 Day 31 Year 2024

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

a Name of contributing employer ZIOLKOWSKI CONSTRUCTION INC.

b EIN 35-1445992 **c** Dollar amount contributed by employer 1062058

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 05 Day 31 Year 2024

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

a Name of contributing employer GIBSON-LEWIS, LLC

b EIN 35-1954512 **c** Dollar amount contributed by employer 932985

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 05 Day 31 Year 2024

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer SOLID PLATFORMS

b EIN 35-1808713 **c** Dollar amount contributed by employer 1106701

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 05 Day 31 Year 2024

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

a Name of contributing employer STRAHM INC.

b EIN 35-1586338 **c** Dollar amount contributed by employer 878876

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 05 Day 31 Year 2024

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

a Name of contributing employer STERLING INDUSTRIAL, LLC

b EIN 35-1537007 **c** Dollar amount contributed by employer 890414

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 05 Day 31 Year 2024

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

a Name of contributing employer DANCO CONSTRUCTION INC.

b EIN 35-1552239 **c** Dollar amount contributed by employer 915249

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 05 Day 31 Year 2024

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	0
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	0
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	0

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	101.30
b The corresponding number for the second preceding plan year	**15b**	104.30

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

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

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

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: 55.8 % Investment-Grade Debt: 12.8 % High-Yield Debt: 2.2 % Real Estate: 11.6 % Other: 17.6 %

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

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

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation_____

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

FINANCIAL STATEMENTS

MARCH 31, 2023

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

FINANCIAL STATEMENTS WITH SUPPLEMENTARY INFORMATION

MARCH 31, 2023 AND 2022

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LEGACY
PROFESSIONALS LLP
CERTIFIED PUBLIC ACCOUNTANTS

REPORT OF INDEPENDENT AUDITORS

To the Participants and Trustees of
Indiana State Council of
Carpenters Pension Fund

Opinion

We have audited the financial statements of Indiana State Council of Carpenters Pension Fund (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of March 31, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of Indiana State Council of Carpenters Pension Fund as of March 31, 2023 and 2022, and the changes in its net assets available for benefits for the years then ended, and the accumulated plan benefits as of March 31, 2022, and the changes in its accumulated plan benefits for the year then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Emphasis of Matter

As discussed in Note 13, the Indiana Carpenters Pension Fund approved to merge into the Plan effective April 1, 2023. In order to be consistent with the merging plan's filings and disclosures, the Plan recognized the transfer of net assets pursuant to the merger as of March 31, 2023. Our opinion is not modified with respect to this matter.

Responsibilities of Management for the Financial Statements

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

222 Indianapolis Boulevard | Suite 103 | Schererville, IN 46375 | 219-836-1065 | 219-836-2012 Fax | www.legacycpas.com

Responsibilities of Management for the Financial Statements (continued)
In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern within one year after the date that the financial statements are available to be issued.

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

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

In performing an audit in accordance with GAAS, we:

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

Auditors' Responsibilities for the Audit of the Financial Statements (continued)
We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Legacy Professionals LLP

Schererville, Indiana

January 12, 2024

Indiana State Council of Carpenters Pension Fund

Statements of Net Assets Available for Benefits

March 31, 2023 and 2022

	2023	2022
Assets		
Investments - at fair value		
U.S. Government and Government Agency obligations	$ 65,234,100	$ 24,864,358
Corporate bonds and notes	58,525,733	33,059,265
Municipal bonds	10,158,991	-
Corporate stocks	195,562,747	133,821,362
Common collective trusts	192,536,972	-
Registered investment companies	285,822,526	214,056,228
Partnerships	146,498,254	66,624,319
Real estate funds	64,061,190	69,045,236
Hedge funds	96,841,672	25,740,873
Short-term investments	11,402,298	14,813,931
Total investments	1,126,644,483	582,025,572
Receivables		
Employer contributions	9,577,764	3,920,862
Accrued interest and dividends	1,321,205	545,697
Due from broker	407,039	7,991,964
Total receivables	11,306,008	12,458,523
Prepaid expenses		
Pension benefits	7,045,404	-
Other	135,061	16,668
Total prepaid expenses	7,180,465	16,668
Cash	14,971,161	13,008,499
Total assets	1,160,102,117	607,509,262
Liabilities and Net Assets		
Liabilities		
Accounts payable and accrued expenses	667,283	254,126
Amounts due under reciprocity agreements	2,569,174	655,480
Due to broker	722,689	2,215,745
Total liabilities	3,959,146	3,125,351
Net assets available for benefits	$ 1,156,142,971	$ 604,383,911

See accompanying notes to financial statements.

Indiana State Council of Carpenters Pension Fund

Statements of Changes in Net Assets Available for Benefits

Years Ended March 31, 2023 and 2022

	2023	2022
Additions		
Investment income		
Net appreciation (depreciation) in fair value of investments	$ (37,927,413)	$ 34,326,954
Interest and dividend income	7,398,660	8,892,558
Other	621	24,788
	(30,528,132)	43,244,300
Less investment expenses	(1,075,494)	(1,165,275)
Investment income (loss) - net	(31,603,626)	42,079,025
Employer contributions	36,782,734	34,337,601
Withdrawal liability assessment income	-	485,000
Total additions	5,179,108	76,901,626
Deductions		
Benefits paid	52,038,969	50,446,673
Administrative expenses	1,037,009	1,071,711
Total deductions	53,075,978	51,518,384
Net increase (decrease) before transfer of net assets	(47,896,870)	25,383,242
Transfer of net assets due to merger	599,655,930	-
Net increase	551,759,060	25,383,242
Net assets available for benefits		
Beginning of year	604,383,911	579,000,669
End of year	$ 1,156,142,971	$ 604,383,911

See accompanying notes to financial statements.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The accompanying financial statements of Indiana State Council of Carpenters Pension Fund (the Plan) have been prepared using the accrual basis of accounting.

Investments - The investments of the Plan are reported at fair value. The fair value of a financial instrument is the amount that would be received to sell that asset (or paid to transfer a liability) in an orderly transaction between market participants at the measurement date (the exit price). Net appreciation or depreciation includes the Plan's gains or losses on investments bought and sold as well as held during the year.

Purchases and sales of the investments are reflected on a trade-date basis.

Dividend income is recorded on the ex dividend date. Interest income is recorded on the accrual basis.

Contributions Receivable - Employer contributions due and not paid prior to the year end are recorded as contributions receivable. Employer contributions due as determined by payroll compliance audits are recorded as income when collected. An allowance for uncollectible amounts is considered unnecessary and is not provided.

Withdrawal Liability Assessments - The Plan is subject to the provisions of the Multiemployer Pension Plan Amendments Act of 1980 that require imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. As set forth in the Employee Retirement Income Secruity Act of 1974 (ERISA), as amended, a portion of the Plan's actuarially determined unfunded vested liability is allocated to a withdrawing employer in proportion to the employer's contributions in the years before withdrawal compared with total employers' contributions during the same period. Amounts due as a result of withdrawal liability are recognized when the Plan's right to the employer's assessed withdrawal liability has been established, net of an allowance for amounts deemed uncollectible. An allowance for uncollectible amounts in considered unnecessary and is not provided.

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

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Revenue Recognition - Revenue derived from employer contributions is recognized in the period in which covered work is performed, based on the number of hours worked in covered employment and the contribution rates currently in effect as set forth in the applicable collective bargaining agreement. Employers are required to remit contributions monthly. The Plan carries out its purpose described in Note 2 within a jurisdiction located in various counties throughout the state of Indiana and the counties of Daviess, Hancock, Henderson, McLean, Ohio, Union and Webster in the state of Kentucky.

Reciprocal Contributions - The Plan is signatory to reciprocity agreements with various other multiemployer pension plans for its participants who perform work outside the geographical jurisdiction of the state council. Participants who are normally employed within the territory of one local union (home local) may be temporarily employed within the territory of another local union (reciprocating local). When a participant of the home local works in the territory of a reciprocating local, the latter is to make contributions to the former's fringe benefit plans on the participant's behalf. Monies received by the Plan on behalf of persons from outside participating local unions are forwarded to their home local fringe benefit plans. The Plan uses the same recognition and measurement criteria for contributions received on behalf of its participants under the terms of reciprocity agreements, as for all other employer contribution revenue. Amounts paid to other plans under the terms of reciprocity agreements are not reflected in the statements of changes in net assets available for benefits, as the amounts received are not revenue earned by the Plan, and the corresponding payments are not an expense of the Plan. The Plan recognizes a liability upon receiving reciprocal contributions on behalf of non-participants working within the jurisdiction of the state council and recognizes a decrease in that liability upon remitting those contributions to the appropriate plan. Employer contributions included reciprocal contributions of $5,307,684 and $4,164,410 for the years ended March 31, 2023 and 2022, respectively, from various other penison plans under the terms of reciprocity agreements. The Plan remitted a total of $4,877,786 and $3,069,477 in reciprocal contributions to various other pension plans under the terms of reciprocity agreements for the years ended March 31, 2023 and 2022, respectively.

Payment of Benefits - Benefits paid to participants are recorded upon distribution. Pension benefit checks issued before the corresponding benefit month are recorded as prepaid benefits.

Expenses - Certain investment related expenses are included in net appreciation (depreciation) in fair value of investments.

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

Subsequent Events - Subsequent events have been evaluated through January 12, 2024, which is the date the financial statements were available to be issued.

NOTE 2. DESCRIPTION OF THE PLAN

The purpose of the Plan is to provide retirement, disability and survivor benefits for eligible participants. The Plan is primarily funded by employer contributions as specified in the collective bargaining agreements. The Plan is a multiemployer defined benefit pension plan and is subject to the provisions of ERISA.

Under current provisions of the Plan, a participant earns one year of credited service, as well as vesting service, for each Plan year in which 200 or more hours of service are performed. Full vesting of benefits is attained for participants who have earned five years of vesting service.

A participant is eligible for a normal retirement pension benefit upon attaining normal retirement age, defined as follows:

- Age 65 with 5 years of credited service;
- Age 62 with 20 years of credited service (for benefits earned between June 1, 2006 and April 1, 2014);
- Age 62 with 10 years of credited service (for benefits earned before June 1, 2006); or
- Age 55 with 30 years of credited service (for benefits earned before April 1, 2014).

The Plan was amended to freeze benefits accrued as of September 30, 2017 and to implement a stabilized variable defined benefit formula for benefit accruals on and after October 1, 2017.

The Plan also offers early retirement and disability pension benefits, as well as death benefits for eligible surviving beneficiaries.

Participants should refer to the summary plan description for more complete information.

NOTE 3. PRIORITIES UPON TERMINATION

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

NOTE 3. PRIORITIES UPON TERMINATION (CONTINUED)

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

NOTE 4. TAX STATUS

The Plan's latest determination letter is dated May 19, 2016, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements of Section 401(a) of the Internal Revenue Code, and was therefore exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. The Plan's administrator and the Plan's legal counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. They therefore believe that the Plan was qualified and the related trust was tax-exempt as of the financial statement date. The Plan is subject to tax, however, on any unrelated business income. The Plan receives a flow-through of partnership income through its investments structured as limited partnerships. Taxes paid on such income are not considered to be material to the financial statements.

Accounting principles generally accepted in the United States of America require the Plan to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by tax authorities. The Plan was subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 5. FUNDING POLICY

Participating employers contribute such amounts as specified in their collective bargaining agreements, which vary depending on the geographic area as well as the type of work performed. Generally, hourly contribution rates ranged from $5.28 to $12.49 during the years ended March 31, 2023 and 2022.

The Plan's actuary has advised that the minimum funding requirements of ERISA were being met as of April 1, 2022.

NOTE 6. ACTUARIAL INFORMATION

An actuarial valuation of the Plan was made by United Actuarial Services, Inc. as of March 31, 2022. Information in the report included the following:

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants currently receiving payments	$ 500,777,139
Other vested benefits	271,817,866
Total vested benefits	772,595,005
Nonvested benefits	7,104,800
Total actuarial present value of accumulated plan benefits	$ 779,699,805

As reported by the actuary, the changes in the present value of accumulated plan benefits during the year ended March 31, 2022 were as follows:

Actuarial present value of accumulated plan benefits at beginning of year		$ 767,774,605
Increase (decrease) during the year attributable to:		
Benefits accumulated, net actuarial gain	$ 6,708,214	
Interest	55,663,659	
Benefits paid	(50,446,673)	
Net increase		11,925,200
Actuarial present value of accumulated plan benefits at end of year		$ 779,699,805

NOTE 6. ACTUARIAL INFORMATION (CONTINUED)

The actuarial valuation was prepared using the traditional unit credit cost method. Some of the more significant actuarial assumptions used in the valuation were as follows:

- Mortality:
  110% for males and 105% for females of the Pri-2012 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale

- Retirement rates:

Age	Less than 25 years of service	25 to 29 years of service	30 or more years of service
<55	5%	10%	65%
56-58	5%	8%	35%
59	9%	8%	35%
60	9%	15%	35%
61	15%	25%	35%
62	50%	50%	50%
63-64	50%	40%	50%
65+	100%	100%	100%

- Investment rate of return:
  7.25% - net of investment expenses

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

Since information on the accumulated plan benefits at March 31, 2023 and the changes therein for the year then ended are not included, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of March 31, 2023 and the changes in its financial status for the year then ended, but a presentation of the net assets available for benefits and the changes therein as of and for the year ended March 31, 2023. The complete financial status is presented as of March 31, 2022.

For the Plan year beginning April 1, 2023, the Plan's actuary has certified that the Plan is in neither critical nor endangered status ("green zone"), as defined by the Pension Protection Act of 2006, as amended.

NOTE 7. FAIR VALUE MEASUREMENTS

The *Fair Value Measurements and Disclosures* Topic of the FASB Accounting Standards Codification established 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 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The following describes the three levels of the fair value hierarchy.

Basis of Fair Value Measurement

Level 1	Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities
Level 2	Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly
Level 3	Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable

The methods used to measure fair value may produce an amount that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although 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 tables set forth, by level within the fair value hierarchy, the Plan's investment assets at fair value as of March 31, 2023 and 2022. As required, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. In accordance with generally accepted accounting principles, certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in the following tables are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the statements of net assets available for benefits.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

		Fair Value Measurements at 3/31/23 Using		
	Total	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
U.S. Government and Government Agency obligations	$ 65,234,100	$ 22,772,649	$ 42,461,451	$ -
Municipal bonds	10,158,991	-	10,158,991	-
Corporate bonds and notes	58,525,733	-	58,525,733	-
Corporate stocks	195,562,747	195,562,747	-	-
Registered investment companies	277,960,741	277,960,741	-	-
Short-term investments	11,402,298	-	11,402,298	-
	618,844,610	$ 496,296,137	$ 122,548,473	$ -
Investments measured at net asset value:				
Common collective trusts	192,536,972			
Registered investment company	7,861,785			
Partnerships	146,498,254			
Real estate funds	64,061,190			
Hedge funds	96,841,672			
Total	$ 1,126,644,483			

		Fair Value Measurements at 3/31/22 Using		
	Total	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
U.S. Government and Government Agency obligations	$ 24,864,358	$ 23,946,112	$ 918,246	$ -
Corporate bonds and notes	33,059,265	-	33,059,265	-
Corporate stocks	133,821,362	133,821,362	-	-
Registered investment companies	205,740,596	205,740,596	-	-
Short-term investments	14,813,931	-	14,813,931	-
	412,299,512	$ 363,508,070	$ 48,791,442	$ -
Investments measured at net asset value:				
Registered investment company	8,315,632			
Partnerships	66,624,319			
Real estate funds	69,045,236			
Hedge funds	25,740,873			
Total	$ 582,025,572			

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Level 1 Measurements

U.S. Treasury securities and corporate stocks are traded in active markets on national and international securities exchanges and are valued at closing prices on the last business day of each period presented.

The fair values of the Level 1 registered investment companies are determined by reference to the underlying assets, which are principally marketable equity and fixed income securities. Shares held in registered investment companies are traded on national securities exchanges and are valued as of the last business day of each period presented.

Level 2 Measurements

U.S. Government Agency obligations, corporate bonds and notes and municipal bonds are generally valued by benchmarking model-derived prices to quoted market prices and trade data for identical or comparable securities. To the extent that quoted prices are not available, fair value is determined based on a valuation model that includes inputs such as interest rate yield curves and credit spreads. Securities traded in markets that are not considered active are valued based on quoted market prices, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Securities that trade infrequently and therefore have little or no price transparency are valued using the investment manager's best estimates.

Short-term investments are valued at cost, which approximates their fair value.

Measurements Using Net Asset Value as a Practical Expedient

Certain investments are valued at the net asset value per share, used as a practical expedient to estimate fair value. The net asset value is based on the fair value of the underlying investments held by the fund less its liability. 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 net asset value.

The common collective trusts and two of the real estate funds are direct filing entities (DFEs) that file a Form 5500 annual report with the U.S. Department of Labor. The Plan is not required to disclose the significant investment strategies of DFE investments. The common collective trust mentioned in the following paragraph has implemented an exit or redemption queue in which redemptions could be paid out over a 24-month period. No other significant redemption restrictions exist for the remaining DFE investments.

One of the common collective trusts disclosed that the conditions affecting its liquidity and its ability to satisfy its obligations as they become due might raise substantial doubt about its ability to continue as a going concern for one year from the issuance date of its financial statements. The fair value of this investment at March 31, 2023 was $17,892,930. No adjustment to the reported net asset value was considered necessary.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Measurements Using Net Asset Value as a Practical Expedient (continued)

The following tables summarize investments measured using net asset value per share, other than DFE investments, as of March 31, 2023 and 2022:

March 31, 2023					
		Underlying Assets		Redemption	
Description	Fair Value	Type	Concentration	Frequency	Notice Period
Registered investment company	$ 7,861,785	U.S. Government securities	91%	Monthly	30 days
		State housing finance agency securities	8%		
		Other	1%		
Partnership	$ 6,571,063	Structured private equity	98%	Not available	N/A
		Other	2%		
Partnership	$ 36,430	Common stock	57%	Not available	N/A
		Growth equity	20%		
		Venture capital	2%		
		Corporate finance/buyout	1%		
		Cash and cash equivalents	20%		
Partnership	$ 369,122	Limited partnerships	97%	Not available	N/A
		Other	3%		
Partnership	$ 5,083,276	Structured private equity	99%	Not available	N/A
		Other	1%		
Partnership	$ 6,145,220	Structured private equity	99%	Not available	N/A
		Other	1%		
Partnership	$17,203,315	Portfolio funds	93%	Quarterly	70 days
		Other	7%		
Partnership	$12,368,555	Investments in debt securities	52%	Quarterly	65 days
		Affliliated investment funds	23%		
		Investments in equity securities	15%		
		Private equities	5%		
		Cash equivalents	2%		
		Other	3%		
Partnership	$25,314,729	Transportation infrastructure	37%	Not available	N/A
		Energy infrastructure	31%		
		Digital infrastructure	26%		
		Other	6%		
Partnership	$ 6,945,471	Infrastructure	99%	Not available	N/A
		Other	1%		
Partnership	$ 6,047,759	Equity securities	98%	Monthly	60 days
		Other	2%		
Partnership	$ 3,120,448	Portfolio funds	79%	Not available	N/A
		Direct company	15%		
		Cash and cash equivalents	4%		
		Other	2%		
Partnership	$28,517,213	Real estate assets	98%	Not available	N/A
		Other	2%		
Partnership	$ 6,078,173	Infrastructure	99%	Quarterly	30 days
		Other	1%		
Partnership	$22,697,480	Bank debt	92%	Monthly	10 days
		Corporate bonds	5%		
		Other	3%		
Real estate fund	$ 487,105	Real estate assets - office	100%	Not available	N/A
Hedge fund	$26,709,613	Multi-category funds	35%	Semi-annual	90 days
		Equity funds	26%		
		Credit-driven funds	24%		
		Other	15%		
Hedge fund	$30,110,090	Portfolio funds	82%	Quarterly	100 days
		Direct equity and debt securities	16%		
		Other	2%		
Hedge fund	$40,021,969	Direct equity and debt securities	95%	Monthly	30 days
		Cash and cash equivalents	5%		

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Measurements Using Net Asset Value as a Practical Expedient (continued)

March 31, 2022					
		Underlying Assets		Redemption	
Description	Fair Value	Type	Concentration	Frequency	Notice Period
Registered investment company	$ 8,315,632	U.S. Government securities	92%	Monthly	30 days
		State housing finance agency securities	7%		
		Other	1%		
Partnership	$ 7,976,890	Structured private equity	97%	Not available	N/A
		Other	3%		
Partnership	$ 63,981	Common stock	32%	Not available	N/A
		Growth equity	13%		
		Venture capital	4%		
		Corporate finance/buyout	3%		
		Cash and cash equivalents	48%		
Partnership	$ 512,025	Limited partnerships	99%	Not available	N/A
		Other	1%		
Partnership	$ 5,647,402	Structured private equity	99%	Not available	N/A
		Other	1%		
Partnership	$ 5,365,381	Structured private equity	99%	Not available	N/A
		Other	1%		
Partnership	$16,977,488	Portfolio funds	99%	Quarterly	70 days
		Other	1%		
Partnership	$12,888,088	Investments in debt securities	48%	Quarterly	65 days
		Affliliated investment funds	19%		
		Investments in equity securities	17%		
		Private equities	3%		
		Cash equivalents	2%		
		Other	11%		
Partnership	$ 5,490,982	Transportation infrastructure	33%	Not available	N/A
		Energy infrastructure	30%		
		Digital infrastructure	27%		
		Other	10%		
Partnership	$ 3,602,145	Infrastructure	99%	Not available	N/A
		Other	1%		
Partnership	$ 5,556,717	Equity securities	99%	Monthly	60 days
		Other	1%		
Partnership	$ 2,543,220	Portfolio funds	72%	Not available	N/A
		Direct company	11%		
		Cash and cash equivalents	9%		
		Other	8%		
Real estate fund	$ 654,755	Real estate assets - office	100%	Not available	N/A
Hedge fund	$ 4,285	Event-driven funds	100%	Monthly	61 days
Hedge fund	$25,736,588	Multi-category funds	35%	Semi-annual	90 days
		Equity funds	26%		
		Credit-driven funds	24%		
		Other	15%		

NOTE 8. COMMITMENTS

The Plan participates in several partnership investments with outstanding purchase commitments totaling approximately $8,922,000 at March 31, 2023.

NOTE 9. RELATED ORGANIZATION

The Plan is related to a regional council, which is a separate tax-exempt entity.

NOTE 10. RISKS AND UNCERTAINTIES

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates and participant demographics, all of which are subject to change. Due to uncertainties inherent in the estimation 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 Plan 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 the amounts reported in the statements of net assets available for benefits.

Due to inherent uncertainties involved in the valuations of investments that are not publicly traded, estimated fair values may differ materially from the values that would have been used had a ready market for underlying securities existed.

The Plan holds several alternative investments in which the general partner or investment manager is generally required to value the Plan's underlying investments at estimated fair values using various subjective techniques. In addition, the Plan has ownership interest in real estate funds. The estimated fair values of these funds, as determined by the investment manager, may vary significantly from the prices at which the real estate investments within the fund would sell, and the amounts could be material.

The Plan invests in securities with contractual cash flows, such as asset-backed securities, collateralized mortgage obligations and commercial mortgage-backed securities. The value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate value, delinquencies or defaults, or both, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

NOTE 11. GENERAL LITIGATION

The Plan is involved in various legal actions arising in the normal course of its operations. In the opinion of management, such matters will not have a material effect upon the financial position of the Plan.

NOTE 12. WITHDRAWAL LIABILITY ASSESSMENT

Under a settlement agreement between the Plan and one employer, assessed withdrawal liability totaling $1,540,460 was paid in full during the year ended March 31, 2022 as a lump sum settlement totaling $485,000.

NOTE 13. MERGER - TRANSFER OF NET ASSETS

During the year ended March 31, 2023, the Board of Trustees of the Indiana Carpenters Pension Fund (Central Fund) approved a resolution to merge into the Plan effective April 1, 2023. Net assets available for benefits were transferred as follows:

Assets	
Investments	$589,741,526
Cash	6,455,055
Contributions receivable	5,179,064
Prepaid expenses	115,850
Total assets	601,491,495
Liabilities and Net Assets	
Liabilities	
Accounts payable and accrued expenses	(403,974)
Amounts due under reciprocity agreements	(1,431,591)
Total liabilities	(1,835,565)
Transfer of net assets	$599,655,930

Pursuant to the merger, the actuarial present value of accumulated plan benefits assumed by the Plan was approximately $830,000,000 based on the actuarial valuation of the Central Fund made by Osborn, Carreiro & Associates, Inc. as of January 1, 2023.

LEGACY
PROFESSIONALS LLP
CERTIFIED PUBLIC ACCOUNTANTS

REPORT OF INDEPENDENT AUDITORS ON SUPPLEMENTAL SCHEDULES

To the Participants and Trustees of
Indiana State Council of
Carpenters Pension Fund

We have audited the financial statements of Indiana State Council of Carpenters Pension Fund (the Plan) as of and for the years ended March 31, 2023 and 2022, and our report thereon dated January 12, 2024, which expressed an unmodified opinion on those financial statements, appears on pages 1 through 3. Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. Supplemental Schedules 1 and 2 are presented for purposes 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 ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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

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

Legacy Professionals LLP

Schererville, Indiana

January 12, 2024

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

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

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

A Name of plan
Indiana State Council of Carpenters Pension Fund

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Board of Trustees Indiana State Cou
ncil of Carpenters Pension Fund

D Employer Identification Number (EIN)
35-6060378

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

1a Enter the valuation date: Month 4 Day 1 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	604,383,911
(2)	Actuarial value of assets for funding standard account	**1b(2)**	603,818,552
c (1)	Accrued liability for plan using immediate gain methods	**1c(1)**	766,289,734
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	766,289,734
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	1,598,168,270
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	32,453,499
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	54,344,901
(3)	Expected plan disbursements for the plan year	**1d(3)**	54,858,460

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 01/08/2024

Kathryn A. Garrity, FSA, EA, MAAA — 23-05379

Type or print name of actuary — Most recent enrollment number

United Actuarial Services, Inc. — (317) 580-8688

Firm name — Telephone number (including area code)

11590 N. Meridian Street, Suite 610
Carmel IN 46032-4529

Address of the firm

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	604,383,911
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		3,195	844,056,168
(2) For terminated vested participants		1,460	211,873,346
(3) For active participants:			
(a) Non-vested benefits			19,470,743
(b) Vested benefits			522,768,013
(c) Total active		2,868	542,238,756
(4) Total		7,523	1,598,168,270
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	37.82 %

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
03/31/2023	36,782,734				
			Totals ► **3(b)**	36,782,734	**3(c)** 0
(d) Total withdrawal liability amounts included in line 3(b) total					**3(d)** 0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	78.9%
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	E
c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan?		☐ Yes ☐ No
d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)?		☐ Yes ☐ No
e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

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

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

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

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method		**5j**	
k Has a change been made in funding method for this plan year?			☐ Yes ☒ No
l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval?			☐ Yes ☐ No
m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method		**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	1.89 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	7.25 %	7.25%
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	7.25%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	7.27%	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	7.37 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	965,018	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	784,085	81,541

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(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**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	9,373,522

			Outstanding balance	
c Amortization charges as of valuation date:				
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**		350,695,292	47,552,537
(2) Funding waivers	**9c(2)**		0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**		0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**		4,127,143
e Total charges. Add lines 9a through 9d		**9e**		61,053,202
Credits to funding standard account:				
f Prior year credit balance, if any		**9f**		98,754,130
g Employer contributions. Total from column (b) of line 3		**9g**		36,782,734
			Outstanding balance	
h Amortization credits as of valuation date	**9h**		89,469,980	13,425,402
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**		9,466,389
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**		290,218,517	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**		855,745,215	
(3) FFL credit		**9j(3)**		0
k (1) Waived funding deficiency		**9k(1)**		0
(2) Other credits		**9k(2)**		0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**		158,428,655
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**		97,375,453
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**		
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year		**9o(1)**		0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**		0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**		0
(3) Total as of valuation date		**9o(3)**		0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**		0

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

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 3
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 3 Employer Contributions

The employer contributions shown in line 3 of the Schedule MB were contributed or accrued throughout the plan year for work performed during the plan year.

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 4C
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 4c - Documentation Regarding Progress Under Funding Improvement or Rehabilitation Plan

This line has been left blank because the plan is no longer in Endangered status as of April 1, 2023 per the attached PPA certification.

United Actuarial Services, Inc.
Actuaries and Consultants

June 29, 2023

Board of Trustees
Indiana State Council of Carpenters Pension Fund
Indianapolis, IN

Re: 2023 Actuarial Certification Under the Pension Protection Act

Dear Trustees:

The following information is intended to comply with the annual certification requirements of IRC section 432, with respect to the funded status of the Indiana State Council of Carpenters Pension Plan.

Identifying Information

Plan Name: Indiana State Council of Carpenters Pension Fund
EIN/Plan #: 35-6060378/001
Plan year of Certification: year beginning April 1, 2023
Plan Sponsor: Board of Trustees of Indiana State Council of Carpenters Pension Fund
Sponsor Address: BeneSys, Inc. 700 Tower Drive, Suite 300, Troy, MI 48098-2835
Sponsor Telephone: (248) 813-9800
Enrolled Actuary Name: Kathryn A. Garrity
Enrollment Number: 23-05379
Actuary Address: 11590 N. Meridian St., Suite 610, Carmel, IN 46032
Actuary Telephone: (317) 580-8688

Certification of Plan Status

I certify that the above-named Plan is in the following status(es) as of April 1, 2023 (all that apply are checked):

Safe--Neither Endangered nor Critical Status	X
Safe--Neither Endangered nor Critical Status Due to Special Rule	
Endangered Status	
Seriously Endangered Status	
Projected to be in Critical Status within 5 years	
Critical Status	
Critical and Declining Status	

This certification is based on the following results:

- Projected funded ratio as of April 1, 2023: 81.3%
- Previously emerged from critical status using IRC Section 432(e)(4)(B)(ii)(I) special emergence rule?: Yes
- First projected deficiency (without extension): Existing deficiency, FSA projected to be positive as of March 31, 2035
- First projected deficiency (with extension): None projected
- At least 8 years of benefit payments in plan assets?: Yes

Basis for Result

Since the above named Plan completed a merger on April 1, 2023, the individual results from the two plans as of the merger date were developed and combined for the purpose of the PPA certification. The assets and liabilities for each plan were developed in the following manner:

Indiana State Council of Carpenters (Surviving Plan)

The certification utilizes the assumptions, methods, plan provisions and demographic data as disclosed in the April 1, 2021 actuarial valuation report with the following exceptions:

- Based on the March 31, 2022 audited financial statements provided by the plan auditor, the asset return for the 2021-22 plan year is 7.37%. We also updated the contributions, benefit payments, and expenses for the 2021-22 plan year based on these financial statements.
- Based on the March 31, 2023 unaudited financial statements provided by the plan administrator, the asset return for the 2022-23 plan year is -4.54%. We also updated the contributions, benefit payments, and expenses for the 2022-23 plan year based on these financial statements.
- As per the merger agreement between the two plans, certain plan provisions were changed prospectively such that benefits under the the Indiana State Council of Carpenters plan portion of the plan will be improved. . Since this plan was in endangered status, the increase in plan benefits was paid for with two $0.30 contribution rate increases effective April 1, 2023 and April 1, 2024.
- As mentioned in the bullet point above, the $0.30 increase in contributions on April 1, 2023 was recognized.

- Based on information provided by the Trustees regarding projection of future industry activity, the following hours were assumed: 3,800,000 for the plan year beginning in 2023 and for each plan year thereafter. For the 2021-22 plan year, our projections used estimated hours of 3,858,981. For the 2022-23 plan year, our projections used estimated hours of 4,042,036.

- Liabilities for benefits earned after October 1, 2017 under the variable plan design are valued and projected on a simplified basis assuming a flat % of the stabilization reserve will be used for each participant.

Indiana Carpenters (Merging Plan)

The certification utilizes the assumptions, methods, plan provisions and demographic data as disclosed in the January 1, 2022 actuarial valuation report completed by the prior actuary with the following exceptions:

- Results for the 2022 valuation were adjusted to account for the change in discount rate from 7.00% used in the 2022 valuation to the 7.25% discount rate used in the merged plan.

- We revised the actuarial asset method of the plan to match the asset method of the Indiana State Council of Carpenters.

- Based on the January 1, 2023 PPA certification completed by the prior actuary, the asset return for the 2022 plan year is -10.40%.

- We updated the 3 months of experience between January 1, 2023 and March 31, 2023 based on unaudited financial statements provided by the fund administrator. This update includes benefit payments, expenses, and investment income.

- Based on information provided by the Trustees regarding projection of future industry activity, the following hours were assumed: 3,500,000 for the plan year beginning in 2023 and for each plan year thereafter. For the 2022 plan year and the 3 months from January 1, 2023 to March 31, 2023, our projections used estimated hours of 5,329,170.

- Liabilities for benefits earned after July 1, 2017 under the variable plan design are valued and projected on a simplified basis assuming a flat % of the stabilization reserve will be used for each participant.

I am a member of the American Academy of Actuaries and meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion contained herein. This certification is intended to be in good faith compliance with the necessary disclosures for certification and represents my best estimate of the Plan's funded position. We are available to answer questions regarding this certification.

Sincerely,



Kathryn A. Garrity, FSA, EA, MAAA
Chief Actuary
Enrollment Number: 23-05379

Date of Signature: 6/29/2023

cc: Secretary of the Treasury
Mr. Rob Rasmusson, Consultant
Mr. Darris Garoufalis, Administrator
Ms. Angelyne Ketz, Administrator
Mr. John E. Mossberg, Fund Counsel
Mr. Eric Wallin, Auditor

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INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 6
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 6 - Summary of Plan Provisions

Attached is a summary of the plan provisions valued. The plan provisions are the same as those valued in the preceding year.

Schedule MB, line 6 - Statement of Actuarial Assumptions/Methods

Attached is a summary of the actuarial assumptions and methods used to perform the most recent valuation.

PLAN HISTORY

Origins/Purpose

Effective April 1, 1965, the Board of Trustees of the Indiana State Council of Carpenters Pension Fund adopted the Pension of the Indiana State Council of Carpenters Pension Fund and executed an Agreement and Declaration of Trust to provide retirement benefits for its member employees.

The Pension Plan is managed under the provisions of the Labor Management Relations Act by a Board of Trustees consisting of an equal number of representatives from Labor and from Management.

The purpose of the Pension Plan is to provide Normal and Early Retirement Benefits, Joint and 2/3 Survivor Benefits, Optional Retirement Benefits, Total and Permanent Disability Benefits, Vested Benefits and Death Benefits.

Employer Contributions

The Pension Plan is financed entirely by contributions from the employers as specified in the Collective Bargaining Agreement.

SUMMARY OF PLAN PROVISIONS

Participation	First of month following completion of 200 hours during a twelve consecutive month period
Year of credited service	Plan Year with at least 200 hours
Break in credited service	Plan Year with less than 200 hours
Normal retirement benefit	
Eligibility	For benefits earned prior to April 1, 2014: • Earlier of (1) age 65 and 5 years of plan participation, or (2) age 62 and 20 years of credited service (for benefits earned prior to June 1, 2006, age 62 and 10 years of credited service) or (3) age 55 and 30 years of credited service. For benefits earned on and after April 1, 2014: • Age 65 and 5 years of plan participation.
Monthly amount (Legacy)	4.1% of contributions for work performed prior to April 1, 2004; plus 3.0% of contributions for work performed April 1, 2004 - May 31, 2006; plus 2.75% of credited contributions for work performed June 1, 2006 - July 31, 2010; plus 2.0% of credited contributions for work performed August 1 2010 – March 31, 2013; plus 0.8% of contributions for work performed April 1, 2013 – September 30, 2017; plus any accumulated benefits as of the merger date, if any. Payable for life. Credited contributions are total contributions less • 22¢ effective from June 1, 2006 – March 31, 2008 • 60¢ effective April 1, 2008 – July 31, 2009 • $1.35 effective August 1, 2009 – July 31, 2010 • $2.35 effective August 1, 2010 – July 31, 2011 • $3.15 effective August 1, 2011-July 31, 2012 • $3.95 effective August 1, 2012 – March 31, 2013 Non-credited contributions are applied differently if the rate is something other than a Journeyman. Payable for life.

SUMMARY OF PLAN PROVISIONS (CONT.)

Normal retirement benefit (cont.)	
Monthly amount (Variable)	0.5% of contributions for work performed after October 1, 2017. Payable as a variable annuity with stabilization reserve. The hurdle rate is 5% and the cap rate is 10%.
Early retirement benefit	
Eligibility	Age 55 and 5 years of credited service
Monthly amount	Normal reduced by 1/2 of 1% for each month prior to Normal Retirement Age or unreduced with 30 years of service. Payable for life
Disability benefit	
Eligibility	Under age 62, 5 years of credited service, disabled while active participant
Monthly amount	Normal. Payable until age 62, recovery or death.
Vested benefit	
Eligibility	5 years of credited service, termination of employment
Monthly amount	Normal payable at age 65 or reduced benefit after age 55. Payable for life.
Optional forms of payment	• Qualified joint and 50% survivor annuity • Qualified joint and 2/3 survivor annuity • Qualified joint and 75% survivor annuity • Qualified joint and 100% survivor annuity • Five year certain and life annuity • Ten year certain and life annuity • Fifteen year certain and life annuity • Twenty year certain and life annuity

SUMMARY OF PLAN PROVISIONS (CONT.)

Pre-retirement death benefit	
Eligibility	Death of vested participant with surviving spouse and did not reject the Joint and Survivor option.
Monthly amount	50% of participant's qualified joint and 50% survivor annuity payable to spouse over spouse's lifetime commencing at participant's earliest retirement date. Effective August 1, 2010, the Participant pays for this coverage with a reduction in their accrued benefit.
Lump sum death benefit	
Eligibility	Death of participant with at least 5 years of future service, no spouse or if the Participant has received 200 or more hours of credited service in either the current or preceding plan year. Effective August 1, 2010, this benefit has been eliminated.
Lump sum amount	100% of employer contributions less any disability or other payments made to the Participant.

ACTUARIAL ASSUMPTIONS

The following assumptions are used throughout this report except as specifically noted herein.

Valuation date

April 1, 2022

Interest rates

ERISA rate of return used to value liabilities

7.25% per year net of investment expenses

Unfunded vested benefits

7.25% per year net of investment expenses

Current liability

1.89% (as prescribed by Section 431(c)(6) of the Internal Revenue Code)

Operational expenses

Funding

$1,000,000 per year excluding investment expenses, increasing 2.5% per year.

ASC 960

A 1.75% load was applied to the accrued liabilities for 2022 (1.75% for 2021).

Mortality

Assumed plan mortality

110% for males and 105% for females of the PRI-2012 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale.

Current liability

Separate annuitant and non-annuitant rates based on the RP-2000 Mortality Tables Report developed for males and females as prescribed by Section 431(c)(6) of the Internal Revenue Code.

Disability

1964 OASDI Disability Table-specimen rates shown below:

Age	Disability Rate
25	.0004
30	.0004
35	.0005
40	.0009
45	.0020
50	.0044
55	.0091

ACTUARIAL ASSUMPTIONS (CONT.)

Withdrawal

T-6 Turnover Table from The Actuary's Pension Handbook (less GAM 51 mortality) – specimen rates shown below. Assumed rate during second* year of employment is 50%, 40% for the third year and 30% for the fourth year.

Age	Rate
25	.0772
30	.0740
35	.0686
40	.0611
45	.0516
50	.0362

* All newly reported participants are considered to have already worked their first year of employment.

Future retirement rates

Active lives

According to the following schedule:

Age	Less than 25 years	25 to 29 years	Greater than 30 years
55	.050	.100	.650
56-58	.050	.080	.350
59	.090	.080	.350
60	.090	.150	.350
61	.150	.250	.350
62	.500	.500	.500
63-64	.500	.400	.500
65	1.000	1.000	1.000

* Rate is .650 in first year a participant reaches 30 years of credited service.

Resulting in an average retirement age of 59.3.

Inactive vested lives

58

Disabled lives

Disability benefit payable to age 62

Timing of decrements

Middle of year

Future hours worked

Vested lives

1,600 hours per year, 0 after assumed retirement age

Non-vested lives

950 hours per year, 0 after assumed retirement age

ACTUARIAL ASSUMPTIONS (CONT.)

Future hourly contribution rate	Based on individual's average rate received for the most recent plan year.
Age of participants with unrecorded birth dates	Based on average entry age of participants with recorded birth dates and same vesting status.
Marriage assumptions	100% assumed married with the male spouse 2 years older than his wife
Optional form assumption	All non-retired participants assumed to elect the life only form of benefit.
Inactive vested lives over age 74	Continuing inactive vested participants age nearest 74 and older are assumed deceased and are not valued. Participants assumed deceased under age 74 prior to April 1, 2020 are still assumed to be deceased.
QDRO benefits	Benefits to alternate payee included with participant's benefit until payment commences
Section 415 limit assumptions	
Dollar limit	$245,000 per year
Assumed form of payment for those limited by Section 415	Qualified joint and 2/3 survivor annuity
Stabilization Reserve	75% of the value of the stabilization reserve was assumed to be used during the lifetime of the participant.
Benefits not valued	Pre-retirement death benefits following withdrawal and disability for active participants.
Benefits vested	No death benefits are vested. Disability benefits are considered vested only in relation to corresponding retirement benefit. Early retirement subsidies are considered vested when participant reaches age 55 and has 5 years of vesting service.

ACTUARIAL ASSUMPTIONS (CONT.)

Loading for vested disability benefit	Liabilities for inactive vested participants were increased 0.7% to reflect the loss associated with inactive vested participants electing the disability benefit.

RATIONALE FOR SELECTION OF ACTUARIAL ASSUMPTIONS

The non-prescribed actuarial assumptions were selected to provide a reasonable long term estimate of developing experience. The assumptions are reviewed annually, including a comparison to actual experience. The following describes our rationale for the selection of each non-prescribed assumption that has a significant effect on the valuation results.

ERISA rate of return used to value liabilities	Future rates of return were modeled based on the Plan's current investment policy asset allocation and composite, long-term capital market assumptions taken from Horizon Actuarial's 2023 survey of investment consultants. Based on this analysis, we selected a final assumed rate of 7.25%, which we feel is reasonable. This rate may not be appropriate for other purposes such as settlement of liabilities. Due to the special rules related to withdrawal liability for a construction industry plan and the nature of the building trades industry, we believe the valuation interest rate is also appropriate for withdrawal liability purposes.
Mortality	The PRI-2012 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale was chosen as the base table for this population. The blue collar table was chosen based on the industry of plan participants. Finally, a 110% multiplier for males and a 105% multiplier for females was applied in order to more closely match projected deaths to actual post-retirement death experience. The period of actual data studied to develop this multiplier was from April 1, 2017 to March 31, 2022. Based on information from the CDC on COVID-19 deaths through June 7, 2023, this study was adjusted to reflect an ongoing expectation of slightly higher deaths due to COVID-19 by 1) including an increase in deaths due to COVID-19 for the study period prior to March 15, 2020 and 2) excluding the high increase in deaths due to COVID-19 for the study period March 15, 2020 to March 15, 2022.
Retirement	Actual rates of retirement by age were last studied for this plan for the period April 1, 2013 to March 31, 2018. The assumed future rates of retirement were selected based on the results of this study. No adjustments were deemed necessary at this time.

RATIONALE FOR SELECTION OF ACTUARIAL ASSUMPTIONS (CONT.)

Withdrawal	Actual rates of withdrawal by age were last studied for this plan for the period April 1, 2013 to March 31, 2018. The assumed future rates of withdrawal were selected based on the results of this study. No adjustments were deemed necessary at this time.
Future stabilization reserve use	Based on stochastic modeling of reserve in retirement and current average service under variable design.
Future hours worked	Based on review of recent plan experience.

ACTUARIAL METHODS

Funding method	
ERISA Funding	Traditional unit credit cost method, effective April 1, 2009.
Funding period	Individual entry age normal with costs spread as a level dollar amount over service
Population valued	
Actives	Eligible employees with at least one hour during the preceding plan year.
Inactive vested	Vested participants with no hours during the preceding plan year.
Retirees	Participants and beneficiaries in pay status as of the valuation date.
Asset valuation method	
Actuarial value	Smoothed market value with phase-in effective March 31, 2021. Each year's gain (or loss) is spread over a period of 5 years. The actuarial value is limited to not less than 80% and not more than 120% of the actual market value of assets in any plan year.
Unfunded vested benefits	For the presumptive method, actuarial value, as described above, is used
ARPA relief elections	Five year extension of the FIP was elected
Effective date of amortization extension	April 1, 2015

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 8B
STATEMENT BY ENROLLED ACTUARY

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

Attached is the required Schedule of Projection of Expected Benefit Payments from the most recent actuarial valuation.

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

Attached is the required Schedule of Active Participant Data from the most recent actuarial valuation.

Schedule MB, line 8b(3) - Schedule of Projection of Expected Contributions and EWL Payments

Attached are the required projected expected contributions and EWL payments. These projections are based on the assumptions used in the attached April 1, 2022 PPA certification.

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments
Indiana State Council of Carpenters EIN: 35-6060378/PN: 001
April 1, 2022

	Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments			
Plan Year Beginning	Active Participants	Terminated Vested Participants	Beneficiaries Receiving Payments	Total
2022	$ 954,282	$ 3,386,457	$ 50,510,135	$ 54,850,874
2023	2,677,703	3,782,649	49,629,262	56,089,614
2024	4,355,680	4,234,194	48,720,701	57,310,575
2025	6,061,788	4,730,191	47,798,811	58,590,790
2026	7,755,988	5,125,200	46,813,500	59,694,688
2027	9,337,445	5,660,135	45,756,529	60,754,109
2028	10,844,361	6,025,042	44,669,444	61,538,847
2029	12,346,255	6,410,297	43,491,073	62,247,625
2030	13,705,325	6,790,174	42,217,686	62,713,185
2031	14,943,123	7,059,435	40,955,020	62,957,578
2032	16,139,351	7,360,288	39,630,841	63,130,480
2033	17,027,766	7,603,179	38,255,984	62,886,929
2034	18,061,663	7,822,388	36,833,202	62,717,253
2035	19,040,014	8,110,331	35,367,637	62,517,982
2036	19,901,656	8,417,675	33,824,488	62,143,819
2037	20,844,446	8,629,725	32,216,336	61,690,507
2038	21,655,792	8,917,867	30,605,405	61,179,064
2039	22,336,918	9,003,317	28,932,121	60,272,356
2040	22,966,860	9,041,750	27,230,579	59,239,189
2041	23,384,288	9,052,826	25,499,617	57,936,731
2042	23,616,769	8,989,240	23,771,291	56,377,300
2043	23,753,328	8,865,182	22,045,362	54,663,872
2044	23,789,395	8,764,926	20,320,440	52,874,761
2045	23,699,070	8,578,387	18,613,569	50,891,026
2046	23,570,628	8,358,227	16,935,011	48,863,866
2047	23,338,824	8,125,633	15,298,292	46,762,749
2048	23,050,741	7,879,204	13,717,045	44,646,990
2049	22,643,246	7,584,628	12,204,601	42,432,475
2050	22,216,923	7,283,330	10,773,343	40,273,596
2051	21,702,515	6,963,299	9,433,950	38,099,764
2052	21,132,974	6,638,102	8,193,654	35,964,730
2053	20,506,215	6,307,847	7,060,220	33,874,282
2054	19,853,145	5,970,663	6,035,190	31,858,998
2055	19,150,656	5,632,422	5,118,506	29,901,584
2056	18,427,064	5,294,881	4,307,702	28,029,647
2057	17,645,768	4,959,755	3,598,322	26,203,845
2058	16,835,663	4,628,704	2,984,357	24,448,724
2059	16,001,358	4,303,273	2,458,489	22,763,120
2060	15,157,209	3,984,914	2,012,587	21,154,710
2061	14,309,030	3,674,958	1,638,071	19,622,059
2062	13,462,833	3,374,565	1,326,279	18,163,677
2063	12,624,175	3,084,775	1,068,808	16,777,758
2064	11,797,258	2,806,446	857,744	15,461,448
2065	10,985,972	2,540,316	685,859	14,212,147
2066	10,193,726	2,287,018	546,683	13,027,427
2067	9,423,679	2,047,043	434,587	11,905,309
2068	8,678,579	1,820,845	344,719	10,844,143
2069	7,960,819	1,608,838	272,946	9,842,603
2070	7,272,440	1,411,378	215,817	8,899,635
2071	6,615,407	1,228,794	170,476	8,014,677

	Years of Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & up	
Attained age	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben	No.	Avg. Accrued Mo Ben
Under 25	0	n/a	297	58	30	256	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a
25 to 29	0	n/a	215	69	97	377	6	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a
30 to 34	2	n/a	249	61	88	435	48	1,151	7	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a
35 to 39	0	n/a	177	87	87	457	61	1,162	64	1,969	23	2,745	0	n/a	0	n/a	0	n/a	0	n/a
40 to 44	5	n/a	126	84	79	467	49	1,199	49	2,123	74	3,071	12	n/a	0	n/a	0	n/a	0	n/a
45 to 49	2	n/a	97	93	55	511	39	1,098	42	1,957	46	2,903	46	3,889	9	n/a	0	n/a	0	n/a
50 to 54	1	n/a	86	80	42	507	37	1,389	39	1,900	49	3,009	47	3,705	27	4,436	4	n/a	0	n/a
55 to 59	1	n/a	64	76	20	486	28	1,227	25	1,924	42	3,014	52	3,594	3	n/a	3	n/a	0	n/a
60 to 64	2	n/a	17	n/a	13	n/a	14	n/a	14	n/a	16	n/a	22	3,675	5	n/a	0	n/a	2	n/a
65 to 69	0	n/a	1	n/a	1	n/a	2	n/a	3	n/a	0	n/a	1	n/a	1	n/a	1	n/a	0	n/a
70 & up	0	n/a	2	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a	0	n/a

May contain values based on estimated data

	Schedule MB, line 8b(3) – Schedule of Projection of Employer Contributions and Withdrawal Liability Payments		
Plan Year Beginning	**Employer Contributions**	**Withdrawal Liability Payments**	**Total**
2022	$ 34,584,203	$ 0	$ 34,584,203
2023	34,584,203	0	34,584,203
2024	34,584,203	0	34,584,203
2025	34,584,203	0	34,584,203
2026	34,584,203	0	34,584,203
2027	34,584,203	0	34,584,203
2028	34,584,203	0	34,584,203
2029	34,584,203	0	34,584,203
2030	34,584,203	0	34,584,203
2031	34,584,203	0	34,584,203

United Actuarial Services, Inc.
Actuaries and Consultants

June 29, 2022

Board of Trustees
Indiana State Council of Carpenters Pension Fund
Indianapolis, IN

Re: 2022 Actuarial Certification Under the Pension Protection Act

Dear Trustees:

The following information is intended to comply with the annual certification requirements of IRC section 432, with respect to the funded status of the Indiana State Council of Carpenters Pension Plan.

Identifying Information

Plan Name: Indiana State Council of Carpenters Pension Fund
EIN/Plan #: 35-6060378/001
Plan year of Certification: year beginning April 1, 2022
Plan Sponsor: Board of Trustees of Indiana State Council of Carpenters Pension Fund
Sponsor Address: BeneSys, Inc. 700 Tower Drive, Suite 300, Troy, MI 48098-2835
Sponsor Telephone: (248) 813-9800
Enrolled Actuary Name: Kathryn A. Garrity
Enrollment Number: 20-05379
Actuary Address: 11590 N. Meridian St., Suite 610, Carmel, IN 46032
Actuary Telephone: (317) 580-8688

Certification of Plan Status

I certify that the above-named Plan is in the following status(es) as of April 1, 2022 (all that apply are checked):

Safe--Neither Endangered nor Critical Status	
Safe--Neither Endangered nor Critical Status Due to Special Rule	
Endangered Status	X
Seriously Endangered Status	
Projected to be in Critical Status within 5 years	
Critical Status	
Critical and Declining Status	

This certification is based on the following results:

- Projected funded ratio as of April 1, 2022: 78.9%
- Previously emerged from critical status using IRC Section 432(e)(4)(B)(ii)(I) special emergence rule?: Yes
- First projected deficiency (without extension): None projected
- First projected deficiency (with extension): None projected
- At least 8 years of benefit payments in plan assets?: Yes

Certification of Scheduled Progress

I certify that the above-named Plan **has** made scheduled progress as of April 1, 2022 as outlined in the 2016 funding improvement plan, which was updated on March 2, 2022. Making scheduled progress is based on a April 1, 2033 funded percentage of at least 79.5% and no projected funding deficiency during the final year of the funding improvement period, i.e. for the plan year ending March 31, 2033. The funding improvement period has increased from the prior certification due to the Board's decision to extend the Plan's funding improvement period by an additional five years, as permitted under Section 9702(b)(1) of the American Rescue Plan Act.

Basis for Result

The certifications utilize the assumptions, methods, plan provisions and demographic data as disclosed in the April 1, 2021 actuarial valuation report with the following exceptions:

- Based on the March 31, 2022 unaudited financial statements provided by the plan administrator, the asset return for the 2020-21 plan year is assumed to be 7.45%. We also updated the contributions, benefit payments, and expenses for the 2021-22 plan year based on these financial statements.
- No adjustments were made to the contribution rate assumption.
- Based on information provided by the Trustees regarding projection of future industry activity, the following hours were assumed: 3,800,000 for the plan year beginning in 2022 and for each plan year thereafter. For the 2021-2022 plan year, our projections used actual hours of 3,858,981.
- Liabilities for benefits earned after October 1, 2017 under the variable plan design are valued and projected on a simplified basis assuming a flat % of the stabilization reserve will be used for each participant.

I am a member of the American Academy of Actuaries and meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion contained herein. These certifications are intended to be in good faith compliance with the necessary disclosures for certification and represent my best estimate of the Plan's funded position. We are available to answer questions regarding these certifications.

Sincerely,



Kathryn A. Garrity, FSA, EA, MAAA
Chief Actuary
Enrollment Number: 20-05379

Date of Signature: 6/29/2022

cc: Secretary of the Treasury
Mr. Rob Rasmusson, Consultant
Mr. Angelyne Ketz, Administrator
Mr. John E. Mossberg, Fund Counsel
Mr. Eric Wallin, Auditor

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INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 9
STATEMENT BY ENROLLED ACTUARY

Schedule MB, lines 9c and 9h - Schedule of Funding Standard Account Bases

Attached is a schedule of minimum funding amortization bases maintained pursuant to IRC Section 431.

Since some of the plan's amortization bases are operating under an extension, the amortization bases are shown both before and after the extension is applied.

Indiana State Council of Carpenters Pension Fund
EIN: 35-6060378/PN: 001
Attachment to 2022 Schedule MB: Lines 9c and 9h
Schedule of Funding Standard Account Bases
Bases Shown: With Extension

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		4/1/2022 Outstanding Balance	4/1/2022 Amortization Payment
				Years	Months		
Charges							
4/1/1989	Amendment		35	2	0	201,347	104,195
4/1/1991	Amendment		35	4	0	962,487	266,442
4/1/1992	Amendment		35	5	0	331,189	75,819
4/1/1995	Assumptions		35	8	0	2,410,472	380,043
4/1/1998	Amendment		35	11	0	7,708,455	970,456
4/1/1998	Assumptions		35	11	0	612,563	77,118
4/1/2001	Amendment		35	14	0	12,144,049	1,314,221
4/1/2001	Amendment, Con Ra		35	14	0	3,102,584	335,760
4/1/2002	Amendment		35	15	0	4,809,145	500,127
4/1/2003	Amendment		35	16	0	5,251,056	526,906
4/1/2003	Experience Loss		20	1	0	2,171,308	2,171,308
4/1/2004	Amendment		35	17	0	3,311,955	321,795
4/1/2004	Experience Loss		20	2	0	3,250,471	1,682,090
4/1/2005	Amendment, Con Ra		35	18	0	3,053,597	288,173
4/1/2005	Experience Loss		20	3	0	3,366,059	1,201,404
4/1/2006	Amendment, Con Ra		35	19	0	3,127,304	287,434
4/1/2006	Assumptions		35	19	0	1,572,103	144,493
4/1/2007	Amendment, Con Ra		35	20	0	1,108,845	99,496
4/1/2007	Experience Loss		20	5	0	4,055,666	928,457
4/1/2008	Amendment, Con Ra	25,085,379	20	6	0	1,106,773	218,174
4/1/2008	Assumptions	11,271,229	20	6	0	6,816,215	1,343,653
4/1/2008	Experience Loss	35,886,019	20	6	0	4,340,919	855,708
4/1/2009	Experience Loss	12,684,296	20	7	0	5,741,263	1,001,970
4/1/2009	Relief 09 Asset Loss	84,710,487	29	16	0	66,350,928	6,657,847
4/1/2010	Assumptions	33,260,733	20	8	0	17,213,896	2,713,999
4/1/2010	Relief 09 Asset Loss	1,029,344	28	16	0	814,432	81,722
4/1/2011	Experience Loss	8,730,115	20	9	0	5,059,495	731,788
4/1/2011	Relief 09 Asset Loss	2,341,389	27	16	0	1,873,043	187,946
4/1/2012	Assumptions	26,269,388	20	10	0	16,771,872	2,252,315
4/1/2012	Experience Loss	32,049,067	20	10	0	20,461,946	2,747,859
4/1/2012	Relief 09 Asset Loss	2,942,783	26	16	0	2,382,528	239,070
4/1/2013	Relief 09 Asset Loss	9,078,009	25	16	0	7,446,477	747,201
4/1/2014	Relief 09 Asset Loss	17,951,792	24	16	0	14,937,336	1,498,856
4/1/2015	Assumptions	5,064,284	20	13	0	4,032,866	456,314
4/1/2015	Experience Loss	17,881,636	20	13	0	14,239,760	1,611,210

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		4/1/2022 Outstanding Balance	4/1/2022 Amortization Payment
				Years	Months		
4/1/2016	Assumptions	15,776,901	15	9	0	11,380,784	1,646,079
4/1/2016	Experience Loss	22,569,917	15	9	0	16,280,980	2,354,827
4/1/2017	Experience Loss	23,309,825	15	10	0	18,094,634	2,429,950
4/1/2018	Experience Loss	11,675,019	15	11	0	9,659,349	1,216,063
4/1/2019	Experience Loss	8,411,481	15	12	0	7,359,044	875,432
4/1/2020	Assumptions	16,089,086	15	13	0	14,787,489	1,673,185
4/1/2020	Experience Loss	14,819,042	15	13	0	13,620,194	1,541,106
4/1/2021	Assumptions	6,855,949	15	14	0	6,588,329	712,985
4/1/2022	Experience Loss	784,085	15	15	0	784,085	81,541
				Total Charges:		**350,695,292**	**47,552,537**
Credits							
4/1/2014	Amendment	28,520,080	15	7	0	17,107,336	2,985,587
4/1/2014	Experience Gain	19,337,477	15	7	0	11,599,291	2,024,318
4/1/2017	Assumptions	2,445,312	15	10	0	1,898,215	254,914
4/1/2018	Assumptions	1,021,463	15	11	0	845,111	106,395
4/1/2019	Assumptions	6,468,537	15	12	0	5,659,198	673,219
4/1/2021	Experience Gain	5,495,676	15	14	0	5,281,155	571,523
4/1/2021	Method Change	50,706,578	10	9	0	47,079,674	6,809,446
				Total Credits:		**89,469,980**	**13,425,402**
				Net Charges:		**261,225,312**	**34,127,135**
				Less Credit Balance:		98,754,130	
				Less Reconciliation Balance:		0	
				Unfunded Actuarial Liability:		**162,471,182**	

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		4/1/2022 Outstanding Balance	4/1/2022 Amortization Payment
				Years	Months		
Charges							
4/1/1995	Assumptions		30	3	0	1,376,072	491,144
4/1/1998	Amendment		30	6	0	5,907,034	1,164,430
4/1/1998	Assumptions		30	6	0	469,408	92,533
4/1/2001	Amendment		30	9	0	10,393,538	1,503,287
4/1/2001	Amendment, Con Ra		30	9	0	2,655,362	384,063
4/1/2002	Amendment		30	10	0	4,208,126	565,114
4/1/2003	Amendment		30	11	0	4,678,022	588,939
4/1/2004	Amendment		30	12	0	2,994,395	356,214
4/1/2005	Amendment, Con Ra		30	13	0	2,794,943	316,244
4/1/2006	Amendment, Con Ra		30	14	0	2,892,163	312,988
4/1/2006	Assumptions		30	14	0	1,453,898	157,340
4/1/2007	Amendment, Con Ra		30	15	0	1,034,515	107,584
4/1/2008	Amendment, Con Ra	25,085,379	15	1	0	304,250	304,250
4/1/2008	Assumptions	11,271,229	15	1	0	1,873,770	1,873,770
4/1/2008	Experience Loss	35,886,019	15	1	0	1,193,315	1,193,315
4/1/2009	Experience Loss	12,684,296	15	2	0	2,589,829	1,340,212
4/1/2009	Relief 09 Asset Loss	84,710,487	29	16	0	66,350,928	6,657,847
4/1/2010	Assumptions	33,260,733	15	3	0	9,826,960	3,507,408
4/1/2010	Relief 09 Asset Loss	1,029,344	28	16	0	814,432	81,722
4/1/2011	Experience Loss	8,730,115	15	4	0	3,319,236	918,851
4/1/2011	Relief 09 Asset Loss	2,341,389	27	16	0	1,873,043	187,946
4/1/2012	Assumptions	26,269,388	15	5	0	12,055,101	2,759,752
4/1/2012	Experience Loss	32,049,067	15	5	0	14,707,410	3,366,941
4/1/2012	Relief 09 Asset Loss	2,942,783	26	16	0	2,382,528	239,070
4/1/2013	Relief 09 Asset Loss	9,078,009	25	16	0	7,446,477	747,201
4/1/2014	Relief 09 Asset Loss	17,951,792	24	16	0	14,937,336	1,498,856
4/1/2015	Assumptions	5,064,284	15	8	0	3,356,834	529,249
4/1/2015	Experience Loss	17,881,636	15	8	0	11,852,761	1,868,745
4/1/2016	Assumptions	15,776,901	15	9	0	11,380,784	1,646,079
4/1/2016	Experience Loss	22,569,917	15	9	0	16,280,980	2,354,827
4/1/2017	Experience Loss	23,309,825	15	10	0	18,094,634	2,429,950
4/1/2018	Experience Loss	11,675,019	15	11	0	9,659,349	1,216,063
4/1/2019	Experience Loss	8,411,481	15	12	0	7,359,044	875,432
4/1/2020	Assumptions	16,089,086	15	13	0	14,787,489	1,673,185
4/1/2020	Experience Loss	14,819,042	15	13	0	13,620,194	1,541,106

Indiana State Council of Carpenters Pension Fund
EIN: 35-6060378/PN: 001
Attachment to 2022 Schedule MB: Lines 9c and 9h
Schedule of Funding Standard Account Bases
Bases Shown: Without Extension

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		4/1/2022 Outstanding Balance	4/1/2022 Amortization Payment
				Years	Months		
4/1/2021	Assumptions	6,855,949	15	14	0	6,588,329	712,985
4/1/2022	Expereince Loss	784,083	15	15	0	784,083	81,541
				Total Charges:		**294,296,572**	**45,646,183**
Credits							
4/1/2014	Amendment	28,520,080	15	7	0	17,107,336	2,985,587
4/1/2014	Experience Gain	19,337,477	15	7	0	11,599,291	2,024,318
4/1/2017	Assumptions	2,445,312	15	10	0	1,898,215	254,914
4/1/2018	Assumptions	1,021,463	15	11	0	845,111	106,395
4/1/2019	Assumptions	6,468,537	15	12	0	5,659,198	673,219
4/1/2021	Experience Gain	5,495,676	15	14	0	5,281,155	571,523
4/1/2021	Method Change	50,706,578	10	9	0	47,079,674	6,809,446
				Total Credits:		**89,469,980**	**13,425,402**
				Net Charges:		**204,826,592**	**32,220,781**
				Less Credit Balance:		42,355,410	
				Less Reconciliation Balance:		0	
				Unfunded Actuarial Liability:		**162,471,182**	

INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND
EIN: 35-6060378/PN: 001
ATTACHMENT TO 2022 SCHEDULE MB: LINE 11
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 11 - Justification for Change in Actuarial Assumptions

The assumptions and methods differ from those used the preceding year in the following respects:

- The assumed operational expenses were increased from $900,000 to $1,000,000 for 2022-23 plan year and a 2.5% annual inflation increase to reflect our best estimate of future expenses based on recent plan experience.

- The current liability interest rate was changed from 2.02% to 1.89%. The new rate is within established statutory guidelines.

Actuary's Statement of Reliance

In completing this Schedule MB, the enrolled actuary has relied upon the correctness of the financial information presented in the pension fund audit and upon the accuracy and completeness of participant census data provided by the plan administrator.

SCHEDULE C OTHER SERVICE PROVIDER SERVICE CODES STATEMENT 1

NAME	SERVICE CODES
MORGAN STANLEY SMITH BARNEY LLC	15
MORGAN STANLEY SMITH BARNEY LLC	19
MORGAN STANLEY SMITH BARNEY LLC	33
MORGAN STANLEY SMITH BARNEY LLC	49
MORGAN STANLEY SMITH BARNEY LLC	50
MORGAN STANLEY SMITH BARNEY LLC	64
MORGAN STANLEY SMITH BARNEY LLC	71
MORGAN STANLEY SMITH BARNEY LLC	72
MORGAN STANLEY SMITH BARNEY LLC	99
COMERICA	19
COMERICA	49
COMERICA	59
COMERICA	62
COMERICA	72

CODES TO SCHEDULE C, LINE 2(B)

REVENUE SHARING (MUTUAL FUNDS)

MORGAN STANLEY CHARGES EACH FUND FAMILY WE OFFER A MUTUAL FUND SUPPORT FEE, ALSO CALLED A REVENUE-SHARING PAYMENT, ON CLIENT ACCOUNT HOLDINGS IN FUND FAMILIES ACCORDING TO A TIERED RATE THAT INCREASES ALONG WITH THE MANAGEMENT FEE OF THE FUND SO THAT LOWER MANAGEMENT FEE FUNDS PAY LOWER RATES THAN THOSE WITH HIGHER MANAGEMENT FEES. THE RATE RANGES FROM 0.01% PER YEAR ($1 PER $10,000 OF ASSETS) UP TO A MAXIMUM OF 0.10% PER YEAR ($10 PER $10,000 OF ASSETS). THE TIERED RATES ARE THE SAME FOR COMMISSIONED BASED BROKERAGE AND FEE-BASED ADVISORY CLIENT ACCOUNT HOLDINGS. HOWEVER, FOR ADVISORY ACCOUNTS THERE ARE ACCOUNT TYPE AND PROGRAM EXCEPTIONS AND THE FEES ARE REBATED TO CLIENTS. PLEASE SEE THE APPLICABLE MORGAN STANLEY ADV BROCHURE FOR ADDITIONAL INFORMATION.

STATEMENT 3

REVENUE SHARING (MUTUAL FUNDS)

MORGAN STANLEY CHARGES EACH FUND FAMILY WE OFFER A MUTUAL FUND SUPPORT FEE, ALSO CALLED A REVENUE-SHARING PAYMENT, ON CLIENT ACCOUNT HOLDINGS IN FUND FAMILIES ACCORDING TO A TIERED RATE THAT INCREASES ALONG WITH THE MANAGEMENT FEE OF THE FUND SO THAT LOWER MANAGEMENT FEE FUNDS PAY LOWER RATES THAN THOSE WITH HIGHER MANAGEMENT FEES. THE RATE RANGES FROM 0.01% PER YEAR ($1 PER $10,000 OF ASSETS) UP TO A MAXIMUM OF 0.10% PER YEAR ($10 PER $10,000 OF ASSETS). THE TIERED RATES ARE THE SAME FOR COMMISSIONED BASED BROKERAGE AND FEE-BASED ADVISORY CLIENT ACCOUNT HOLDINGS. HOWEVER, FOR ADVISORY ACCOUNTS THERE ARE ACCOUNT TYPE AND PROGRAM EXCEPTIONS AND THE FEES ARE REBATED TO CLIENTS. PLEASE SEE THE APPLICABLE MORGAN STANLEY ADV BROCHURE FOR ADDITIONAL INFORMATION.

SCHEDULE H OTHER RECEIVABLES STATEMENT 4

DESCRIPTION	BEGINNING	ENDING
PREPAID EXPENSES	16,668.	135,061.
DUE FROM BROKER	7,991,964.	407,039.
ACCRUED INTEREST & DIVIDENDS	545,697.	1,321,205.
PREPAID BENEFITS	0.	7,045,404.
TOTAL TO SCHEDULE H, LINE 1B(3)	8,554,329.	8,908,709.

SCHEDULE H OTHER GENERAL INVESTMENTS STATEMENT 5

DESCRIPTION	BEGINNING	ENDING
HEDGE FUND	4,285.	70,132,059.
MUNICIPAL BONDS	0.	10,158,991.
TOTAL TO SCHEDULE H, LINE 1C(15)	4,285.	80,291,050.

SCHEDULE H OTHER PLAN LIABILITIES STATEMENT 6

DESCRIPTION	BEGINNING	ENDING
DUE TO BROKER	2,215,745.	722,689.
TOTAL TO SCHEDULE H, LINE 1J	2,215,745.	722,689.

SCHEDULE H OTHER INCOME STATEMENT 7

DESCRIPTION	AMOUNT
MISCELLANEOUS INCOME	621.
TOTAL TO SCHEDULE H, LINE 2C	621.

SCHEDULE H OTHER ADMINISTRATIVE EXPENSES STATEMENT 8

DESCRIPTION	AMOUNT
BANK SERVICE FEES	21,635.
INSURANCE	56,996.
MEETINGS AND CONFERENCES	6,057.
OFFICE EXPENSE	23,717.
PLAN TERMINATION INSURANCE	261,312.
PRINTING AND POSTAGE	61,484.
TOTAL TO SCHEDULE H, LINE 2I(4)	431,201.

ASSETS HELD **SUPPLEMENTAL SCHEDULE 1**

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

Indiana State Council of Carpenters Pension Fund
EIN 35-6060378
Year Ended March 31, 2023

	Cost @ 3/31/2023	Fair Value @ 3/31/2023
Interest Bearing Cash		
Comerica (Page 59)	2,921,955	2,921,955
PNC (Page 180)	6,007,273	6,007,273
ASB Allegiance Real Estate Fund - Blackrock Liq Fds (Page 190)	50	50
	8,929,278	8,929,278
U.S. Government Securities		
Comerica (Page 8)	40,148,238	40,056,304
PNC (Page 166)	26,508,804	25,177,796
	66,657,042	65,234,100
Corporate debt securities (other than employer securities): All Other		
Comerica (Page 29)	37,227,059	35,800,098
PNC (Page 133)	24,492,415	22,725,635
	61,719,474	58,525,733
Corporate stocks (other than employer securities): Common		
Comerica (Page 59)	102,962,711	122,327,307
PNC (Page 189)	68,972,126	73,235,440
	171,934,837	195,562,747
Partnership/joint venture interests:		
Hamilton Lane Secondary Fund II (Page 54)	105,398	36,430
Landmark Equity Partners XIV LP (Page 54)	310,985	369,122
Blackstone BPIF Non-Taxable LP (Page 54)	16,500,000	26,709,613
Hamilton Lane Private Equity Fund	4,187,302	6,571,063
Private Advisors Small Company Private Equity Fund VII, LP	2,317,705	5,083,276
Private Advisors Small Company Private Equity Fund VIII, LP	3,107,994	6,145,220
Corbin Erisa Opportunity Fund LP	10,000,000	12,368,555
Grosvenor Institutional Partners LP (Page 55)	14,000,000	17,203,315
Blackstone Infrastrucure Partners	20,108,934	25,314,729
Labor Feeder Impact Fund LP	5,883,081	6,945,471
Renaissance Institutional Equities Fund (Page 55)	5,000,000	6,047,759
Invesco Venture Alpha Fund II LP	2,592,703	3,120,448
Pacific Asset Management Bank Loan Fund, LP	21,500,000	22,697,480
IIF ERISA Hedged Fund, LP (JPM)	5,000,000	6,078,173
Prime Property Fund, LLC	14,570,689	28,517,213
	125,184,791	173,207,867
Real estate (other than employer real property)		
Building for America Fund III LLC	477,892	487,105
Value of interest in common/collective trusts:		
Multi-Employer Property Trust (Page 54)	5,324,516	45,681,156
AFL-CIO Building Investment Trust (Page 29)	6,937,341	17,892,929
UBC Russell 3000 Index Trust (Page 55)	87,195,408	89,549,644
Comerica Short Term Fund (Page 59)	2,473,020	2,473,020
State Street Global Advisors (Page 191)	64,620,596	76,209,325
ASB Allegiance Real Estate Fund (Page 190)	15,504,965	26,778,003
	182,055,846	258,584,077
Value of interest in registered investment companies:		
AFL-CIO Housing Investment Trust (Page 29)	7,869,726	7,861,785
Invesco Oppenheimer Intl Small-Mid Co FD (Page 58)	14,346,457	15,152,676
Vanguard FTSE All World EX-US Index FD (Page 58)	29,741,944	35,400,188
Vanguard Index FDS Extd Market (Page 58)	10,763,068	16,432,006
Vanguard Growth (Page 58)	5,811,032	8,166,167
Vanguard Total International Stock Index Fund (Page 175)	16,143,209	15,630,599
Vanguard Mid Cap Growth Index (Page 175)	22,127,027	21,234,793
Vanguard Institutional Index (Page 175)	58,601,583	137,519,741
Vanguard Growth Index Fund Ins (Page 175)	7,130,610	28,424,571
	172,534,656	285,822,526
Other investments:		
PNC - Municipal Bonds (Page 174)	10,869,380	10,158,991
Pinehurst Institutional Ltd.	19,500,000	30,110,090
Parametric Defensive Equity Fund, LLC	21,500,000	40,021,969
	51,869,380	80,291,050
Total Investments	674,382,528	1,126,644,483

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	US GOVERNMENT OBLIGATIONS					
403,000	UNITED STATES TREAS BDS 1.375% 09/30/2023 912828T26 ACCOUNT [redacted] 403,000	402,011.59	98.379	396,467.37	5,544.22-	1.398
906,000	UNITED STATES TREAS 0% NTS 31/07/2024 USD (BE-2024) 3% 07/31/2024 91282CFA4 ACCOUNT [redacted] 906,000	884,358.92	98.145	889,193.70	4,834.78	3.057
1,024,000	UNITED STATES TREAS 0.625% NTS 15/10/2024 USD (AT-2024) .625% 10/15/2024 91282CDB4 ACCOUNT [redacted] 1,024,000	956,227.45	94.539	968,079.36	11,851.91	0.661
353,000	UNITED STATES TREAS 0% NTS 31/10/2024 USD (BJ-2024) 4.375% 10/31/2024 91282CFQ9 ACCOUNT [redacted] 353,000	352,490.99	100.078	353,275.34	784.35	4.372
1,042,000	UNITED STATES TREAS BDS 1.125% PIDI NTS 28/02/2025 USD (V-2025) 1.125% 02/28/2025 912828ZC7 ACCOUNT [redacted] 1,042,000	1,075,047.92	94.508	984,773.36	90,274.56-	1.190
1,176,000	UNITED STATES TREAS 2.75% NTS 15/05/2025 USD (AN-2025) 2.75% 05/15/2025 91282CEQ0 ACCOUNT [redacted] 1,176,000	1,133,813.56	97.32	1,144,483.20	10,669.64	2.826
2,827,000	UNITED STATES TREAS 0.25% PIDI NTS 31/08/2025 USD (AC-2025) .25% 08/31/2025 91282CAJ0 ACCOUNT [redacted] 2,827,000	2,667,397.25	91.539	2,587,807.53	79,589.72-	0.273
270,000	UNITED STATES TREAS 4.25% NTS 15/10/2025 USD (AT-2025) 4.25% 10/15/2025 91282CFP1 ACCOUNT [redacted] 270,000	270,426.43	100.707	271,908.90	1,482.47	4.220

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
487,000	UNITED STATES TREAS 4% NTS 15/12/2025 USD (AV-2025) 4% 12/15/2025 91282CGA3 ACCOUNT [redacted] 487,000	485,213.43	100.32	488,558.40	3,344.97	3.987
917,000	UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 91282CDG3 ACCOUNT [redacted] 195,000 ACCOUNT [redacted] 722,000	868,382.98	91.129	835,652.93	32,730.05-	1.235
273,000	UNITED STATES TREAS 1.25% NTS 31/12/2026 USD (AH-2026) 1.25% 12/31/2026 91282CDQ1 ACCOUNT [redacted] 273,000	240,944.74	91.266	249,156.18	8,211.44	1.370
1,765,000	UNITED STATES TREAS 2.625% NTS 31/05/2027 USD (Z-2027) 2.625% 05/31/2027 91282CET4 ACCOUNT [redacted] 638,000 ACCOUNT [redacted] 1,127,000	1,703,997.62	95.785	1,690,605.25	13,392.37-	2.741
2,269,000	UNITED STATES TREAS 0% NTS 31/07/2027 USD (AB-2027) 2.75% 07/31/2027 91282CFB2 ACCOUNT [redacted] 934,000 ACCOUNT [redacted] 1,335,000	2,157,324.42	96.207	2,182,936.83	25,612.41	2.858
1,922,000	UNITED STATES TREAS 4.125% 10/31/2027 91282CFU0 ACCOUNT [redacted] 1,922,000	1,950,109.92	101.824	1,957,057.28	6,947.36	4.051
908,000	UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 91282CDJ7 ACCOUNT [redacted] 908,000	878,067.78	84.324	765,661.92	112,405.86-	1.631
1,314,000	UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 91282CDY4 ACCOUNT [redacted] 1,314,000	1,203,652.96	87.695	1,152,312.30	51,340.66-	2.138

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,340,000	UNITED STATES TREAS BDS 0% PIDI BDS 15/05/2040 USD (BONDS 05/40) 1.125% 05/15/2040 912810SR0 ACCOUNT [redacted] 1,340,000	855,489.74	66.406	889,840.40	34,350.66	1.694
1,490,000	UNITED STATES TREAS BDS 1.25% 05/15/2050 912810SN9 ACCOUNT [redacted] 1,490,000	780,277.05	57.856	862,054.40	81,777.35	2.161
4,023,000	UNITED STATES TREAS BDS 02/52) 2.25% 02/15/2052 912810TD0 ACCOUNT [redacted] 4,023,000	3,050,772.15	74.227	2,986,152.21	64,619.94-	3.031
	TOTAL US GOVERNMENT OBLIGATIONS	21,916,006.90		21,655,976.86 (A)	260,030.04-	
	INFLATION INDEX BONDS					
1,115,000	UNITED STATES TREAS 1.125% 01/15/2033 91282CGK1 ACCOUNT [redacted] 913,000 ACCOUNT [redacted] 202,000	1,079,846.46	100.15	1,116,672.50 (A)	36,826.04	1.123
	MORTGAGE BACKED SECURITIES					
359,863.15	FEDERAL NATL MTG ASSN GTD MTG PA 2.500 2051-09-01 USD 2.5% 09/01/2051 31418D3Y6 ACCOUNT [redacted] 359,863.15	296,268.59	86.285	310,507.92	14,239.33	2.897
1,078,497.478	FEDERAL NATL MTG ASSN GTD MTG PA 2.000 2051-11-01 USD 2% 12/01/2051 31418D7E6 ACCOUNT [redacted] 1,078,497.478	889,850.49	82.722	892,154.68	2,304.19	2.418
724,991.32	FEDERAL NATL MTG ASSN 2.000 2052-01-01 USD 2% 01/01/2052 31418EAM2 ACCOUNT [redacted] 724,991.32	585,959.62	82.668	599,335.82	13,376.20	2.419
346,827.72	FEDERAL NATL MTG ASSN 2.500 2052-01-01 USD 2.5% 01/01/2052 31418EAN0 ACCOUNT [redacted] 346,827.72	285,645.14	86.253	299,149.31	13,504.17	2.898

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
322,914.9	FEDERAL HOME LOAN MTG CORP 3.000 2052-02-01 USD 3% 02/01/2052 3132DWC84 ACCOUNT [redacted] 322,914.9	275,322.79	89.727	289,741.85	14,419.06	3.343
1,078,075.0359	FEDERAL NATL MTG ASSN 2.000 2052-03-01 USD 2% 03/01/2052 31418EB82 ACCOUNT [redacted] 1,078,075.0359	882,891.35	82.63	890,813.40	7,922.05	2.420
596,715.7762	FEDERAL NATL MTG ASSN 2.500 2052-04-01 USD 2.5% 04/01/2052 31418ECQ1 ACCOUNT [redacted] 596,715.77617	519,702.15	86.218	514,476.41	5,225.74-	2.900
1,123,726.9411	FEDERAL NATL MTG ASSN 3.000 2052-04-01 USD 3% 04/01/2052 31418ECR9 ACCOUNT [redacted] 1,123,726.94105	998,642.31	89.703	1,008,016.78	9,374.47	3.344
782,214.7402	FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 04/01/2052 31418ECS7 ACCOUNT [redacted] 782,214.7402	777,497.11	92.76	725,582.39	51,914.72-	3.773
742,290.81	FEDERAL HOME LOAN MTG CORP 3.500 2052-05-01 USD 3.5% 05/01/2052 3132DWDT7 ACCOUNT [redacted] 742,290.81	671,958.30	92.76	688,548.96	16,590.66	3.773
1,900,167.187	FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 05/01/2052 31418EDE7 ACCOUNT [redacted] 1,114,383.76 ACCOUNT [redacted] 785,783.427	1,779,411.44	92.773	1,762,842.11	16,569.33-	3.773
68,912.36	FEDERAL NATL MTG ASSN 4.000 2052-05-01 USD 4% 05/01/2052 31418EES5 ACCOUNT [redacted] 68,912.36	62,895.98	95.557	65,850.58	2,954.60	4.186
68,729.66	FEDERAL NATL MTG ASSN 4.000 2052-06-01 USD 4% 06/01/2052 31418ED80 ACCOUNT [redacted] 68,729.66	62,729.23	95.516	65,647.82	2,918.59	4.188
967,328.51	FEDERAL NATL MTG ASSN 3.500 2052-07-01 USD 3.5% 07/01/2052 31418EE48 ACCOUNT [redacted] 967,328.51	880,578.04	92.76	897,293.93	16,715.89	3.773

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
888,403.6243	FEDERAL NATL MTG ASSN 4.000 2052-07-01 USD 4% 07/01/2052 31418EE55 ACCOUNT [redacted] 888,403.62428	850,695.46	95.547	848,843.01	1,852.45-	4.186
939,295.92	FEDERAL NATL MTG ASSN 4.000 2052-08-01 USD 4% 08/01/2052 31418EGJ3 ACCOUNT [redacted] 939,295.92	878,678.88	95.536	897,365.75	18,686.87	4.187
694,067.82	FEDERAL NATL MTG ASSN 4.500 2052-08-01 USD 4.5% 08/01/2052 31418EGK0 ACCOUNT [redacted] 694,067.82	678,126.69	97.874	679,311.94	1,185.25	4.598
362,246.57	FEDERAL NATL MTG ASSN 5.000 2052-08-01 USD 5% 08/01/2052 31418EHP8 ACCOUNT [redacted] 362,246.57	364,680.41	99.696	361,145.34	3,535.07-	5.015
967,435.5175	FEDERAL HOME LOAN MTG CORP 3.500 2052-09-01 USD 3.5% 09/01/2052 3132DWEQ2 ACCOUNT [redacted] 967,435.5175	880,954.18	92.76	897,393.19	16,439.01	3.773
402,368.74	FEDERAL HOME LOAN MTG CORP 4.500 2052-09-01 USD 4.5% 09/01/2052 3132DWES8 ACCOUNT [redacted] 402,368.74	378,540.96	97.871	393,802.31	15,261.35	4.598
269,052.8075	FEDERAL HOME LOAN MTG CORP 5.000 2052-09-01 USD 5% 09/01/2052 3132DWET6 ACCOUNT [redacted] 269,052.8075	265,247.88	99.663	268,146.10	2,898.22	5.017
779,105.51	FEDERAL HOME LOAN MTG CORP 4.000 2052-10-01 USD 4% 10/01/2052 3132DWE58 ACCOUNT [redacted] 779,105.51	718,604.64	95.516	744,170.42	25,565.78	4.188
453,495.9247	FNMA PASS-THRU I 4.500 2052-10-01 USD 4.5% 10/01/2052 3140QQKG9 ACCOUNT [redacted] 453,495.92465	449,598.69	97.961	444,249.14	5,349.55-	4.594
257,197.12	FNMA PASS-THRU I 5.500 2052-10-01 USD 5.5% 10/01/2052 3140QQLZ6 ACCOUNT [redacted] 257,197.12	255,705.12	100.955	259,653.35	3,948.23	5.448

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
111,764.45	FNMA PASS-THRU I 5.500 2052-10-01 USD 5.5% 10/01/2052 3140XJRM7 ACCOUNT [redacted] 111,764.45	111,886.69	101.273	113,187.21	1,300.52	5.431
224,072.9865	FEDERAL NATL MTG ASSN 5.500 2052-10-01 USD 5.5% 11/01/2052 31418EKV1 ACCOUNT [redacted] 224,072.98645	221,786.50	100.923	226,141.18	4,354.68	5.450
292,251.315	FEDERAL NATL MTG ASSN 5.500 2052-12-01 USD 5.5% 12/01/2052 31418ELY4 ACCOUNT [redacted] 292,251.315	296,589.42	100.923	294,948.79	1,640.63-	5.450
834,139.1294	FEDERAL NATL MTG ASSN 5.500 2053-01-01 USD 5.5% 01/01/2053 31418EMT4 ACCOUNT [redacted] 343,469.0544 ACCOUNT [redacted] 490,670.075	836,323.51	100.923	841,838.23	5,514.72	5.450
	TOTAL MORTGAGE BACKED SECURITIES	16,156,771.57		16,280,157.92 (A)	123,386.35	
	COLLATERALIZED MTG OBLIGATIONS					
46,077.78	FANNIE MAE - CAS CMO 7.74529% 07/25/2024 30711XAM6 ACCOUNT [redacted] 46,077.78	46,250.57	100.9971	46,537.20	286.63	7.669
52,046.13	COMM 2013-CCRE9 MTG TR CMO 4.586139% 07/10/2045 12625UBF9 ACCOUNT [redacted] 52,046.13	51,598.86	99.6981	51,889.00	290.14	4.503
41,318.62	GS MTG SECS TR 2013-GCJ12 CMO 3.135% 06/10/2046 36197XAK0 ACCOUNT [redacted] 41,318.62	40,708.52	99.7877	41,230.91	522.39	3.142
145,000	GS MTG SECS TR 2013-GCJ14 CMO CL A-5 4.243% 08/10/2046 36198FAE2 ACCOUNT [redacted] 145,000	142,994.92	99.39	144,115.49	1,120.57	4.269
200,000	COMM 2014-CCRE15 MTG TR CMO 4.074% 02/10/2047 12591RBA7 ACCOUNT [redacted] 200,000	194,880.00	98.2799	196,559.72	1,679.72	4.145

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
92,660.6075	JPMBB COMMERCIAL MORTGAGE CMO 2.9124% 10/15/2048 46644FAC5 ACCOUNT [redacted] 92,660.6075	87,911.75	95.2672	88,275.13	363.38	3.057
183,557.2	CD 2016-CD2 MTG TR CMO 3.348% 11/10/2049 12515ABC3 ACCOUNT [redacted] 183,557.2	174,863.68	96.2225	176,623.29	1,759.61	3.479
126,000	COMM 2013-CCRE11 MTG TR CMO CL A-4 4.258% 08/12/2050 12626LAE2 ACCOUNT [redacted] 126,000	124,356.10	99.0454	124,794.15	441.05	4.299
138,000	WFRBS COML MTG TR 2014-C22 CMO 3.752% 09/15/2057 92890KBA2 ACCOUNT [redacted] 138,000	132,048.75	96.7188	133,471.88	1,423.13	3.879
						Σ (A) 40,056,304 - To pg. 1 Comerica U.S. Gov't Securities
	TOTAL COLLATERALIZED MTG OBLIGATIONS	995,613.15		1,003,496.77 (A)	7,886.62	
	ASSET BACKED SECURITIES					
534,000	CAPITAL ONE MULTI-ASSET ABS 1.04% 11/16/2026 14041NFY2 ACCOUNT [redacted] 534,000	493,005.00	94.0895	502,437.98	9,432.98	1.105
485,000	VERIZON MASTER TRUST ABS .99% 04/20/2028 92348KAD5 ACCOUNT [redacted] 485,000	447,920.90	94.2341	457,038.24	9,114.34	1.051
	TOTAL ASSET BACKED SECURITIES	940,925.90		959,476.22 (B)	18,547.32	
	CORPORATE BONDS					
14,000	ADT CORP 4.125% 06/15/2023 00101JAH9 ACCOUNT [redacted] 14,000	14,054.98	99.515	13,932.10	122.88-	4.145
112,000	BALL CORP SR NT 4% 11/15/2023 058498AS5 ACCOUNT [redacted] 112,000	112,235.00	98.841	110,701.92	1,533.08-	4.047
106,000	SPRINT CORP 7.125% 06/15/2024 85207UAH8 ACCOUNT [redacted] 106,000	122,281.40	101.946	108,062.76	14,218.64-	6.989

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
118,000	WEYERHAEUSER REAL ESTATE CO 5.875% 06/15/2024 962178AN9 ACCOUNT [redacted] 118,000	120,168.50	99.50	117,410.00	2,758.50-	5.905
44,000	TENET HEALTHCARE CORP 4.625% 07/15/2024-2020 88033GCS7 ACCOUNT [redacted] 44,000	42,452.54	98.642	43,402.48	949.94	4.689
130,000	ICAHN ENTERPRISES/FIN 4.75% 09/15/2024-2024 451102BW6 ACCOUNT [redacted] 130,000	136,015.00	97.516	126,770.80	9,244.20-	4.871
213,000	DISH DBS CORP 5.875% 11/15/2024 25470XAW5 ACCOUNT [redacted] 213,000	199,992.46	89.00	189,570.00	10,422.46-	6.601
415,000	ZIMMER BIOMET HOLDINGS, INC 1.45% 11/22/2024-2022 98956PAU6 ACCOUNT [redacted] 415,000	396,686.05	94.468	392,042.20	4,643.85-	1.535
102,000	CDW LLC / CDW FIN CORP 5.5% 12/01/2024-2024 12513GBA6 ACCOUNT [redacted] 102,000	109,964.40	99.89	101,887.80	8,076.60-	5.506
110,000	HCA INC 5.375% 02/01/2025 404119BR9 ACCOUNT [redacted] 110,000	115,680.00	100.00	110,000.00	5,680.00-	5.375
396,000	JPMORGAN CHASE & CO 3.22% 03/01/2025-2024 46647PAH9 ACCOUNT [redacted] 396,000	399,579.34	97.834	387,422.64	12,156.70-	3.291
386,000	NEXTERA ENERGY CAP HLDGS INC 6.051% 03/01/2025 65339KBP4 ACCOUNT [redacted] 386,000	388,867.98	101.679	392,480.94	3,612.96	5.951
125,000	RADIAN GROUP 6.625% 03/15/2025-2024 750236AX9 ACCOUNT [redacted] 125,000	140,746.25	99.582	124,477.50	16,268.75-	6.653

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
384,000	CHENIERE CORPUS CHRISTI HLDGS LL SR SECD NT 5.875% 03/31/2025 16412XAC9 ACCOUNT [redacted] 384,000	388,496.64	100.667	386,561.28	1,935.36-	5.836
67,000	EPR PPTYS 4.5% 04/01/2025-2025 26884UAB5 ACCOUNT [redacted] 67,000	62,748.18	96.489	64,647.63	1,899.45	4.664
140,000	ZIMMER BIOMET HOLDINGS, INC 3.55% 04/01/2025-2025 98956PAF9 ACCOUNT [redacted] 140,000	134,929.97	96.924	135,693.60	763.63	3.663
129,000	RANGE RESOURCES CORP 4.875% 05/15/2025-2025 75281AAS8 ACCOUNT [redacted] 129,000	135,992.50	98.045	126,478.05	9,514.45-	4.972
125,000	MERITAGE HOMES CORP 6% 06/01/2025-2025 59001AAY8 ACCOUNT [redacted] 125,000	125,916.45	100.763	125,953.75	37.30	5.955
123,000	MGM 5.75% 06/15/2025-2025 552953CE9 ACCOUNT [redacted] 123,000	104,721.50	99.98	122,975.40	18,253.90	5.751
397,000	GENERAL MTRS FINL CO INC 4.3% 07/13/2025-2025 37045XAZ9 ACCOUNT [redacted] 397,000	442,363.61	97.597	387,460.09	54,903.52-	4.406
111,000	DCP MIDSTREAM OPER LP 5.375% 07/15/2025-2025 23311VAG2 ACCOUNT [redacted] 111,000	117,501.25	99.48	110,422.80	7,078.45-	5.403
132,000	OCCIDENTAL 5.875% 09/01/2025-2025 674599EB7 ACCOUNT [redacted] 132,000	124,216.25	100.857	133,131.24	8,914.99	5.825
126,000	PENSKE AUTOMOTIVE GROUP INC 3.5% 09/01/2025-2022 70959WAJ2 ACCOUNT [redacted] 126,000	127,257.50	94.04	118,490.40	8,767.10-	3.722

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
99,000	WYNDHAM DESTINATIONS, INC 6.6% 10/01/2025-2025 98310WAM0 ACCOUNT [redacted] 99,000	111,622.50	100.474	99,469.26	12,153.24-	6.569
386,000	HEWLETT PACKARD ENTERPRISE CO 4.9% 10/15/2025-2025 42824CAW9 ACCOUNT [redacted] 386,000	392,890.10	99.775	385,131.50	7,758.60-	4.911
410,000	BK OF AMERICA CORP FR 2.456% 10/22/2025-2024 06051GHW2 ACCOUNT [redacted] 410,000	428,614.00	95.156	390,139.60	38,474.40-	2.581
512,000	CAPITAL ONE FINL CORP GLBL FLT 4.2% 10/29/2025-2015 14040HBJ3 ACCOUNT [redacted] 116,000 ACCOUNT [redacted] 396,000	531,358.76	93.143	476,892.16	54,466.60-	4.509
255,000	TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 88033GCZ1 ACCOUNT [redacted] 255,000	247,344.50	98.036	249,991.80	2,647.30	4.973
85,000	DELTA AIR LINES INC 7.375% 01/15/2026-2025 247361ZZ4 ACCOUNT [redacted] 85,000	91,934.75	104.054	88,445.90	3,488.85-	7.088
89,000	TALOS PRODTN INC 12% 01/15/2026-2023 87485LAC8 ACCOUNT [redacted] 89,000	93,996.46	106.871	95,115.19	1,118.73	11.228
236,000	BK OF AMERICA CORP FR 3.366% 01/23/2026-2025 06051GGZ6 ACCOUNT [redacted] 236,000	224,499.92	96.098	226,791.28	2,291.36	3.503
672,000	BOEING CO 2.196% 02/04/2026-2023 097023DG7 ACCOUNT [redacted] 248,000 ACCOUNT [redacted] 424,000	646,186.18	92.809	623,676.48	22,509.70-	2.366
21,000	MICRON TECHNOLOGY INC 4.975% 02/06/2026-2025 595112BM4 ACCOUNT [redacted] 21,000	20,788.77	99.699	20,936.79	148.02	4.990

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
203,000	WELLS FARGO & CO SR NT 2.164% 02/11/2026-2025 95000U2K8 ACCOUNT [redacted] 203,000	188,276.27	94.01	190,840.30	2,564.03	2.302
	ISTAR FINANCIAL INC 5.5% 02/15/2026 45031UCJ8	0.00	102.75	0.00	0.00	0.000
133,000	WESTERN DIGITAL CORP SR NT 4.75% 02/15/2026-2025 958102AM7 ACCOUNT [redacted] 133,000	128,019.80	96.403	128,215.99	196.19	4.927
109,000	SPRINT CORP 7.625% 03/01/2026-2025 85207UAK1 ACCOUNT [redacted] 109,000	129,143.50	105.802	115,324.18	13,819.32-	7.207
265,000	CAPITAL ONE FINL CORP GLBL FLT 2.636% 03/03/2026-2025 14040HCM5 ACCOUNT [redacted] 265,000	246,316.67	92.598	245,384.70	931.97-	2.847
387,000	CITIGROUP INC 4.6% 03/09/2026 172967KJ9 ACCOUNT [redacted] 387,000	378,903.32	97.825	378,582.75	320.57-	4.702
129,000	BALL CORP 4.875% 03/15/2026-2025 058498AV8 ACCOUNT [redacted] 129,000	140,677.00	99.36	128,174.40	12,502.60-	4.906
131,000	CREDIT ACCEPTANCE CORP 6.625% 03/15/2026 225310AM3 ACCOUNT [redacted] 131,000	133,939.90	93.287	122,205.97	11,733.93-	7.102
166,000	T-MOBILE USA INC 2.625% 04/15/2026-2023 87264ABU8 ACCOUNT [redacted] 166,000	152,277.91	93.334	154,934.44	2,656.53	2.812
597,000	WELLS FARGO & CO SR NT 3.908% 04/25/2026-2025 95000U2X0 ACCOUNT [redacted] 597,000	573,836.40	97.009	579,143.73	5,307.33	4.028
94,000	IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026-2022 45174HBC0	98,926.25	88.25	82,955.00	15,971.25-	7.224

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 94,000					
125,000	PDC ENERGY INC 5.75% 05/15/2026-2021 69327RAJ0 ACCOUNT [redacted] 125,000	130,412.50	97.345	121,681.25	8,731.25-	5.907
140,000	SQUARE INC 2.75% 06/01/2026 852234AN3 ACCOUNT [redacted] 140,000	122,500.00	91.177	127,647.80	5,147.80	3.016
154,000	DELL INTERNATIONAL L.L.C. AND EM 6.02% 06/15/2026-2026 24703TAD8 ACCOUNT [redacted] 154,000	156,471.00	102.555	157,934.70	1,463.70	5.870
113,000	SPIRIT AEROSYSTEMS INC 3.85% 06/15/2026-2026 85205TAG5 ACCOUNT [redacted] 113,000	107,029.45	95.222	107,600.86	571.41	4.043
124,000	CALLON PETROLEUM CO 6.375% 07/01/2026-2021 13123XAZ5 ACCOUNT [redacted] 124,000	120,900.00	95.00	117,800.00	3,100.00-	6.711
116,000	HUGHES SATELLITE SYS CORP 5.25% 08/01/2026 444454AD4 ACCOUNT [redacted] 116,000	126,530.24	94.86	110,037.60	16,492.64-	5.534
105,000	MPT OPER PARTNERSHIP L P / MPT F 5.25% 08/01/2026 55342UAG9 ACCOUNT [redacted] 105,000	109,227.50	90.00	94,500.00	14,727.50-	5.833
37,000	MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 55303XAB1 ACCOUNT [redacted] 37,000	37,710.27	91.888	33,998.56	3,711.71-	4.897
123,000	CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 22819KAB6 ACCOUNT [redacted] 123,000	114,610.40	95.867	117,916.41	3,306.01	4.433
412,000	ABBVIE INC 2.95% 11/21/2026-2026 00287YBV0 ACCOUNT [redacted] 412,000	431,603.95	95.065	391,667.80	39,936.15-	3.103

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
128,000	FORD MOTOR 4.346% 12/08/2026-2026 345370CR9 ACCOUNT [redacted] 128,000	122,838.75	97.238	124,464.64	1,625.89	4.469
437,000	GOLDMAN SACHS GROUP INC 1.093% 12/09/2026-2025 38141GXM1 ACCOUNT [redacted] 437,000	383,900.13	89.491	391,075.67	7,175.54	1.221
110,000	CROWN CORK & SEAL CO INC 7.375% 12/15/2026 228255AH8 ACCOUNT [redacted] 110,000	134,799.38	105.668	116,234.80	18,564.58-	6.979
137,000	SM ENERGY CO 6.625% 01/15/2027-2022 78454LAP5 ACCOUNT [redacted] 137,000	139,633.00	96.037	131,570.69	8,062.31-	6.898
213,000	PNC FINL SVCS GROUP INC 4.758% 01/26/2027-2026 693475BL8 ACCOUNT [redacted] 213,000	213,000.00	98.652	210,128.76	2,871.24-	4.823
41,000	HEXCEL CORP NEW 4.2% 02/15/2027-2026 428291AN8 ACCOUNT [redacted] 41,000	38,171.90	94.785	38,861.85	689.95	4.431
127,000	SBA COMMUNICATIONS CORP 3.875% 02/15/2027-2023 78410GAD6 ACCOUNT [redacted] 127,000	132,800.65	93.934	119,296.18	13,504.47-	4.125
125,000	AECOM 5.125% 03/15/2027-2026 00774CAB3 ACCOUNT [redacted] 125,000	139,604.75	99.057	123,821.25	15,783.50-	5.174
108,000	TOLL BROS FIN CORP 4.875% 03/15/2027-2026 88947EAS9 ACCOUNT [redacted] 108,000	112,862.50	96.917	104,670.36	8,192.14-	5.030
103,000	TD FUNDING CORP 7.5% 03/15/2027-2022 893647BH9 ACCOUNT [redacted] 103,000	93,545.00	99.75	102,742.50	9,197.50	7.519

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
132,000	CEDAR FAIR L P / CANADAS WONDERL 5.375% 04/15/2027-2022 150190AB2 ACCOUNT [redacted] 132,000	130,277.50	95.547	126,122.04	4,155.46-	5.626
73,000	MGM 5.5% 04/15/2027-2027 552953CF6 ACCOUNT [redacted] 73,000	79,153.50	97.027	70,829.71	8,323.79-	5.669
130,000	CHEMOURS CO 5.375% 05/15/2027-2027 163851AE8 ACCOUNT [redacted] 130,000	138,086.25	92.625	120,412.50	17,673.75-	5.803
130,000	ICAHN ENTERPRISES/FIN 5.25% 05/15/2027-2026 451102BZ9 ACCOUNT [redacted] 130,000	133,900.00	93.831	121,980.30	11,919.70-	5.595
107,000	CENTURY CMNTYS INC 6.75% 06/01/2027-2022 156504AL6 ACCOUNT [redacted] 107,000	114,409.50	99.792	106,777.44	7,632.06-	6.764
128,000	CLEVELAND-CLIFFS INC NEW 5.875% 06/01/2027-2022 185899AH4 ACCOUNT [redacted] 128,000	132,795.00	99.101	126,849.28	5,945.72-	5.928
258,000	CITIGROUP INC 1.462% 06/09/2027-2026 172967NA5 ACCOUNT [redacted] 258,000	222,866.68	88.679	228,791.82	5,925.14	1.649
190,000	EDISON INTERNATIONAL 5.75% 06/15/2027-2027 281020AN7 ACCOUNT [redacted] 190,000	216,208.69	101.973	193,748.70	22,459.99-	5.639
223,000	SOUTHWEST 5.125% 06/15/2027-2027 844741BK3 ACCOUNT [redacted] 223,000	222,582.61	99.579	222,061.17	521.44-	5.147
117,000	FIRSTENERGY CORP 4.15% 07/15/2027-2027 337932AH0 ACCOUNT [redacted] 117,000	117,000.00	95.25	111,442.50	5,557.50-	4.357

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
251,000	VERISIGN INC 4.75% 07/15/2027-2022 92343EAL6 ACCOUNT [redacted] 251,000	244,994.52	99.688	250,216.88	5,222.36	4.765
160,000	GLOBAL PAYMENTS INC 4.95% 08/15/2027-2022 37940XAP7 ACCOUNT [redacted] 160,000	161,205.60	98.402	157,443.20	3,762.40-	5.030
144,000	VMWARE INC 3.9% 08/21/2027-2027 928563AC9 ACCOUNT [redacted] 144,000	134,375.91	95.509	137,532.96	3,157.05	4.083
129,000	RHP HOTEL PPTYS LP & RHP FIN COR 4.75% 10/15/2027-2022 749571AF2 ACCOUNT [redacted] 129,000	131,808.30	93.72	120,898.80	10,909.50-	5.068
108,000	TELEFLEX INC 4.625% 11/15/2027-2022 879369AF3 ACCOUNT [redacted] 108,000	110,295.00	97.678	105,492.24	4,802.76-	4.735
133,000	TD FUNDING CORP 5.5% 11/15/2027-2022 893647BL0 ACCOUNT [redacted] 133,000	138,840.75	94.291	125,407.03	13,433.72-	5.833
127,000	BOYD GAMING CORP 4.75% 12/01/2027-2022 103304BU4 ACCOUNT [redacted] 127,000	125,095.00	96.16	122,123.20	2,971.80-	4.940
256,000	CENTENE CORP 4.25% 12/15/2027-2022 15135BAR2 ACCOUNT [redacted] 256,000	252,916.20	95.394	244,208.64	8,707.56-	4.455
296,000	EQUIFAX INC 5.1% 12/15/2027-2027 294429AV7 ACCOUNT [redacted] 296,000	291,318.16	100.493	297,459.28	6,141.12	5.075
613,000	CITIGROUP INC 3.887% 01/10/2028-2027 172967LD1 ACCOUNT [redacted] 613,000	663,972.84	95.461	585,175.93	78,796.91-	4.072

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
104,000	ALUMINUM CO AMER 6.75% 01/15/2028 022249AU0 ACCOUNT [redacted] 104,000	126,818.75	105.00	109,200.00	17,618.75-	6.429
130,000	NRG ENERGY INC 5.75% 01/15/2028-2023 629377CE0 ACCOUNT [redacted] 130,000	124,781.62	98.069	127,489.70	2,708.08	5.863
120,000	ENCOMPASS HEALTH CORP 4.5% 02/01/2028-2023 29261AAA8 ACCOUNT [redacted] 120,000	122,700.00	93.146	111,775.20	10,924.80-	4.831
135,000	PATTERSON UTI ENERGY INC 3.95% 02/01/2028-2027 703481AB7 ACCOUNT [redacted] 135,000	134,126.25	88.709	119,757.15	14,369.10-	4.453
135,000	LAMAR MEDIA CORP 3.75% 02/15/2028-2023 513075BR1 ACCOUNT [redacted] 135,000	120,633.80	92.27	124,564.50	3,930.70	4.064
126,000	GRIFFON CORPORATION 5.75% 03/01/2028-2023 398433AP7 ACCOUNT [redacted] 126,000	133,373.65	92.72	116,827.20	16,546.45-	6.201
175,000	CIT GROUP INC 6.125% 03/09/2028 125581GX0 ACCOUNT [redacted] 175,000	177,489.06	97.30	170,275.00	7,214.06-	6.295
98,000	ROYAL CARIBBEAN GROUP SR 3.7% 03/15/2028-2027 780153AW2 ACCOUNT [redacted] 98,000	90,027.50	81.80	80,164.00	9,863.50-	4.523
179,000	JPMORGAN CHASE & CO 2.182% 06/01/2028-2028 46647PBR6 ACCOUNT [redacted] 179,000	155,538.68	89.503	160,210.37	4,671.69	2.438
284,000	WELLS FARGO & CO SR NT 2.393% 06/02/2028-2027 95000U2S1 ACCOUNT [redacted] 284,000	249,018.29	89.973	255,523.32	6,505.03	2.660

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
120,000	AMERICAN AXLE & MFG INC 6.875% 07/01/2028-2023 02406PBA7 ACCOUNT [redacted] 120,000	108,000.00	90.408	108,489.60	489.60	7.604
127,000	CARPENTER TECHNOLOGY 6.375% 07/15/2028-2023 144285AL7 ACCOUNT [redacted] 127,000	139,858.75	97.541	123,877.07	15,981.68-	6.536
128,000	EQT MIDSTREAM PARTNERS L P 5.5% 07/15/2028-2028 26885BAC4 ACCOUNT [redacted] 128,000	113,874.57	90.831	116,263.68	2,389.11	6.055
125,000	MGIC INVT CORP 5.25% 08/15/2028-2023 552848AG8 ACCOUNT [redacted] 125,000	128,151.25	95.05	118,812.50	9,338.75-	5.523
115,000	TD FUNDING CORP PP 144A 6.75% 08/15/2028-2025 893647BR7 ACCOUNT [redacted] 115,000	114,172.00	101.125	116,293.75	2,121.75	6.675
69,000	WESTERN GAS PARNTERS LP 4.75% 08/15/2028-2028 958254AK0 ACCOUNT [redacted] 69,000	64,350.51	94.945	65,512.05	1,161.54	5.003
133,000	FLUOR CORP 4.25% 09/15/2028-2028 343412AF9 ACCOUNT [redacted] 133,000	135,791.25	91.506	121,702.98	14,088.27-	4.645
216,000	AIR LEASE CORP 4.625% 10/01/2028-2028 00912XBF0 ACCOUNT [redacted] 216,000	198,528.86	94.778	204,720.48	6,191.62	4.880
134,000	TENET HEALTHCARE CORP 6.125% 10/01/2028 88033GDK3 ACCOUNT [redacted] 134,000	124,512.50	95.565	128,057.10	3,544.60	6.409
109,000	HB FULLER CO 4.25% 10/15/2028-2023 40410KAA3 ACCOUNT [redacted] 109,000	110,743.64	88.703	96,686.27	14,057.37-	4.791

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
245,000	CITIGROUP INC 3.52% 10/27/2028-2027 172967LS8 ACCOUNT [redacted] 245,000	222,465.11	93.396	228,820.20	6,355.09	3.769
118,000	SPRINT CAPITAL CORP 6.875% 11/15/2028 852060AD4 ACCOUNT [redacted] 118,000	125,842.50	107.65	127,027.00	1,184.50	6.386
146,000	HOWMET AEROSPACE INC 3% 01/15/2029-2028 443201AB4 ACCOUNT [redacted] 146,000	127,797.14	88.66	129,443.60	1,646.46	3.384
120,000	LAMAR MEDIA CORP 4.875% 01/15/2029-2024 513075BW0 ACCOUNT [redacted] 120,000	126,598.70	94.105	112,926.00	13,672.70-	5.180
96,000	TD FUNDING CORP 4.625% 01/15/2029-2024 893647BP1 ACCOUNT [redacted] 96,000	83,602.50	88.75	85,200.00	1,597.50	5.211
152,000	TRUIST FINANCIAL CORPORATION 4.873% 01/26/2029-2028 89788MAL6 ACCOUNT [redacted] 152,000	152,000.00	97.30	147,896.00	4,104.00-	5.008
110,000	ANTERO RES CORP PP 144A 7.625% 02/01/2029-2024 03674XAQ9 ACCOUNT [redacted] 110,000	111,650.00	102.304	112,534.40	884.40	7.453
163,000	HCA INC 5.875% 02/01/2029-2028 404119BW8 ACCOUNT [redacted] 163,000	164,647.93	102.032	166,312.16	1,664.23	5.758
143,000	SBA COMMUNICATIONS CORP 3.125% 02/01/2029-2024 78410GAG9 ACCOUNT [redacted] 143,000	130,130.00	86.10	123,123.00	7,007.00-	3.630
120,000	SOUTHWESTERN ENERGY CO 5.375% 02/01/2029-2024 845467AR0 ACCOUNT [redacted] 120,000	125,085.00	94.25	113,100.00	11,985.00-	5.703

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
273,000	CROWDSTRIKE HOLDINGS INC 3% 02/15/2029-2024 22788CAA3 ACCOUNT [redacted] 273,000	253,826.25	87.277	238,266.21	15,560.04-	3.437
395,000	ENERGY TRANSFER PARTNERS L P NEW 5.25% 04/15/2029-2029 29278NAG8 ACCOUNT [redacted] 395,000	410,028.78	99.629	393,534.55	16,494.23-	5.270
435,000	T-MOBILE USA INC 3.375% 04/15/2029-2024 87264ABV6 ACCOUNT [redacted] 435,000	394,456.26	91.30	397,155.00	2,698.74	3.697
187,000	CNO FINL GROUP INC 5.25% 05/30/2029-2029 12621EAL7 ACCOUNT [redacted] 187,000	176,934.64	96.538	180,526.06	3,591.42	5.438
120,000	SERVICE CORP 5.125% 06/01/2029-2024 817565CE2 ACCOUNT [redacted] 120,000	130,526.65	96.469	115,762.80	14,763.85-	5.313
128,000	OLIN CORP COM PAR $1 5.625% 08/01/2029-2024 680665AL0 ACCOUNT [redacted] 128,000	141,840.00	96.351	123,329.28	18,510.72-	5.838
199,000	EPR PPTYS 3.75% 08/15/2029-2029 26884UAF6 ACCOUNT [redacted] 199,000	156,394.06	76.195	151,628.05	4,766.01-	4.922
686,000	AIR LEASE CORPORATION 3.25% 10/01/2029 00914AAE2 ACCOUNT [redacted] 234,000 ACCOUNT [redacted] 452,000	635,005.86	87.693	601,573.98	33,431.88-	3.706
127,000	ARKO CORP PP 144A 5.125% 11/15/2029-2024 041242AA6 ACCOUNT [redacted] 127,000	102,450.75	82.769	105,116.63	2,665.88	6.192
128,000	EDISON INTERNATIONAL 6.95% 11/15/2029-2029 281020AW7 ACCOUNT [redacted] 128,000	134,479.84	108.055	138,310.40	3,830.56	6.432

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
241,000	CENTENE CORP 4.625% 12/15/2029-2024 15135BAT8 ACCOUNT [redacted] 241,000	223,425.39	94.807	228,484.87	5,059.48	4.878
124,000	HILTON DOMESTIC OPER CO INC 4.875% 01/15/2030-2025 432833AF8 ACCOUNT [redacted] 124,000	120,912.50	95.786	118,774.64	2,137.86-	5.089
35,000	SPIRIT RLTY L P 3.4% 01/15/2030-2029 84861TAF5 ACCOUNT [redacted] 35,000	27,910.75	85.515	29,930.25	2,019.50	3.976
127,000	UNITED RENTALS 5.25% 01/15/2030-2025 911365BL7 ACCOUNT [redacted] 127,000	118,001.50	96.25	122,237.50	4,236.00	5.455
106,000	ENCOMPASS HEALTH CORP 4.75% 02/01/2030-2025 29261AAB6 ACCOUNT [redacted] 106,000	110,206.80	90.92	96,375.20	13,831.60-	5.224
122,000	ASBURY AUTOMOTIVE GROUP 4.75% 03/01/2030-2025 043436AV6 ACCOUNT [redacted] 122,000	131,020.00	89.50	109,190.00	21,830.00-	5.307
315,000	T-MOBILE USA INC 3.875% 04/15/2030-2030 87264ABF1 ACCOUNT [redacted] 315,000	287,640.73	93.777	295,397.55	7,756.82	4.132
116,000	FORD MOTOR 9.625% 04/22/2030-2030 345370CX6 ACCOUNT [redacted] 116,000	113,956.25	116.116	134,694.56	20,738.31	8.289
237,000	SABINE PASS LIQUEFACTION LLC 4.5% 05/15/2030-2029 785592AX4 ACCOUNT [redacted] 237,000	225,036.24	96.406	228,482.22	3,445.98	4.668
95,000	VMWARE INC 4.7% 05/15/2030-2030 928563AF2 ACCOUNT [redacted] 95,000	89,266.85	96.494	91,669.30	2,402.45	4.871

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
127,000	P G & E CORPORATION 5.25% 07/01/2030-2025 69331CAJ7 ACCOUNT [redacted] 127,000	129,200.00	92.83	117,894.10	11,305.90-	5.655
136,000	UNITED RENTALS 4% 07/15/2030-2025 911365BN3 ACCOUNT [redacted] 136,000	139,386.25	89.853	122,200.08	17,186.17-	4.452
135,000	HCA INC 3.5% 09/01/2030 404119CA5 ACCOUNT [redacted] 135,000	116,464.68	89.015	120,170.25	3,705.57	3.932
90,000	RETAIL PPTYS AMER INC 4.75% 09/15/2030-2030 76131VAB9 ACCOUNT [redacted] 90,000	77,242.50	90.349	81,314.10	4,071.60	5.257
119,000	TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 87612BBS0 ACCOUNT [redacted] 119,000	113,108.55	93.702	111,505.38	1,603.17-	5.203
140,000	COMMERCIAL 3.875% 02/15/2031-2026 201723AP8 ACCOUNT [redacted] 140,000	133,148.00	84.736	118,630.40	14,517.60-	4.573
138,000	HILLENBRAND INC 3.75% 03/01/2031-2026 431571AE8 ACCOUNT [redacted] 138,000	138,515.00	83.50	115,230.00	23,285.00-	4.491
235,000	CORPORATE OFFICE PPTYS L P 2.75% 04/15/2031-2031 22003BAM8 ACCOUNT [redacted] 235,000	176,489.05	74.022	173,951.70	2,537.35-	3.715
145,000	PILGRIMS PRIDE CORP 4.25% 04/15/2031-2026 72147KAJ7 ACCOUNT [redacted] 145,000	125,011.25	88.203	127,894.35	2,883.10	4.818
163,000	CITIGROUP INC 2.572% 06/03/2031-2031 172967MS7 ACCOUNT [redacted] 163,000	133,287.23	84.32	137,441.60	4,154.37	3.050

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
86,000	BALL CORP 3.125% 09/15/2031-2031 058498AX4 ACCOUNT [redacted] 86,000	73,050.22	82.75	71,165.00	1,885.22-	3.776
243,000	PRIMERICA INC 2.8% 11/19/2031-2021 74164MAB4 ACCOUNT [redacted] 243,000	199,051.42	83.93	203,949.90	4,898.48	3.336
156,000	TARGA RESOURCES PARTNERS 4% 01/15/2032-2026 87612BBU5 ACCOUNT [redacted] 156,000	132,945.52	87.154	135,960.24	3,014.72	4.590
106,000	YUM! BRANDS INC 4.625% 01/31/2032-2026 988498AP6 ACCOUNT [redacted] 106,000	106,920.00	93.00	98,580.00	8,340.00-	4.973
166,000	SPIRIT RLTY L P 2.7% 02/15/2032-2031 84861TAJ7 ACCOUNT [redacted] 166,000	124,654.41	78.194	129,802.04	5,147.63	3.453
145,000	AUTONATION INC. (FLORIDA) 3.85% 03/01/2032-2031 05329RAA1 ACCOUNT [redacted] 145,000	113,249.85	85.099	123,393.55	10,143.70	4.524
52,000	COMMERCIAL 4.375% 03/15/2032-2027 201723AR4 ACCOUNT [redacted] 52,000	42,655.60	86.023	44,731.96	2,076.36	5.086
131,000	YUM! BRANDS INC 5.375% 04/01/2032-2027 988498AR2 ACCOUNT [redacted] 131,000	122,940.00	96.803	126,811.93	3,871.93	5.553
153,000	CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 1248EPCN1 ACCOUNT [redacted] 153,000	149,495.10	81.782	125,126.46	24,368.64-	5.502
486,000	BK OF AMERICA CORP FR 2.299% 07/21/2032-2031 06051GKA6 ACCOUNT [redacted] 486,000	478,489.09	80.557	391,507.02	86,982.07-	2.854

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
476,000	GENERAL MOTORS CO 5.6% 10/15/2032-2032 37045VAZ3 ACCOUNT [redacted] 476,000	453,059.19	97.478	463,995.28	10,936.09	5.745
555,000	NORTHERN TRUST CORP 6.125% 11/02/2032-2032 665859AX2 ACCOUNT [redacted] 190,000 ACCOUNT [redacted] 365,000	580,913.86	106.506	591,108.30	10,194.44	5.751
190,000	KIMCO 4.6% 02/01/2033 49446RBA6 ACCOUNT [redacted] 190,000	176,320.97	93.701	178,031.90	1,710.93	4.909
183,000	GOODYEAR TIRE 5.625% 04/30/2033-2033 382550BK6 ACCOUNT [redacted] 183,000	155,618.73	86.50	158,295.00	2,676.27	6.503
146,000	KINDER MORGAN INC DEL 5.2% 06/01/2033-2033 49456BAX9 ACCOUNT [redacted] 146,000	141,146.96	99.254	144,910.84	3,763.88	5.239
338,000	JPMORGAN CHASE & CO 5.717% 09/14/2033-2032 46647PDK9 ACCOUNT [redacted] 338,000	330,890.19	102.366	345,997.08	15,106.89	5.585
248,000	CORPORATE OFFICE PPTYS L P 2.9% 12/01/2033-2033 22003BAP1 ACCOUNT [redacted] 248,000	177,195.12	69.745	172,967.60	4,227.52-	4.158
226,000	CAPITAL ONE FINL CORP GLBL FLT 5.817% 02/01/2034-2033 14040HCY9 ACCOUNT [redacted] 226,000	226,180.80	96.922	219,043.72	7,137.08-	6.002
118,000	QVC INC 5.45% 08/15/2034-2034 747262AW3 ACCOUNT [redacted] 118,000	118,279.50	37.361	44,085.98	74,193.52-	14.587
134,000	MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 55616XAM9 ACCOUNT [redacted] 134,000	99,827.50	72.762	97,501.08	2,326.42-	6.185

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
236,000	HALLIBURTON CO 4.85% 11/15/2035-2035 406216BJ9 ACCOUNT [redacted] 236,000	219,734.86	96.023	226,614.28	6,879.42	5.051
128,000	L BRANDS INC 6.75% 07/01/2036 501797AM6 ACCOUNT [redacted] 128,000	125,729.00	88.50	113,280.00	12,449.00-	7.627
173,000	US BANCORP 2.491% 11/03/2036-2031 91159HJB7 ACCOUNT [redacted] 173,000	132,928.45	77.126	133,427.98	499.53	3.230
421,000	BK OF AMERICA CORP FR 3.846% 03/08/2037-2032 06051GKL2 ACCOUNT [redacted] 421,000	352,039.45	85.198	358,683.58	6,644.13	4.514
247,000	VALERO ENERGY CORP 6.625% 06/15/2037 91913YAL4 ACCOUNT [redacted] 247,000	261,582.09	109.271	269,899.37	8,317.28	6.063
391,000	GOLDMAN SACHS GROUP INC 6.75% 10/01/2037 38141GFD1 ACCOUNT [redacted] 391,000	415,875.27	108.025	422,377.75	6,502.48	6.249
118,000	DELL INC 6.5% 04/15/2038 24702RAF8 ACCOUNT [redacted] 118,000	126,846.25	100.949	119,119.82	7,726.43-	6.439
80,000	SAN DIEGO 1ST MTG BD SER III 4.5% 08/15/2040 797440BM5 ACCOUNT [redacted] 80,000	66,887.20	92.776	74,220.80	7,333.60	4.850
132,000	ENERGY TRANSFER PARTNERS L P SR NT 6.5% 02/01/2042-2041 29273RAR0 ACCOUNT [redacted] 132,000	131,088.60	103.53	136,659.60	5,571.00	6.278
171,000	DUKE ENERGY CORP 4.8% 12/15/2045-2045 26441CAP0 ACCOUNT [redacted] 171,000	151,090.66	91.135	155,840.85	4,750.19	5.267
85,000	OCCIDENTAL 6.6% 03/15/2046-2045 674599DL6	108,587.50	105.139	89,368.15	19,219.35-	6.277

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 85,000					
222,000	MYLAN N V 5.25% 06/15/2046-2045 62854AAP9 ACCOUNT [redacted] 222,000	170,842.44	79.388	176,241.36	5,398.92	6.613
154,000	SOUTHERN CO SR 2021C FL NT23 4.4% 07/01/2046-2046 842587CX3 ACCOUNT [redacted] 154,000	130,121.10	87.016	134,004.64	3,883.54	5.057
139,000	CHARTER COMM OPT LLC/CAP 5.375% 05/01/2047-2046 161175BL7 ACCOUNT [redacted] 139,000	111,794.82	82.289	114,381.71	2,586.89	6.532
191,000	HCA INC 5.5% 06/15/2047-2046 404119BV0 ACCOUNT [redacted] 191,000	173,694.56	93.594	178,764.54	5,069.98	5.876
122,000	CHARTER COMM OPT LLC/CAP 5.75% 04/01/2048-2047 161175BN3 ACCOUNT [redacted] 122,000	114,571.56	86.043	104,972.46	9,599.10-	6.683
224,000	PRUDENTIAL FINL INC JR SB GLBL 5.7% 09/15/2048-2048 744320BF8 ACCOUNT [redacted] 224,000	210,814.40	93.25	208,880.00	1,934.40-	6.113
174,000	SELECTIVE INSURANCE GROUP INC 5.375% 03/01/2049-2048 816300AH0 ACCOUNT [redacted] 174,000	161,651.22	92.774	161,426.76	224.46-	5.794
115,000	BOEING CO 5.805% 05/01/2050-2049 097023CW3 ACCOUNT [redacted] 115,000	107,782.41	100.295	115,339.25	7,556.84	5.788
148,000	PACIFIC GAS & ELEC 4.95% 07/01/2050-2050 694308JN8 ACCOUNT [redacted] 148,000	120,472.00	82.061	121,450.28	978.28	6.032
59,000	SOUTHERN CO SR 2021C FL NT23 FXD-FRN JNR SUB 15/09/2051 USD (SEC REGD) (2021A) 3.75% 09/15/2051 842587DJ3 ACCOUNT [redacted] 59,000	46,835.97	83.884	49,491.56	2,655.59	4.470

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
190,000	ORACLE CORPORATION 3.85% 04/01/2060-2059 68389XBY0 ACCOUNT [redacted] 190,000	127,939.20	69.49	132,031.00	4,091.80	5.540
152,000	PARAMOUNT GLOBAL 6.375% 03/30/2062-2027 92556HAE7 ACCOUNT [redacted] 152,000	127,466.74	79.25	120,460.00	7,006.74-	8.044
171,000	JPMORGAN CHASE & CO 3.65% 12/30/2099-2026 48128BAN1 ACCOUNT [redacted] 171,000	146,257.77	87.50	149,625.00	3,367.23	4.171
128,000	BANK OF AMERICA CORP 4.3% 12/31/2099-2025 060505FQ2 ACCOUNT [redacted] 128,000	110,311.70	89.752	114,882.56	4,570.86	4.791
244,000	EDISON INTERNATIONAL 5% 12/31/2099-2026 281020AT4 ACCOUNT [redacted] 244,000	203,577.34	82.875	202,215.00	1,362.34-	6.033
230,000	JPMORGAN CHASE & CO 4% 12/31/2099-2025 48128BAH4 ACCOUNT [redacted] 230,000	203,791.13	88.86	204,378.00	586.87	4.501
	TOTAL CORPORATE BONDS	33,423,354.23		32,435,208.57 B	988,145.66-	
	FOREIGN BONDS AND NOTES					
333,000	AERCAP IRELAND CAP DESIGNATED AC 2.875% 08/14/2024-2024 00774MAM7 ACCOUNT [redacted] 333,000	314,407.65	95.499	318,011.67	3,604.02	3.011
230,000	BANK NOVA SCOTIA 4.5% 12/16/2025 064159HB5 ACCOUNT [redacted] 230,000	224,309.80	97.999	225,397.70	1,087.90	4.592
390,000	THE TORONTO-DOMINION BANK 5.103% 01/09/2026 89115A2K7 ACCOUNT [redacted] 390,000	389,418.90	100.195	390,760.50	1,341.60	5.093

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
229,000	TEVA PHARMACEUTICAL FIN NETH III 3.15% 10/01/2026 88167AAE1 ACCOUNT [redacted] 229,000	196,359.89	90.50	207,245.00	10,885.11	3.481
131,000	SEAGATE HDD CAYMAN US81180WAR25 4.875% 06/01/2027-2027 81180WAR2 ACCOUNT [redacted] 131,000	126,183.75	95.688	125,351.28	832.47-	5.095
169,000	ECOPETROL SA 4.625% 11/02/2031-2031 279158AP4 ACCOUNT [redacted] 169,000	126,184.40	76.914	129,984.66	3,800.26	6.013
150,000	AERCAP IRELAND CAP DESIGNATED AC 3.3% 01/30/2032-2031 00774MAX3 ACCOUNT [redacted] 150,000	125,770.50	82.926	124,389.00	1,381.50-	3.979
124,000	SEAGATE HDD CAYMAN US81180WAN11 5.75% 12/01/2034 81180WAN1 ACCOUNT [redacted] 124,000	145,702.95	91.273	113,178.52	32,524.43-	6.300
	TOTAL FOREIGN BONDS AND NOTES	1,648,337.84		1,634,318.33 (B)	14,019.51-	
	PRIVATE PLACEMENTS					
488,319.84	SIGMA FIN INC MEDIUM TERM NTS PP REPORTED TO BE IN DEFAULT 0% 05/18/2009 8265Q0XJ6 ACCOUNT [redacted] 488,319.84	463,374.81	0.00	0.00	463,374.81-	0.000
230,000	CINEMARK USA INC PP 144A 5.875% 03/15/2026-2023 172441BD8 ACCOUNT [redacted] 230,000	199,908.70	94.324	216,945.20	17,036.50	6.229
117,000	AADVANTAGE LOYALTY IP LTD/ AMERI PP 144A 5.5% 04/20/2026 00253XAA9 ACCOUNT [redacted] 117,000	112,696.20	98.418	115,149.06	2,452.86	5.588
132,000	ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 29336UAF4 ACCOUNT [redacted] 132,000	127,759.50	96.25	127,050.00	709.50-	5.039

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
190,000	SKYMILES IP LIMITED DELTA AIR LI PP 144A 4.75% 10/20/2028 830867AB3 ACCOUNT [redacted] 190,000	179,883.12	96.377	183,116.30	3,233.18	4.929
174,000	MAJORDRIVE HOLDINGS IV LLC PP 144A 6.375% 06/01/2029-2024 56085RAA8 ACCOUNT [redacted] 174,000	130,818.29	74.043	128,834.82	1,983.47-	8.610
						Σ Ⓑ 35,800,098 - To pg. 1 Comerica Corp. Debt - Other
	TOTAL PRIVATE PLACEMENTS	1,214,440.62		771,095.38 Ⓑ	443,345.24-	
	CIF - FIXED INCOME					
8,036.686	AFL-CIO HOUSING INVESTMENT TR 997633AF9 ACCOUNT [redacted] 8,036.686	7,869,726.01	978.237	7,861,784.60 To pg. 1	7,942.41-	0.000
2,356.8603	AFL-CIO BLDG INVESTMENT TRUST 997636AF2 ACCOUNT [redacted] 2,356.860309	6,937,341.09	7591.8497	17,892,929.23 To pg. 1	10,955,588.14	0.000
	TOTAL CIF - FIXED INCOME	14,807,067.10		25,754,712.83	10,947,645.73	
	TOTAL DEBT SECURITIES	92,182,363.77		101,611,115.38	9,428,751.61	
	EQUITY SECURITIES					
	COMMON STOCK					
5,287	ABM INDS INC 000957100 ACCOUNT [redacted] 5,287	192,351.13	44.94	237,597.78	45,246.65	1.958
1,431	AGCO CORP 001084102 ACCOUNT [redacted] 1,431	168,822.43	135.20	193,471.20	24,648.77	0.710
2,467	AES CORP 00130H105 ACCOUNT [redacted] 2,467	38,351.50	24.08	59,405.36	21,053.86	2.757
1,405	AMN HEALTHCARE SVCS INC 001744101 ACCOUNT [redacted] 1,405	151,329.16	82.96	116,558.80	34,770.36-	0.000
2,340	ASGN INC 00191U102 ACCOUNT [redacted] 2,340	107,917.93	82.67	193,447.80	85,529.87	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
5,857	ACI WORLDWIDE INC 004498101 ACCOUNT [redacted] 5,857	135,017.69	26.98	158,021.86	23,004.17	0.000
4,766	ACTIVISION BLIZZARD INC 00507V109 ACCOUNT [redacted] 4,766	373,502.68	85.59	407,921.94	34,419.26	0.549
973	ACUITY BRANDS INC 00508Y102 ACCOUNT [redacted] 973	175,373.84	182.73	177,796.29	2,422.45	0.285
2,924	ADOBE SYS INC 00724F101 ACCOUNT [redacted] 1,452 ACCOUNT [redacted] 1,472	570,414.70	385.37	1,126,821.88	556,407.18	0.000
6,399	ALBERTSONS COS INC COMMON STOCK 013091103 ACCOUNT [redacted] 6,399	134,217.45	20.78	132,971.22	1,246.23-	2.310
12,034	ALIGHT INC COM COM CL A 01626W101 ACCOUNT [redacted] 12,034	118,160.51	9.21	110,833.14	7,327.37-	0.000
3,366	ALLISON TRANSMISSION HLDGS INC 01973R101 ACCOUNT [redacted] 3,366	135,977.79	45.24	152,277.84	16,300.05	2.034
	ALTRA HLDGS INC 02208R106	0.00		0.00	0.00	0.000
20,349	AMAZON COM INC 023135106 ACCOUNT [redacted] 20,349	1,986,131.83	103.29	2,101,848.21	115,716.38	0.000
1,734	AMEDISYS INC 023436108 ACCOUNT [redacted] 1,734	211,574.69	73.55	127,535.70	84,038.99-	0.000
16,349	AMERICAN INTL GROUP INC 026874784 ACCOUNT [redacted] 16,349	735,769.48	50.36	823,335.64	87,566.16	2.542
1,918	AMERIPRISE FINL INC 03076C106 ACCOUNT [redacted] 1,918	190,648.43	306.50	587,867.00	397,218.57	1.631
1,457	AMERIS BANCORP 03076K108	74,377.52	36.58	53,297.06	21,080.46-	1.640

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 1,457					
1,978	AMGEN INC 031162100 ACCOUNT [redacted] 1,978	330,011.90	241.75	478,181.50	148,169.60	3.524
32,062	AMICUS THERAPEUTICS INC 03152W109 ACCOUNT [redacted] 32,062	439,739.23	11.09	355,567.58	84,171.65-	0.000
2,886	AMKOR TECHNOLOGY INC 031652100 ACCOUNT [redacted] 2,886	75,332.10	26.02	75,093.72	238.38-	1.153
1,871	ANSYS INC 03662Q105 ACCOUNT [redacted] 1,871	170,891.34	332.80	622,668.80	451,777.46	0.000
3,438	APELLIS PHARMACEUTICALS INC 03753U106 ACCOUNT [redacted] 3,438	230,170.32	65.96	226,770.48	3,399.84-	0.000
10,025	APPLE INC 037833100 ACCOUNT [redacted] 10,025	642,563.60	164.90	1,653,122.50	1,010,558.90	0.558
8,513	APPLOVIN CORPORATION COM CL A 03831W108 ACCOUNT [redacted] 8,513	128,735.29	15.75	134,079.75	5,344.46	0.000
11,711	ARCHER DANIELS MIDLAND CO 039483102 ACCOUNT [redacted] 11,711	543,512.06	79.66	932,898.26	389,386.20	2.260
3,460	ARES MANAGEMENT CORPORATION 03990B101 ACCOUNT [redacted] 3,460	257,322.33	83.44	288,702.40	31,380.07	3.691
3,059	ARISTA NETWORKS INC 040413106 ACCOUNT [redacted] 3,059	184,832.79	167.86	513,483.74	328,650.95	0.000
688	ARROW ELECTRS INC 042735100 ACCOUNT [redacted] 688	41,961.26	124.87	85,910.56	43,949.30	0.000
1,868	ASHLAND INC. 044186104 ACCOUNT [redacted] 1,868	192,786.41	102.71	191,862.28	924.13-	1.305

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
771	ASSURANT INC 04621X108 ACCOUNT [redacted] 771	81,348.67	120.07	92,573.97	11,225.30	2.332
847	ATKORE INTL GROUP INC 047649108 ACCOUNT [redacted] 847	110,433.40	140.48	118,986.56	8,553.16	0.000
2,327	ATLASSIAN CORPORATION CL A 049468101 ACCOUNT [redacted] 2,327	496,886.24	171.17	398,312.59	98,573.65-	0.000
3,906	ATMOS ENERGY CORP 049560105 ACCOUNT [redacted] 3,906	427,523.03	112.36	438,878.16	11,355.13	2.634
4,157	ATRICURE INC 04963C209 ACCOUNT [redacted] 4,157	190,231.59	41.45	172,307.65	17,923.94-	0.000
2,190	AUTODESK INC (DEL) 052769106 ACCOUNT [redacted] 2,190	422,534.48	208.16	455,870.40	33,335.92	0.000
6,961	AVANTOR INC 05352A100 ACCOUNT [redacted] 6,961	203,286.18	21.14	147,155.54	56,130.64-	0.000
4,479	AVIENT CORPORATION 05368V106 ACCOUNT [redacted] 4,479	211,944.43	41.16	184,355.64	27,588.79-	2.405
3,115	AVNET INC 053807103 ACCOUNT [redacted] 3,115	123,642.95	45.20	140,798.00	17,155.05	2.566
22,414	BGC PARTNERS INC CL A 05541T101 ACCOUNT [redacted] 22,414	117,039.00	5.23	117,225.22	186.22	0.765
4,077	BWX TECHNOLOGIES INC 05605H100 ACCOUNT [redacted] 4,077	256,320.99	63.04	257,014.08	693.09	1.459
17,567	BAXTER INTL INC 071813109 ACCOUNT [redacted] 17,567	1,282,170.48	40.56	712,517.52	569,652.96-	2.860
3,679	BELDEN CDT INC 077454106	229,051.74	86.77	319,226.83	90,175.09	0.230

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 3,679					
1,274	BERKLEY W R 084423102 ACCOUNT [redacted] 1,274	87,041.85	62.26	79,319.24	7,722.61-	0.642
2,322	BERKSHIRE HILLS BANCORP INC 084680107 ACCOUNT [redacted] 2,322	65,477.85	25.06	58,189.32	7,288.53-	2.873
2,763	BIOMARIN PHARMACEUTICAL INC 09061G101 ACCOUNT [redacted] 2,763	255,227.70	97.24	268,674.12	13,446.42	0.000
3,918	BLACKSTONE GROUP INC COM USD0.00001 CLASS A 09260D107 ACCOUNT [redacted] 3,918	482,064.88	87.84	344,157.12	137,907.76-	3.011
4,474	BLOOMIN BRANDS INC 094235108 ACCOUNT [redacted] 4,474	92,133.53	25.65	114,758.10	22,624.57	3.743
6,659	BLUE OWL CAPITAL INC COM CL A 09581B103 ACCOUNT [redacted] 6,659	69,839.59	11.08	73,781.72	3,942.13	4.693
6,008	BOWLERO CORP. CL A COM 10258P102 ACCOUNT [redacted] 6,008	99,493.69	16.95	101,835.60	2,341.91	0.000
1,952	BOYD GAMING CORP 103304101 ACCOUNT [redacted] 1,952	127,190.37	64.12	125,162.24	2,028.13-	0.000
5,092	BRINK'S CO 109696104 ACCOUNT [redacted] 5,092	333,347.27	66.80	340,145.60	6,798.33	1.198
1,942	BROADCOM INC 11135F101 ACCOUNT [redacted] 1,942	543,543.06	641.54	1,245,870.68	702,327.62	2.868
2,352	BUCKLE INC 118440106 ACCOUNT [redacted] 2,352	92,612.21	35.69	83,942.88	8,669.33-	3.923
752	GLOBAL MARKETS INC 12503M108 ACCOUNT [redacted] 752	92,422.98	134.24	100,948.48	8,525.50	1.490

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
2,792	THE CIGNA GROUP 125523100 ACCOUNT [redacted]	2,792	514,489.32	255.53	713,439.76	198,950.44	1.925
8,777	CVS/CAREMARK CORP 126650100 ACCOUNT [redacted]	8,777	593,654.02	74.31	652,218.87	58,564.85	3.257
1,894	CABOT CORP 127055101 ACCOUNT [redacted]	1,894	122,667.94	76.64	145,156.16	22,488.22	1.931
20,445	COTERRA ENERGY INC COM 127097103 ACCOUNT [redacted]	20,445	378,656.60	24.54	501,720.30	123,063.70	10.187
1,922	CACTUS INC 127203107 ACCOUNT [redacted]	1,922	91,962.29	41.23	79,244.06	12,718.23-	1.067
5,173	CALERES INC 129500104 ACCOUNT [redacted]	5,173	120,429.34	21.63	111,891.99	8,537.35-	1.294
17,014	TOPGOLF CALLAWAY BRANDS CORP 131193104 ACCOUNT [redacted]	17,014	454,294.87	21.62	367,842.68	86,452.19-	0.000
4,366	CAPITAL ONE FINL CORP GLBL FLT 14040H105 ACCOUNT [redacted]	4,366	363,042.58	96.16	419,834.56	56,791.98	2.496
401	CARLISLE COMPANIES INC 142339100 ACCOUNT [redacted]	401	97,759.87	226.07	90,654.07	7,105.80-	1.327
1,648	CATALENT INC 148806102 ACCOUNT [redacted]	1,648	70,768.42	65.71	108,290.08	37,521.66	0.000
2,680	CENTERPOINT ENERGY INC 15189T107 ACCOUNT [redacted]	2,680	54,367.46	29.46	78,952.80	24,585.34	2.580
11,760	CHAMPIONX CORPORATION 15872M104 ACCOUNT [redacted] ACCOUNT [redacted]	8,404 3,356	181,842.25	27.13	319,048.80	137,206.55	1.253

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
150	CHEMED CORP 16359R103 ACCOUNT [redacted] 150	70,706.13	537.75	80,662.50	9,956.37	0.283
3,196	CIENA CORP 171779309 ACCOUNT [redacted] 3,196	163,629.59	52.52	167,853.92	4,224.33	0.000
3,731	CINCINNATI FINANCIAL CORP 172062101 ACCOUNT [redacted] 3,731	253,568.11	112.08	418,170.48	164,602.37	2.677
17,612	CISCO SYS INC 17275R102 ACCOUNT [redacted] 17,612	773,238.90	52.275	920,667.30	147,428.40	2.984
10,735	CITIZENS FINL GROUP INC 174610105 ACCOUNT [redacted] 10,735	269,013.39	30.37	326,021.95	57,008.56	5.532
1,712	CLEARFIELD INC 18482P103 ACCOUNT [redacted] 1,712	102,783.34	46.58	79,744.96	23,038.38-	0.000
7,679	COCA COLA CO 191216100 ACCOUNT [redacted] 7,679	321,769.06	62.03	476,328.37	154,559.31	2.966
5,125	COGNEX CORP 192422103 ACCOUNT [redacted] 5,125	253,061.51	49.55	253,943.75	882.24	0.565
14,226	COGNIZANT TECHNOLOGY SOLUTIONS 192446102 ACCOUNT [redacted] 14,226	836,991.14	60.93	866,790.18	29,799.04	1.904
26,056	COMCAST CORP CL A 20030N101 ACCOUNT [redacted] 26,056	957,853.24	37.91	987,782.96	29,929.72	3.060
4,286	COMMERCE BANCSHARES INC 200525103 ACCOUNT [redacted] 4,286	200,700.45	58.35	250,088.10	49,387.65	1.851
22,334	COMMSCOPE HLDG CO INC 20337X109 ACCOUNT [redacted] 22,334	298,797.24	6.37	142,267.58	156,529.66-	0.000
26,937	CONAGRA FOODS INC 205887102	815,993.30	37.56	1,011,753.72	195,760.42	3.514

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 26,937					
1,269	CONCENTRIX CORPORATION COM 20602D101	82,451.02	121.55	154,246.95	71,795.93	0.884
	ACCOUNT [redacted] 1,269					
7,893	CONOCOPHILLIPS 20825C104	424,886.55	99.21	783,064.53	358,177.98	2.056
	ACCOUNT [redacted] 7,893					
1,463	CONSTELLATION BRANDS INC CL A 21036P108	348,117.53	225.89	330,477.07	17,640.46-	1.417
	ACCOUNT [redacted] 1,463					
1,139	QUIDELORTHO CORP COM 219798105	110,584.96	89.09	101,473.51	9,111.45-	0.000
	ACCOUNT [redacted] 1,139					
14,004	CORTEVA INC 22052L104	361,761.13	60.31	844,581.24	482,820.11	0.995
	ACCOUNT [redacted] 14,004					
3,309	COUSINS PROPERTIES INC 222795502	101,076.55	21.38	70,746.42	30,330.13-	5.987
	ACCOUNT [redacted] 3,309					
3,026	CULLEN FROST 229899109	233,073.41	105.34	318,758.84	85,685.43	3.304
	ACCOUNT [redacted] 3,026					
1,007	CURTISS WRIGHT CORP 231561101	107,128.56	176.26	177,493.82	70,365.26	0.431
	ACCOUNT [redacted] 1,007					
2,201	DANAHER CORP 235851102	168,891.47	252.04	554,740.04	385,848.57	0.429
	ACCOUNT [redacted] 2,201					
1,701	DARLING INTL INC 237266101	116,079.02	58.40	99,338.40	16,740.62-	0.000
	ACCOUNT [redacted] 1,701					
2,318	DAVE & BUSTERS ENTMT INC 238337109	80,998.13	36.79	85,279.22	4,281.09	0.000
	ACCOUNT [redacted] 2,318					
727	DECKERS OUTDOOR CORP 243537107	244,199.11	449.55	326,822.85	82,623.74	0.000
	ACCOUNT [redacted] 727					

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
2,376	DELEK US HLDGS INC NEW 24665A103 ACCOUNT [redacted] 2,376	45,255.46	22.95	54,529.20	9,273.74	3.660
4,878	DEVON ENERGY CORPORATION 25179M103 ACCOUNT [redacted] 4,878	113,746.68	50.61	246,875.58	133,128.90	9.998
5,028	DEXCOM INC 252131107 ACCOUNT [redacted] 5,028	466,757.70	116.18	584,153.04	117,395.34	0.000
2,998	DIME COMMUNITY BANCSHARES INC COM 25432X102 ACCOUNT [redacted] 2,998	91,455.72	22.72	68,114.56	23,341.16-	4.401
7,446	WALT DISNEY CO 254687106 ACCOUNT [redacted] 7,446	826,965.23	100.13	745,567.98	81,397.25-	0.000
3,579	DOLBY LABORATORIES INC CL A 25659T107 ACCOUNT [redacted] 3,579	192,457.14	85.42	305,718.18	113,261.04	1.264
3,658	DOLLAR GEN CORP NEW 256677105 ACCOUNT [redacted] 3,658	791,584.49	210.46	769,862.68	21,721.81-	1.121
6,856	DOLLAR TREE INC 256746108 ACCOUNT [redacted] 6,856	634,807.64	143.55	984,178.80	349,371.16	0.000
7,254	DOVER CORP 260003108 ACCOUNT [redacted] 7,254	1,143,819.64	151.94	1,102,172.76	41,646.88-	1.329
3,497	DROPBOX INC CLASS A 26210C104 ACCOUNT [redacted] 3,497	69,388.15	21.62	75,605.14	6,216.99	0.000
16,390	DUPONT DE NEMOURS INC 26614N102 ACCOUNT [redacted] 16,390	1,259,782.84	71.77	1,176,310.30	83,472.54-	2.006
3,291	EAST WEST BANCORP INC 27579R104 ACCOUNT [redacted] 3,291	201,202.84	55.50	182,650.50	18,552.34-	3.459

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
2,266	ECOLAB INC 278865100 ACCOUNT [redacted]	2,266	507,130.43	165.53	375,090.98	132,039.45-	1.281
14,657	ECOVYST INC COM 27923Q109 ACCOUNT [redacted]	14,657	171,868.96	11.05	161,959.85	9,909.11-	0.000
14,133	EDISON INTERNATIONAL 281020107 ACCOUNT [redacted]	14,133	917,603.73	70.59	997,648.47	80,044.74	4.179
4,979	EMCOR GROUP INC 29084Q100 ACCOUNT [redacted] ACCOUNT [redacted]	2,903 2,076	413,213.51	162.59	809,535.61	396,322.10	0.369
5,458	ENTEGRIS INC 29362U104 ACCOUNT [redacted]	5,458	197,212.59	82.01	447,610.58	250,397.99	0.488
3,449	ETSY INC 29786A106 ACCOUNT [redacted]	3,449	207,960.72	111.33	383,977.17	176,016.45	0.000
663	EVERCORE PARTNERS INC 29977A105 ACCOUNT [redacted]	663	47,515.58	115.38	76,496.94	28,981.36	2.496
824	EXPEDIA INC DEL 30212P303 ACCOUNT [redacted]	824	85,204.40	97.03	79,952.72	5,251.68-	0.000
7,393	EXTREME NETWORKS INC 30226D106 ACCOUNT [redacted]	7,393	136,420.27	19.12	141,354.16	4,933.89	0.000
885	FMC CORP - NEW 302491303 ACCOUNT [redacted]	885	71,121.56	122.13	108,085.05	36,963.49	1.900
1,158	FTI CONSULTING INC 302941109 ACCOUNT [redacted]	1,158	147,754.97	197.35	228,531.30	80,776.33	0.000
4,590	FACEBOOK INC 30303M102 ACCOUNT [redacted]	4,590	827,364.14	211.94	972,804.60	145,440.46	0.000

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,585	FEDERAL AGRIC MTG CORP CL C 313148306 ACCOUNT [redacted] 1,585	143,365.66	133.19	211,106.15	67,740.49	3.304
14,439	FIDELITY NATL INFORMATION SVCS COM 31620M106 ACCOUNT [redacted] 14,439	1,577,533.87	54.33	784,470.87	793,063.00-	3.828
167	1ST CTZNS BANCSHS INC N C CL A 31946M103 ACCOUNT [redacted] 167	73,691.76	973.10	162,507.70	88,815.94	0.308
	FIRST HORIZON NATIONAL CORP 320517105	0.00	17.78	0.00	0.00	0.000
3,163	FIRST MERCHANTS CORP 320817109 ACCOUNT [redacted] 3,163	124,339.67	32.95	104,220.85	20,118.82-	3.885
1,520	FIRSTCASH HLDGS INC 33768G107 ACCOUNT [redacted] 1,520	140,916.66	95.37	144,962.40	4,045.74	1.384
641	FLEETCOR TECHNOLOGIES INC 339041105 ACCOUNT [redacted] 641	132,919.60	210.85	135,154.85	2,235.25	0.000
3,699	FOOT LOCKER INC 344849104 ACCOUNT [redacted] 3,699	135,091.02	39.69	146,813.31	11,722.29	4.031
1,871	GENERAL DYNAMICS CORP 369550108 ACCOUNT [redacted] 1,871	279,288.93	228.21	426,980.91	147,691.98	2.314
7,413	GITLAB INC CLASS A COM 37637K108 ACCOUNT [redacted] 7,413	397,072.11	34.29	254,191.77	142,880.34-	0.000
5,421	GODADDY INC CLASS A 380237107 ACCOUNT [redacted] 5,421	418,651.33	77.72	421,320.12	2,668.79	0.000
3,152	GRACO INC 384109104 ACCOUNT [redacted] 3,152	140,623.49	73.01	230,127.52	89,504.03	1.287
1,403	GRAINGER W W INC 384802104	420,511.55	688.81	966,400.43	545,888.88	0.999

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 1,403					
3,509	GRANITE CONSTRUCTION INC 387328107 ACCOUNT [redacted] 3,509	137,045.72	41.08	144,149.72	7,104.00	1.266
11,558	GRAPHIC PACKAGING HOLDING CORP 388689101 ACCOUNT [redacted] 11,558	177,615.58	25.49	294,613.42	116,997.84	1.569
3,365	GUARDANT HEALTH INC 40131M109 ACCOUNT [redacted] 3,365	188,484.07	23.44	78,875.60	109,608.47-	0.000
2,102	HF SINCLAIR CORPORATION COM 403949100 ACCOUNT [redacted] 2,102	115,145.88	48.38	101,694.76	13,451.12-	3.721
2,725	HAEMONETICS CORP MASS 405024100 ACCOUNT [redacted] 2,725	200,251.95	82.75	225,493.75	25,241.80	0.000
3,069	HANCOCK HLDG CO 410120109 ACCOUNT [redacted] 3,069	159,084.39	36.40	111,711.60	47,372.79-	3.297
615	HANOVER INS GROUP INC 410867105 ACCOUNT [redacted] 615	61,403.66	128.50	79,027.50	17,623.84	2.521
3,678	HARLEY DAVIDSON INC 412822108 ACCOUNT [redacted] 3,678	177,740.82	37.97	139,653.66	38,087.16-	1.738
1,351	HENRY JACK & ASSOC INC 426281101 ACCOUNT [redacted] 1,351	188,978.76	150.72	203,622.72	14,643.96	1.380
12,249	HOLOGIC INC 436440101 ACCOUNT [redacted] 12,249	905,847.23	80.70	988,494.30	82,647.07	0.000
7,416	HONEYWELL INTERNATIONAL INC 438516106 ACCOUNT [redacted] 2,239 ACCOUNT [redacted] 5,177	1,567,806.50	191.12	1,417,345.92	150,460.58-	2.156
3,827	HOSTESS BRANDS INC 44109J106 ACCOUNT [redacted] 3,827	96,032.44	24.88	95,215.76	816.68-	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,760	HUB GROUP INC CL A 443320106 ACCOUNT [redacted] 1,760	117,356.07	83.94	147,734.40	30,378.33	0.000
1,112	HUBSPOT INC 443573100 ACCOUNT [redacted] 1,112	438,238.79	428.75	476,770.00	38,531.21	0.000
328	HUNTINGTON INGALLS INDS INC 446413106 ACCOUNT [redacted] 328	57,445.15	207.02	67,902.56	10,457.41	2.396
3,810	HYATT HOTELS CORP CL A 448579102 ACCOUNT [redacted] 3,810	257,740.04	111.79	425,919.90	168,179.86	0.000
4,346	IRHYTHM TECHNOLOGIES INC 450056106 ACCOUNT [redacted] 4,346	312,161.43	124.03	539,034.38	226,872.95	0.000
2,191	INARI MEDICAL INC COM 45332Y109 ACCOUNT [redacted] 2,191	154,718.38	61.74	135,272.34	19,446.04-	0.000
1,056	INGEVITY CORPORATION 45688C107 ACCOUNT [redacted] 1,056	43,162.29	71.52	75,525.12	32,362.83	0.000
1,792	INGREDION INC 457187102 ACCOUNT [redacted] 1,792	175,054.86	101.73	182,300.16	7,245.30	2.792
1,630	INSIGHT ENTERPRISES INC 45765U103 ACCOUNT [redacted] 1,630	59,650.45	142.96	233,024.80	173,374.35	0.000
2,558	INSPERITY INC 45778Q107 ACCOUNT [redacted] 2,558	215,648.16	121.55	310,924.90	95,276.74	1.711
9,366	INTEL CORP 458140100 ACCOUNT [redacted] 9,366	434,433.80	32.67	305,987.22	128,446.58-	1.530
2,288	INTERDIGITAL INC PA 45867G101 ACCOUNT [redacted] 2,288	134,006.01	72.90	166,795.20	32,789.19	1.920
5,119	INTERPUBLIC GROUP COS INC 460690100	150,170.51	37.24	190,631.56	40,461.05	3.330

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 5,119					
2,441	INTUITIVE SURGICAL INC 46120E602 ACCOUNT [redacted] 2,441	753,608.79	255.47	623,602.27	130,006.52-	0.000
1,143	JABIL CIRCUIT INC 466313103 ACCOUNT [redacted] 1,143	65,334.79	88.16	100,766.88	35,432.09	0.363
2,234	JACOBS ENGINEERING GROUP INC. COM 46982L108 ACCOUNT [redacted] 2,234	300,930.52	117.51	262,517.34	38,413.18-	0.885
1,511	JEFFERIES FINL GROUP INC 47233W109 ACCOUNT [redacted] 1,511	45,161.15	31.74	47,959.14	2,797.99	3.781
5,098	JOHNSON & JOHNSON 478160104 ACCOUNT [redacted] 5,098	698,878.68	155.00	790,190.00	91,311.32	2.916
356	JONES LANG LASALLE INC 48020Q107 ACCOUNT [redacted] 356	35,031.64	145.49	51,794.44	16,762.80	0.000
3,580	JUNIPER NETWORKS INC 48203R104 ACCOUNT [redacted] 3,580	114,414.65	34.42	123,223.60	8,808.95	2.557
1,519	KARUNA THERAPEUTICS INC 48576A100 ACCOUNT [redacted] 1,519	269,712.15	181.64	275,911.16	6,199.01	0.000
5,185	KENNEDY-WILSON HLDGS INC 489398107 ACCOUNT [redacted] 5,185	97,692.37	16.59	86,019.15	11,673.22-	5.787
2,355	KORN FERRY INTL NEW 500643200 ACCOUNT [redacted] 2,355	117,640.20	51.74	121,847.70	4,207.50	1.160
25,044	KOSMOS ENERGY LTD 500688106 ACCOUNT [redacted] 25,044	83,541.09	7.44	186,327.36	102,786.27	0.000
1,328	LKQ CORP 501889208 ACCOUNT [redacted] 1,328	70,774.70	56.76	75,377.28	4,602.58	1.938

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,806	LCI INDUSTRIES 50189K103 ACCOUNT [redacted] 1,806	162,009.22	109.87	198,425.22	36,416.00	3.823
737	LPL FINL HLDGS INC 50212V100 ACCOUNT [redacted] 737	60,152.57	202.40	149,168.80	89,016.23	0.593
234	LANDSTAR SYSTEM INC 515098101 ACCOUNT [redacted] 234	26,166.75	179.26	41,946.84	15,780.09	0.669
1,325	LANTHEUS HLDGS INC 516544103 ACCOUNT [redacted] 1,325	73,755.60	82.56	109,392.00	35,636.40	0.000
5,273	LATTICE SEMICONDUCTOR CORP 518415104 ACCOUNT [redacted] 5,273	316,065.82	95.50	503,571.50	187,505.68	0.000
2,232	ESTEE LAUDER COMPANIES 518439104 ACCOUNT [redacted] 2,232	478,973.42	246.46	550,098.72	71,125.30	1.071
14,106	LAUREATE EDUCATION INC -A 518613203 ACCOUNT [redacted] 14,106	151,163.12	11.76	165,886.56	14,723.44	0.000
5,138	LENNAR CORP CL A 526057104 ACCOUNT [redacted] 5,138	218,670.74	105.11	540,055.18	321,384.44	1.427
7,546	LEONARDO DRS INC COM 52661A108 ACCOUNT [redacted] 7,546	96,812.16	12.97	97,871.62	1,059.46	0.000
821	LILLY ELI & CO 532457108 ACCOUNT [redacted] 821	259,241.15	343.42	281,947.82	22,706.67	1.316
1,905	LITHIA MTRS INC - CL A 536797103 ACCOUNT [redacted] 1,253 ACCOUNT [redacted] 652	460,970.00	228.93	436,111.65	24,858.35-	0.734
983	LIVE NATION INC 538034109 ACCOUNT [redacted] 983	68,963.84	70.00	68,810.00	153.84-	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
4,533	LOWES COMPANIES INC COS INC 548661107 ACCOUNT [redacted] 4,533	966,134.78	199.97	906,464.01	59,670.77-	2.100
6,469	MADDEN STEVEN LTD 556269108 ACCOUNT [redacted] 6,469	177,043.75	36.00	232,884.00	55,840.25	2.333
4,054	MARSH & MCLENNAN COS INC 571748102 ACCOUNT [redacted] 4,054	660,582.60	166.55	675,193.70	14,611.10	1.417
1,416	MARTIN MARIETTA MATERIALS INC 573284106 ACCOUNT [redacted] 1,416	239,825.23	355.06	502,764.96	262,939.73	0.744
868	MASONITE INTERNATIONAL CORP 575385109 ACCOUNT [redacted] 868	95,382.00	90.77	78,788.36	16,593.64-	0.000
14,633	MERCK & CO INC 58933Y105 ACCOUNT [redacted] 4,287 ACCOUNT [redacted] 10,346	1,152,012.00	106.39	1,556,804.87	404,792.87	2.745
15,029	METLIFE INC 59156R108 ACCOUNT [redacted] 15,029	821,155.54	57.94	870,780.26	49,624.72	3.452
12,510	MICROSOFT CORP 594918104 ACCOUNT [redacted] 2,714 ACCOUNT [redacted] 9,796	1,737,860.43	288.30	3,606,633.00	1,868,772.57	0.943
7,808	MICROCHIP TECHNOLOGY INC 595017104 ACCOUNT [redacted] 7,808	231,977.06	83.78	654,154.24	422,177.18	1.709
4,416	MIRATI THERAPEUTICS INC 60468T105 ACCOUNT [redacted] 4,416	351,196.86	37.18	164,186.88	187,009.98-	0.000
2,759	MOHAWK INDS INC 608190104 ACCOUNT [redacted] 2,759	255,081.41	100.22	276,506.98	21,425.57	0.000
2,273	MOLINA HEALTHCARE INC 60855R100 ACCOUNT [redacted] 1,422 ACCOUNT [redacted] 851	366,868.77	267.49	608,004.77	241,136.00	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,543	MONGODB INC 60937P106 ACCOUNT [redacted] 1,543	485,891.90	233.12	359,704.16	126,187.74-	0.000
14,820	MONSTER BEVERAGE CORP NEW 61174X109 ACCOUNT [redacted] 14,820	521,674.52	54.01	800,428.20	278,753.68	0.000
3,716	MOTOROLA SOLUTIONS INC. 620076307 ACCOUNT [redacted] 3,716	612,764.27	286.13	1,063,259.08	450,494.81	1.230
2,156	NCR CORP NEW 62886E108 ACCOUNT [redacted] 2,156	56,606.64	23.59	50,860.04	5,746.60-	0.000
1,886	NETAPP INC 64110D104 ACCOUNT [redacted] 1,886	137,831.72	63.85	120,421.10	17,410.62-	3.132
2,877	NETFLIX.COM INC 64110L106 ACCOUNT [redacted] 2,877	1,272,593.79	345.48	993,945.96	278,647.83-	0.000
2,456	NEUROCRINE BIOSCIENCES INC 64125C109 ACCOUNT [redacted] 2,456	265,426.96	101.22	248,596.32	16,830.64-	0.000
7,968	NEW YORK TIMES CO CLASS A 650111107 ACCOUNT [redacted] 7,968	284,502.23	38.88	309,795.84	25,293.61	1.132
17,878	NEXTIER OILFIELD SOLUTIONS INC 65290C105 ACCOUNT [redacted] 17,878	118,541.30	7.95	142,130.10	23,588.80	0.000
3,381	NEXSTAR MEDIA GROUP INC COMMON STOCK 65336K103 ACCOUNT [redacted] 1,045 ACCOUNT [redacted] 2,336	475,855.16	172.66	583,763.46	107,908.30	3.128
4,384	NEXTERA ENERGY INC 65339F101 ACCOUNT [redacted] 4,384	329,765.04	77.08	337,918.72	8,153.68	2.426
6,634	NIKE INC CL B 654106103 ACCOUNT [redacted] 6,634	958,558.07	122.64	813,593.76	144,964.31-	1.109

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,382	NORDSON CORP 655663102 ACCOUNT [redacted] 1,382	126,741.86	222.26	307,163.32	180,421.46	1.170
1,834	NORTHROP GRUMMAN CORP 666807102 ACCOUNT [redacted] 1,834	562,528.74	461.72	846,794.48	284,265.74	1.499
5,365	GEN DIGITAL INC. 668771108 ACCOUNT [redacted] 5,365	132,550.91	17.16	92,063.40	40,487.51-	2.914
6,452	NOW INC 67011P100 ACCOUNT [redacted] 6,452	63,521.88	11.15	71,939.80	8,417.92	0.000
6,777	NVIDIA CORP 67066G104 ACCOUNT [redacted] 6,777	369,590.30	277.77	1,882,447.29	1,512,856.99	0.058
644	CHORD ENERGY CORPORATION 674215207 ACCOUNT [redacted] 644	66,444.21	134.60	86,682.40	20,238.19	3.715
1,882	OLIN CORP COM PAR $1 680665205 ACCOUNT [redacted] 1,882	104,575.76	55.50	104,451.00	124.76-	1.441
10,602	ORACLE CORPORATION 68389X105 ACCOUNT [redacted] 10,602	580,646.39	92.92	985,137.84	404,491.45	1.722
2,777	OSHKOSH TRUCK CORP 688239201 ACCOUNT [redacted] 2,777	313,535.70	83.18	230,990.86	82,544.84-	1.972
3,406	OUTSET MEDICAL INC COM 690145107 ACCOUNT [redacted] 3,406	162,049.65	18.40	62,670.40	99,379.25-	0.000
2,941	PNC FINL SVCS GROUP INC 693475105 ACCOUNT [redacted] 2,941	334,487.66	127.10	373,801.10	39,313.44	4.721
3,434	PRA GROUP INC 69354N106 ACCOUNT [redacted] 3,434	112,172.43	38.96	133,788.64	21,616.21	0.000
4,432	PALO ALTO NETWORKS INC 697435105	327,741.77	199.74	885,247.68	557,505.91	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 4,432					
4,003	PAR PETE CORP 69888T207 ACCOUNT [redacted] 4,003	59,355.28	29.20	116,887.60	57,532.32	0.000
1,858	PARKER HANNIFIN CORP 701094104 ACCOUNT [redacted] 1,858	305,637.13	336.11	624,492.38	318,855.25	1.583
1,267	PAYCOM SOFTWARE INC 70432V102 ACCOUNT [redacted] 1,267	427,446.76	304.01	385,180.67	42,266.09-	0.000
6,788	PAYPAL HLDGS INC 70450Y103 ACCOUNT [redacted] 6,788	1,105,329.06	75.94	515,480.72	589,848.34-	0.000
3,565	PEABODY ENERGY CORP NEW 704551100 ACCOUNT [redacted] 3,565	93,653.98	25.60	91,264.00	2,389.98-	0.000
2,529	PEAPACK GLADSTONE FINL CORP 704699107 ACCOUNT [redacted] 2,529	87,189.04	29.62	74,908.98	12,280.06-	0.675
4,040	PHILLIPS 66 718546104 ACCOUNT [redacted] 4,040	319,421.21	101.38	409,575.20	90,153.99	4.143
1,230	PINNACLE WEST CAPITAL CORP 723484101 ACCOUNT [redacted] 1,230	96,362.39	79.24	97,465.20	1,102.81	4.366
3,109	POWER INTEGRATIONS INC 739276103 ACCOUNT [redacted] 3,109	93,968.28	84.64	263,145.76	169,177.48	0.898
1,875	PREFERRED BK LOS ANGELES CA 740367404 ACCOUNT [redacted] 1,875	126,652.90	54.81	102,768.75	23,884.15-	4.014
2,944	PROCTER & GAMBLE CO 742718109 ACCOUNT [redacted] 2,944	394,912.06	148.69	437,743.36	42,831.30	2.457
16,027	PROPETRO HOLDING CORP 74347M108 ACCOUNT [redacted] 16,027	187,830.08	7.19	115,234.13	72,595.95-	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
8,649	PUBMATIC INC COM CL A 74467Q103 ACCOUNT [redacted] 8,649	327,229.59	13.82	119,529.18	207,700.41-	0.000
4,971	PULTE HOMES INC 745867101 ACCOUNT [redacted] 4,971	277,832.67	58.28	289,709.88	11,877.21	1.098
3,826	QUALCOMM INC 747525103 ACCOUNT [redacted] 3,826	279,029.80	127.58	488,121.08	209,091.28	2.351
4,917	RPM INTERNATIONAL INC 749685103 ACCOUNT [redacted] 4,917	308,708.57	87.24	428,959.08	120,250.51	1.926
17,210	RAYTHEON TECHNOLOGIES CORP 75513E101 ACCOUNT [redacted] 7,081 ACCOUNT [redacted] 10,129	1,280,432.11	97.93	1,685,375.30	404,943.19	2.247
1,887	REGAL BELOIT CORP WISCONSIN 758750103 ACCOUNT [redacted] 1,887	283,266.03	140.73	265,557.51	17,708.52-	0.995
4,172	RESIDEO TECHNOLOGIES INC -W/I 76118Y104 ACCOUNT [redacted] 4,172	110,690.13	18.28	76,264.16	34,425.97-	0.000
13,623	R1 RCM INC. COM 77634L105 ACCOUNT [redacted] 13,623	191,423.88	15.00	204,345.00	12,921.12	0.000
2,268	S&P GLOBAL INC 78409V104 ACCOUNT [redacted] 2,268	484,933.51	344.77	781,938.36	297,004.85	1.044
23,897	SLM CORP 78442P106 ACCOUNT [redacted] 23,897	270,227.65	12.39	296,083.83	25,856.18	3.551
1,605	SS&C TECHNOLOGIES HLDGS INC 78467J100 ACCOUNT [redacted] 1,605	98,975.10	56.47	90,634.35	8,340.75-	1.417
4,160	SALESFORCE INC 79466L302 ACCOUNT [redacted] 4,160	793,600.93	199.78	831,084.80	37,483.87	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
5,080	MATIV HOLDINGS INC 808541106 ACCOUNT [redacted] 5,080	152,747.28	21.47	109,067.60	43,679.68-	7.452
3,099	SCIENCE APPLICATIONS INTL CORP N 808625107 ACCOUNT [redacted] 3,099	239,564.91	107.46	333,018.54	93,453.63	1.377
1,091	SERVICE CORP INTERNATL 817565104 ACCOUNT [redacted] 1,091	77,076.64	68.78	75,038.98	2,037.66-	1.570
2,065	SHERWIN WILLIAMS CO 824348106 ACCOUNT [redacted] 2,065	537,151.02	224.77	464,150.05	73,000.97-	1.077
1,895	SHOCKWAVE MED INC 82489T104 ACCOUNT [redacted] 1,895	184,772.62	216.83	410,892.85	226,120.23	0.000
652	SKYWORKS SOLUTIONS INC 83088M102 ACCOUNT [redacted] 652	72,763.20	117.98	76,922.96	4,159.76	2.102
4,828	SMITH A O CORP 831865209 ACCOUNT [redacted] 4,828	245,254.56	69.15	333,856.20	88,601.64	1.735
10,779	SOTERA HEALTH COMPANY 83601L102 ACCOUNT [redacted] 10,779	220,759.70	17.91	193,051.89	27,707.81-	0.000
2,234	SOUTH ST CORP 840441109 ACCOUNT [redacted] 2,234	185,486.44	71.26	159,194.84	26,291.60-	2.807
4,316	SPLUNK INC 848637104 ACCOUNT [redacted] 4,316	601,793.96	95.88	413,818.08	187,975.88-	0.000
3,790	SPRINGWORKS THERAPEUTICS INC 85205L107 ACCOUNT [redacted] 3,790	291,824.45	25.74	97,554.60	194,269.85-	0.000
1,962	STANDARD MOTOR PRODUCTS INC 853666105 ACCOUNT [redacted] 1,962	76,152.84	36.91	72,417.42	3,735.42-	3.143
3,755	STRIDE INC COM 86333M108	105,908.32	39.25	147,383.75	41,475.43	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 3,755					
2,412	STRYKER CORP 863667101 ACCOUNT [redacted] 2,412	543,267.47	285.47	688,553.64	145,286.17	1.051
967	SUPER MICRO COMPUTER INC 86800U104 ACCOUNT [redacted] 967	91,294.97	106.55	103,033.85	11,738.88	0.000
	SYNOVUS FINL CORP 87161C501	0.00	30.83	0.00	0.00	0.000
3,050	SYNNEX CORP 87162W100 ACCOUNT [redacted] 3,050	196,841.02	96.79	295,209.50	98,368.48	1.446
2,624	SYNEOS HEALTH INC 87166B102 ACCOUNT [redacted] 2,624	133,093.28	35.62	93,466.88	39,626.40-	0.000
4,645	SYSCO 871829107 ACCOUNT [redacted] 4,645	393,321.15	77.23	358,733.35	34,587.80-	2.538
13,680	TJX COMPANIES INC NEW 872540109 ACCOUNT [redacted] 13,680	973,482.31	78.36	1,071,964.80	98,482.49	1.697
13,497	TEGNA INC 87901J105 ACCOUNT [redacted] 13,497	243,105.49	16.91	228,234.27	14,871.22-	2.247
7,642	TEMPUR-PEDIC INTL INC 88023U101 ACCOUNT [redacted] 7,642	174,083.36	39.49	301,782.58	127,699.22	1.114
2,863	TEREX CORP NEW 880779103 ACCOUNT [redacted] 2,863	79,668.08	48.38	138,511.94	58,843.86	1.240
1,143	TESLA MTRS INC 88160R101 ACCOUNT [redacted] 1,143	177,015.66	207.46	237,126.78	60,111.12	0.000
2,015	TEXTRON INC 883203101 ACCOUNT [redacted] 2,015	100,407.50	70.63	142,319.45	41,911.95	0.113
1,534	THERMO FISHER SCIENTIFIC INC SR 883556102	411,143.85	576.37	884,151.58	473,007.73	0.243

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted]	1,534					
1,396	TOPBUILD CORP 89055F103		228,563.01	208.14	290,563.44	62,000.43	0.000
	ACCOUNT [redacted]	1,396					
2,833	TRAVEL PLUS LEISURE CO 894164102		125,621.67	39.20	111,053.60	14,568.07-	4.592
	ACCOUNT [redacted]	2,833					
18,188	TRUIST FINANCIAL CORP COM 89832Q109		862,154.26	34.10	620,210.80	241,943.46-	6.100
	ACCOUNT [redacted]	18,188					
1,245	TYLER TECHNOLOGIES INC 902252105		440,486.53	354.64	441,526.80	1,040.27	0.000
	ACCOUNT [redacted]	1,245					
19,334	US BANCORP DEL 902973304		1,041,149.87	36.05	696,990.70	344,159.17-	5.326
	ACCOUNT [redacted]	19,334					
6,178	U S SILICA HLDGS INC 90346E103		70,796.79	11.94	73,765.32	2,968.53	0.000
	ACCOUNT [redacted]	6,178					
13,072	UBER TECHNOLOGIES INC 90353T100		418,577.59	31.70	414,382.40	4,195.19-	0.000
	ACCOUNT [redacted]	13,072					
3,481	UNITED PARCEL SERVICE 911312106		390,745.72	193.99	675,279.19	284,533.47	3.340
	ACCOUNT [redacted]	3,481					
921	UNITED RENTALS INC 911363109		282,710.99	395.76	364,494.96	81,783.97	1.496
	ACCOUNT [redacted]	921					
4,221	US FOODS HLDG CORP 912008109		145,952.23	36.94	155,923.74	9,971.51	0.000
	ACCOUNT [redacted]	4,221					
2,865	UNITEDHEALTH GROUP INC 91324P102		723,376.97	472.59	1,353,970.35	630,593.38	1.397
	ACCOUNT [redacted]	2,865					
3,292	UNITY SOFTWARE INC COM 91332U101		226,424.46	32.44	106,792.48	119,631.98-	0.000
	ACCOUNT [redacted]	3,292					

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
841	UNIVERSAL HEALTH SVCS INC CL B 913903100 ACCOUNT [redacted] 841	109,126.00	127.10	106,891.10	2,234.90-	0.629
10,979	VALLEY NATL BANCORP 919794107 ACCOUNT [redacted] 10,979	121,769.46	9.24	101,445.96	20,323.50-	4.762
3,567	VALVOLINE INC 92047W101 ACCOUNT [redacted] 3,567	72,295.87	34.94	124,630.98	52,335.11	1.431
8,167	VECTOR GROUP LTD 92240M108 ACCOUNT [redacted] 8,167	94,661.25	12.01	98,085.67	3,424.42	6.661
4,194	VERACYTE INC 92337F107 ACCOUNT [redacted] 4,194	101,352.31	22.30	93,526.20	7,826.11-	0.000
21,819	VERIZON COMMNS INC 92343V104 ACCOUNT [redacted] 21,819	1,138,808.49	38.89	848,540.91	290,267.58-	6.711
2,391	VERITEX HLDGS INC 923451108 ACCOUNT [redacted] 2,391	71,412.24	18.26	43,659.66	27,752.58-	4.381
7,797	VISA INC CL A 92826C839 ACCOUNT [redacted] 7,797	1,297,725.64	225.46	1,757,911.62	460,185.98	0.798
3,226	VOYA FINL INC 929089100 ACCOUNT [redacted] 3,226	204,857.25	71.46	230,529.96	25,672.71	1.120
1,759	WALKER & DUNLOP INC 93148P102 ACCOUNT [redacted] 1,759	60,289.49	76.17	133,983.03	73,693.54	3.308
1,741	WEBSTER FINL CORP WATERBURY CONN 947890109 ACCOUNT [redacted] 1,741	99,406.61	39.42	68,630.22	30,776.39-	4.059
1,958	WERNER ENTERPRISE INC 950755108 ACCOUNT [redacted] 1,958	89,359.62	45.49	89,069.42	290.20-	1.143
3,270	WESCO INTERNATIONAL INC 95082P105	138,637.09	154.54	505,345.80	366,708.71	0.971

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT [redacted] 3,270					
528	WEX INC 96208T104 ACCOUNT [redacted] 528	90,516.94	183.89	97,093.92	6,576.98	0.000
2,171	WILEY JOHN & SONS INC CL A 968223206 ACCOUNT [redacted] 2,171	98,784.49	38.77	84,169.67	14,614.82-	3.585
1,592	WINGSTOP INC 974155103 ACCOUNT [redacted] 1,592	277,756.24	183.58	292,259.36	14,503.12	0.414
2,198	WINTRUST FINL CORP 97650W108 ACCOUNT [redacted] 2,198	173,247.54	72.95	160,344.10	12,903.44-	2.193
2,127	WORKDAY INC 98138H101 ACCOUNT [redacted] 2,127	505,911.73	206.54	439,310.58	66,601.15-	0.000
4,611	WORLD FUEL SERVICES CORP 981475106 ACCOUNT [redacted] 4,611	157,773.89	25.55	117,811.05	39,962.84-	2.192
7,013	XCEL ENERGY INC 98389B100 ACCOUNT [redacted] 7,013	467,761.02	67.44	472,956.72	5,195.70	3.084
4,338	XYLEM INC 98419M100 ACCOUNT [redacted] 4,338	358,722.00	104.70	454,188.60	95,466.60	1.261
4,560	ZOETIS INC 98978V103 ACCOUNT [redacted] 4,560	495,961.75	166.44	758,966.40	263,004.65	0.901
2,446	AXALTA COATING SYSTEMS LTD G0750C108 ACCOUNT [redacted] 2,446	73,475.42	30.29	74,089.34	613.92	0.000
2,981	FRESH DEL MONTE PRODUCE INC G36738105 ACCOUNT [redacted] 2,981	85,349.67	30.11	89,757.91	4,408.24	1.993
6,890	INTERNATIONAL GAME TECHNOLOGY G4863A108 ACCOUNT [redacted] 6,890	123,640.63	26.80	184,652.00	61,011.37	2.985

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,862	WEATHERFORD INTERNATIONAL PL G48833118 ACCOUNT [redacted] 1,862	101,357.97	59.35	110,509.70	9,151.73	0.000
11,031	NATIONAL ENERGY SERVCES REUNITED G6375R107 ACCOUNT [redacted] 11,031	90,449.69	5.26	58,023.06	32,426.63-	0.000
	TOTAL COMMON STOCK	93,075,159.35		111,465,640.21©	18,390,480.86	
	CLOSELY HELD - EQUITY					
3,029.8401	MULTI-EMPLOYER PROPERTY TRUST 997634AF7 ACCOUNT [redacted] 3,029.840085	5,324,516.18	15077.0846	45,681,155.29 To pg. 1	40,356,639.11	0.000
36,430	HAMILTON LANE SECONDARY FUND II LP CHB004620 ACCOUNT [redacted] 36,430	105,398.38	1.00	36,430.00 To pg. 1	68,968.38-	0.000
369,122.24	LANDMARK EQUITY PARTNERS XIV LP CHB008159 ACCOUNT [redacted] 369,122.24	310,985.06	1.00	369,122.24 To pg. 1	58,137.18	0.000
26,709,612.69	BLACKSTONE BPIF NON-TAXABLE LP CHB016764 ACCOUNT [redacted] 26,709,612.69	16,500,000.00	1.00	26,709,612.69 To pg. 1	10,209,612.69	0.000

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
17,203,315	GROSVENOR INSTITUTIONAL PARTNERS LP. MASTER SERIES-TA CHB035434 ACCOUNT [redacted] 17,203,315	14,000,000.00	1.00	17,203,315.00 To pg. 1	3,203,315.00	0.000
6,047,758.66	RENAISSANCE INSTITUTIONAL EQUITY FUND LLC - SERIES B CHB041192 ACCOUNT [redacted] 6,047,758.66	5,000,000.00	1.00	6,047,758.66 To pg. 1	1,047,758.66	0.000
806,245.1	UBC RUSSELL 3000 INDEX TRUST CHB061182 ACCOUNT [redacted] 806,245.1	87,195,407.57	111.07	89,549,643.26 To pg. 1	2,354,235.69	0.000
	FOREIGN STOCK					
6,222	ENERPLUS CORP 292766102 ACCOUNT [redacted] 6,222	35,406.92	14.41	89,659.02	54,252.10	1.409
3,989	RITCHIE BROS AUCTIONEERS 767744105 ACCOUNT [redacted] 2,105 ACCOUNT [redacted] 1,884	255,889.09	56.29	224,540.81	31,348.28-	1.919
1,622	ASSURED GUARANTY LTD G0585R106 ACCOUNT [redacted] 1,622	50,326.15	50.27	81,537.94	31,211.79	2.228

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
3,227	AXIS CAPITAL HOLDINGS LTD G0692U109		161,613.56	54.52	175,936.04	14,322.48	3.228
	ACCOUNT [redacted]	3,227					
4,552	EATON CORP PLC G29183103		699,728.03	171.34	779,939.68	80,211.65	2.008
	ACCOUNT [redacted]	4,552					
2,969	ESSENT GROUP LTD G3198U102		93,655.30	40.05	118,908.45	25,253.15	2.497
	ACCOUNT [redacted]	2,969					
598	EVEREST RE GROUP LTD G3223R108		132,799.67	358.02	214,095.96	81,296.29	1.843
	ACCOUNT [redacted]	598					
5,193	HERBALIFE LTD G4412G101		72,157.77	16.10	83,607.30	11,449.53	0.000
	ACCOUNT [redacted]	5,193					
2,556	ICON PLC G4705A100		505,747.71	213.59	545,936.04	40,188.33	0.000
	ACCOUNT [redacted]	803					
	ACCOUNT [redacted]	1,753					
16,799	INVESCO LTD G491BT108		401,803.04	16.40	275,503.60	126,299.44-	4.573
	ACCOUNT [redacted]	16,799					
3,846	MEDTRONIC PLC G5960L103		318,536.56	80.62	310,064.52	8,472.04-	3.374
	ACCOUNT [redacted]	3,846					
4,008	APTIV PLC G6095L109		354,791.46	112.19	449,657.52	94,866.06	0.000
	ACCOUNT [redacted]	4,008					
1,122	RENAISSANCE RE HLDGS LTD G7496G103		178,344.01	200.34	224,781.48	46,437.47	0.759
	ACCOUNT [redacted]	1,122					
103	WHITE MOUNTAINS INSURANCE G9618E107		141,593.40	1377.49	141,881.47	288.07	0.073
	ACCOUNT [redacted]	103					
14,489	ALCON INC H01301128		840,171.13	70.54	1,022,054.06	181,882.93	0.295
	ACCOUNT [redacted]	5,649					
	ACCOUNT [redacted]	8,840					

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,934	CHECK POINT SOFTWARE TECH ADR M22465104 ACCOUNT [redacted] 1,934	240,391.70	130.00	251,420.00	11,028.30	0.000
9,892	JFROG LTD M6191J100 ACCOUNT [redacted] 9,892	223,740.32	19.70	194,872.40	28,867.92-	0.000
989	ASML HOLDING N V N07059210 ACCOUNT [redacted] 989	389,980.19	680.71	673,222.19	283,242.00	0.755
3,517	ROYAL CARIBBEAN CRUISES LTD V7780T103 ACCOUNT [redacted] 3,517	282,936.32	65.30	229,660.10	53,276.22-	0.000
8,678	FLEX LTD Y2573F102 ACCOUNT [redacted] 8,678	111,507.10	23.01	199,680.78	88,173.68	0.000
	TOTAL FOREIGN STOCK	5,491,119.43		6,286,959.36 ©	795,839.93	
	ADR					
1,046	ARGENX SE ADR 04016X101 ACCOUNT [redacted] 1,046	224,386.33	372.58	389,718.68	165,332.35	0.000
23,753	MICHELIN COMPAGNIE GENERALE DES ADR 59410T106 ACCOUNT [redacted] 23,753	351,751.67	15.289	363,159.62	11,407.95	3.061
44,124	MITSUBISHI UFJ FINANCIAL GROUP ADR 606822104 ACCOUNT [redacted] 44,124	219,380.12	6.39	281,952.36	62,572.24	2.833
4,158	SEA LTD ADR 81141R100 ACCOUNT [redacted] 4,158	700,794.54	86.55	359,874.90	340,919.64-	0.000
5,708	SONY CORP AMERN SH NEW ADR 835699307 ACCOUNT [redacted] 5,708	270,263.44	90.65	517,430.20	247,166.76	0.426
	TOTAL ADR	1,766,576.10		1,912,135.76 ©	145,559.66	

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	OPEN END MF - EQUITY					
362,244.199	INVESCO INTERNATIONAL SMALL-MID COMPANY FUND CLASS Y 00900W530 ACCOUNT [redacted] 362,244.199	14,346,456.51	41.83	15,152,674.84 To pg. 1	806,218.33	0.237
	CLOSED END MF - EQUITY					
662,057	VANGUARD FTSE ALL WORLD EX-US INDEX FD 922042775 ACCOUNT [redacted] 662,057	29,741,943.79	53.47	35,400,187.79 To pg. 1	5,658,244.00	2.942
117,204	VANGUARD INDEX FDS EXTD MARKET VIPERS 922908652 ACCOUNT [redacted] 117,204	10,763,068.19	140.20	16,432,006.80 To pg. 1	5,668,932.61	1.292
32,738	VANGUARD GROWTH 922908736 ACCOUNT [redacted] 32,738	5,811,032.18	249.44	8,166,166.72 To pg. 1	2,355,134.54	0.653
	TOTAL CLOSED END MF - EQUITY	46,316,044.16		59,998,355.31	13,682,311.15	
	REAL ESTATE INVESTMENT TRUSTS					
3,774	AMERICOLD REALTY TRUST, INC 03064D108 ACCOUNT [redacted] 3,774	127,752.94	28.45	107,370.30	20,382.64-	3.093
10,060	CORECIVIC INC ADR 21871N101 ACCOUNT [redacted] 10,060	118,431.38	9.20	92,552.00	25,879.38-	0.000
2,780	CROWN CASTLE INC. 22822V101 ACCOUNT [redacted] 2,780	455,797.62	133.84	372,075.20	83,722.42-	4.677
832	EQUINIX INC 29444U700 ACCOUNT [redacted] 832	428,373.04	721.04	599,905.28	171,532.24	1.892
4,031	EQUITY LIFESTYLE PROPERTIES 29472R108 ACCOUNT [redacted] 4,031	221,543.95	67.13	270,601.03	49,057.08	2.666
12,147	EQUITY RESIDENTIAL 29476L107 ACCOUNT [redacted] 12,147	822,388.95	60.00	728,820.00	93,568.95-	4.417

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
451	ESSEX PROPERTY TRUST INC 297178105 ACCOUNT [redacted] 451	103,925.15	209.14	94,322.14	9,603.01-	4.418
2,902	HIGHWOODS PROPERTIES INC 431284108 ACCOUNT [redacted] 2,902	82,864.58	23.19	67,297.38	15,567.20-	8.624
2,735	SPIRIT RLTY CAP INC NEW 84860W300 ACCOUNT [redacted] 2,735	107,947.02	39.84	108,962.40	1,015.38	6.657
	TOTAL REAL ESTATE INVESTMENT TRUSTS	2,469,024.63		2,441,905.73 Ⓒ	27,118.90-	
	TOTAL EQUITY SECURITIES	325,576,298.80		430,721,182.54	105,144,883.74	
	OTHER INVESTMENTS					
	PARTNERSHIPS PUBLICLY TRADED					
7,881	VIPER ENERGY PARTNERS LP 92763M105 ACCOUNT [redacted] 7,881	160,831.29	28.00	220,668.00 Ⓒ	59,836.71	3.571
	SHORT TERM INVESTMENTS					
	SHORT TERM INVESTMENTS					
94,130	INVESCO PREMIER U.S. GOVERNMENT MONEY PORTFOLIO INSTL INVESCO 00142W843 ACCOUNT [redacted] 94,130	94,130.00	1.00	94,130.00 Ⓓ	0.00	4.710
759,765	INVESCO PREMIER PORTFOLIO INS INVESCO 00142W868 ACCOUNT [redacted] 200,883 ACCOUNT [redacted] 199,055 ACCOUNT [redacted] 359,827	759,765.00	1.00	759,765.00 Ⓓ	0.00	4.840
.85	MULTI-ER CASH VEHICLE 00599SVA0 ACCOUNT 1055066219 .85	0.85	1.00	0.85 Ⓓ	0.00	0.000
4,541,077.62	COMERICA SHORT TERM FUND 20035Y102 ACCOUNT [redacted] 2,473,020.25 Ⓔ ACCOUNT [redacted] 6.19 ACCOUNT [redacted] 1,517,992.54 ACCOUNT [redacted] 550,058.64	4,541,077.62	1.00	4,541,077.62 Ⓔ (2,473,020) - Comerica Short Term Ⓓ 2,068,058 - Total int. bearing cash	0.00	4.840

Σ Ⓒ 122,327,307 - To pg. 1
Comerica Corporate Stock - Common

Σ Ⓓ 2,921,955 - To pg. 1
Comerica Short Term Investments

ComericA

PNC INSTITUTIONAL ASSET MANAGEMENT

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Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$610,167.86 610,167.860	$610,167.86 (F) $1.0000	2.72 %	$610,167.86 $1.00		4.71 %	$28,737.33	$2,645.99

Equities

Stocks

Consumer discretionary

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AUTOZONE INC (AZO)	$273,519.40 110	$270,396.50 $2,458.1500	1.21 %	$120,824.34 $1,098.40	$149,572.16			
GENTEX CORP (GNTX)	408,265.00 14,300	400,829.00 28.0300	1.79 %	336,719.00 23.55	64,110.00	1.72 %	6,864.00	
Total consumer discretionary		**$671,225.50**	**2.99 %**	**$457,543.34**	**$213,682.16**	**1.02 %**	**$6,864.00**	

Consumer staples

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ALTRIA GROUP INC (MO)	$510,730.00 11,000	$490,820.00 $44.6200	2.19 %	$465,172.51 $42.29	$25,647.49	8.43 %	$41,360.00	$10,340.00
CASEYS GENERAL STORES INC (CASY)	521,954.50 2,510	543,314.60 216.4600	2.43 %	477,412.60 190.20	65,902.00	0.71 %	3,815.20	
DOLLAR GENERAL CORP (DG)	508,305.00 2,350	494,581.00 210.4600	2.21 %	474,025.41 201.71	20,555.59	1.13 %	5,546.00	
PEPSICO INC (PEP)	436,427.95 2,515	458,484.50 182.3000	2.05 %	260,726.96 103.67	197,757.54	2.53 %	11,569.00	

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Consumer staples

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
WALMART INC (WMT)	600,499.25 4,225	622,976.25 147.4500	2.78 %	426,488.50 100.94	196,487.75	1.55 %	9,633.00	2,408.25
Total consumer staples		**$2,610,176.35**	**11.63 %**	**$2,103,825.98**	**$506,350.37**	**2.76 %**	**$71,923.20**	**$12,748.25**

Energy

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CHEVRON CORPORATION (CVX)	$787,773.00 4,900	$799,484.00 $163.1600	3.57 %	$461,889.57 $94.26	$337,594.43	3.71 %	$29,596.00	
DIAMOND BACK ENERGY INC (FANG)	260,073.00 1,850	250,064.50 135.1700	1.12 %	131,663.88 71.17	118,400.62	2.22 %	5,550.00	
EOG RES INC (EOG)	234,516.50 2,075	237,857.25 114.6300	1.06 %	180,841.02 87.15	57,016.23	2.88 %	6,847.50	
HF SINCLAIR CORP (DINO)	407,455.40 8,195	396,474.10 48.3800	1.77 %	302,715.57 36.94	93,758.53	3.73 %	14,751.00	
Total energy		**$1,683,879.85**	**7.50 %**	**$1,077,110.04**	**$606,769.81**	**3.37 %**	**$56,744.50**	

Financial

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CHUBB LTD (CB) SEDOL B3BQMF6 ISIN CH0044328745	$525,439.80 2,490	$483,508.20 $194.1800	2.16 %	$308,003.54 $123.70	$175,504.66	1.71 %	$8,266.80	$2,066.70
BERKSHIRE HATHAWAY INC (BRKB) CLASS B	955,213.40 3,130	966,450.10 308.7700	4.31 %	656,676.99 209.80	309,773.11			
CME GROUP INC (CME) A DERIVATIVIES EXCHANGE	569,982.00 3,075	588,924.00 191.5200	2.63 %	414,192.87 134.70	174,731.13	2.30 %	13,530.00	

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Financial

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FISERV INC (FISV)	579,478.15 5,035	569,106.05 113.0300	2.54 %	542,290.15 107.70	26,815.90			
HANOVER INSURANCE GROUP INC (THG)	474,232.00 3,400	436,900.00 128.5000	1.95 %	391,135.54 115.04	45,764.46	2.53 %	11,016.00	
JPMORGAN CHASE & CO (JPM)	566,232.50 3,950	514,724.50 130.3100	2.30 %	204,584.64 51.79	310,139.86	3.07 %	15,800.00	
PNC FINANCIAL SERVICES GROUP INC (PNC)	484,405.35 3,200	406,720.00 127.1000	1.82 %	378,599.11 118.31	28,120.89	4.73 %	19,200.00	
RAYMOND JAMES FINANCIAL INC (RJF)	368,221.70 3,395	316,651.65 93.2700	1.42 %	135,323.89 39.86	181,327.76	1.81 %	5,703.60	1,425.90
SCHWAB CHARLES CORP NEW (SCHW)	292,025.25 5,500	288,090.00 52.3800	1.29 %	292,025.25 53.10	- 3,935.25	1.91 %	5,500.00	
US BANCORP DEL (USB) COM NEW	392,276.92 8,800	317,240.00 36.0500	1.42 %	307,878.55 34.99	9,361.45	5.33 %	16,896.00	4,224.00
Total financial		**$4,888,314.50**	**21.78 %**	**$3,630,710.53**	**$1,257,603.97**	**1.96 %**	**$95,912.40**	**$7,716.60**

Health care

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BECTON DICKINSON & CO (BDX)	$613,348.25 2,615	$647,317.10 $247.5400	2.89 %	$533,898.12 $204.17	$113,418.98	1.48 %	$9,518.60	
CHARLES RIV LABORATORIES INTL (CRL) INC	477,064.50 2,175	438,958.50 201.8200	1.96 %	471,320.04 216.70	- 32,361.54			
COOPER COS INC (COO) NEW	604,894.50 1,850	690,716.00 373.3600	3.08 %	692,708.55 374.44	- 1,992.55	0.02 %	111.00	
GSK PLC-SPON ADR (GSK) ADR SEDOL BMTZ571 ISIN US37733W2044	279,300.50 8,150	289,977.00 35.5800	1.30 %	250,746.97 30.77	39,230.03	4.05 %	11,736.00	2,712.32
JOHNSON & JOHNSON (JNJ)	827,604.00 5,400	837,000.00 155.0000	3.73 %	560,555.57 103.81	276,444.43	2.92 %	24,408.00	

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Health care

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
UNITEDHEALTH GROUP INC (UNH)	668,695.70 1,405	663,988.95 472.5900	2.96 %	609,890.23 434.09	54,098.72	1.40 %	9,273.00	
Total health care		**$3,567,957.55**	**15.90 %**	**$3,119,119.48**	**$448,838.07**	**1.54 %**	**$55,046.60**	**$2,712.32**

Industrials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AMETEK INC NEW (AME)	$481,304.00 3,400	$494,122.00 $145.3300	2.21 %	$413,081.91 $121.49	$81,040.09	0.69 %	$3,400.00	
BROADRIDGE FINANCIAL SOL (BR) W/I	454,015.50 3,225	472,688.25 146.5700	2.11 %	453,867.68 140.73	18,820.57	1.98 %	9,352.50	2,338.13
DELTA AIR LINES INC (DAL)	330,682.50 8,625	301,185.00 34.9200	1.35 %	315,210.97 36.55	- 14,025.97			
LOCKHEED MARTIN CORP (LMT)	445,804.40 940	444,366.20 472.7300	1.98 %	186,347.17 198.24	258,019.03	2.54 %	11,280.00	
3M COMPANY (MMM)	468,669.00 4,350	457,228.50 105.1100	2.04 %	674,388.41 155.03	- 217,159.91	5.71 %	26,100.00	
WATSCO INC (WSO)	405,264.30 1,330	423,152.80 318.1600	1.89 %	241,851.82 181.84	181,300.98	3.09 %	13,034.00	
Total industrials		**$2,592,742.75**	**11.55 %**	**$2,284,747.96**	**$307,994.79**	**2.44 %**	**$63,166.50**	**$2,338.13**

Information technology

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AMPHENOL CORP NEW (APH) CL A	$447,678.00 5,775	$471,933.00 $81.7200	2.11 %	$409,357.79 $70.88	$62,575.21	1.03 %	$4,851.00	$1,212.75
GUIDEWIRE SOFTWARE INC (GWRE)	438,812.50 6,250	512,812.50 82.0500	2.29 %	542,009.91 86.72	- 29,197.41			

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Information technology

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ROPER TECHNOLOGIES INC (ROP)	402,237.00 935	412,045.15 440.6900	1.84 %	400,139.72 427.96	11,905.43	0.62 %	2,552.55	
Total information technology		**$1,396,790.65**	**6.22 %**	**$1,351,507.42**	**$45,283.23**	**0.53 %**	**$7,403.55**	**$1,212.75**

Materials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AIR PRODUCTS & CHEMICALS INC (APD)	$486,166.00 1,700	$488,257.00 $287.2100	2.18 %	$395,164.64 $232.45	$93,092.36	2.44 %	$11,900.00	$2,975.00
CF INDUSTRIES HOLDINGS INC (CF)	289,449.30 3,370	244,291.30 72.4900	1.09 %	101,063.97 29.99	143,227.33	2.21 %	5,392.00	
Total materials		**$732,548.30**	**3.26 %**	**$496,228.61**	**$236,319.69**	**2.36 %**	**$17,292.00**	**$2,975.00**

Real estate

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
EQUINIX INC (EQIX)	$282,190.70 410	$295,626.40 $721.0400	1.32 %	$281,870.76 $687.49	$13,755.64	1.90 %	$5,592.40	
EQUITY LIFESTYLE PROPERTIES (ELS) REIT	298,018.50 4,350	292,015.50 67.1300	1.31 %	273,977.83 62.98	18,037.67	2.67 %	7,786.50	1,946.63
Total real estate		**$587,641.90**	**2.62 %**	**$555,848.59**	**$31,793.31**	**2.28 %**	**$13,378.90**	**$1,946.63**

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN BUCKHEAD CAP
CUSTODY STATEMENT

March 31, 2023

Detail

Telecommunication services

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ACTIVISION BLIZZARD INC (ATVI)	$587,125.00 7,700	$659,043.00 $85.5900	2.94 %	$520,263.54 $67.57	$138,779.46	0.55 %	$3,619.00	
ALPHABET INC/CA-CL A (GOOGL)	328,719.00 3,650	378,614.50 103.7300	1.69 %	374,071.63 102.49	4,542.87			
COMCAST CORPORATION CL A (CMCSA)	552,903.75 14,875	563,911.25 37.9100	2.52 %	533,512.49 35.87	30,398.76	3.06 %	17,255.00	
ELECTRONIC ART (EA)	453,189.90 4,085	492,038.25 120.4500	2.20 %	543,171.39 132.97	- 51,133.14	0.64 %	3,104.60	
Total telecommunication services		**$2,093,607.00**	**9.33 %**	**$1,971,019.05**	**$122,587.95**	**1.15 %**	**$23,978.60**	

Utilities

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ATMOS ENERGY CORP (ATO)	$524,566.50 4,650	$522,474.00 $112.3600	2.33 %	$471,261.77 $101.35	$51,212.23	2.64 %	$13,764.00	
SOUTHERN CO (SO)	442,681.20 7,020	488,451.60 69.5800	2.18 %	327,059.42 46.59	161,392.18	3.91 %	19,094.40	
Total utilities		**$1,010,925.60**	**4.50 %**	**$798,321.19**	**$212,604.41**	**3.25 %**	**$32,858.40**	
Total stocks		**$21,835,809.95** (G)	**97.28 %**	**$17,845,982.19**	**$3,989,827.76**	**2.04 %**	**$444,568.65**	**$31,649.68**

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Detail

Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$549,047.99 549,047.990	$549,047.99 (F) $1.0000	0.95 %	$549,047.99 $1.00		4.71 %	$25,858.74	$2,538.54

Fixed income

Corporate bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AIG GLOBAL FUNDING SER 144A SECR 00.900% DUE 09/22/2025 RATING: A2 (00138CAN8)	$71,651.20 80,000	$72,352.00 $90.4400	0.13 %	$79,933.60 $99.92	- $7,581.60	1.00 %	$720.00	$18.00
AT&T INC CALL 11/15/2034 @ 100.000 UNSC 04.500% DUE 05/15/2035 RATING: BAA2 (00206RCP5)	71,957.60 80,000	74,940.80 93.6760	0.13 %	79,768.80 99.71	- 4,828.00	4.81 %	3,600.00	1,360.00
AT&T INC CALL 11/01/2031 UNSC 02.250% DUE 02/01/2032 RATING: BAA2 (00206RKH4)	101,470.20 130,000	106,278.90 81.7530	0.19 %	129,764.70 99.82	- 23,485.80	2.76 %	2,925.00	487.50
AT&T INC CALL 09/01/2033 UNSC 02.550% DUE 12/01/2033 RATING: BAA2 (00206RMM1)	53,595.50 70,000	56,304.50 80.4350	0.10 %	68,919.20 98.46	- 12,614.70	3.18 %	1,785.00	595.00

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Detail

Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ABBVIE INC CALL 09/21/2026 UNSC 02.950% DUE 11/21/2026 RATING: BAA1 (00287YBV0)	36,914.80 40,000	38,059.60 95.1490	0.07 %	39,952.40 99.88	- 1,892.80	3.11 %	1,180.00	426.11
ABBVIE INC CALL 08/21/2029 UNSC 03.200% DUE 11/21/2029 RATING: BAA1 (00287YBX6)	17,689.00 20,000	18,560.40 92.8020	0.04 %	19,995.00 99.98	- 1,434.60	3.45 %	640.00	231.11
ABBVIE INC CALL 10/21/2024 UNSC 02.600% DUE 11/21/2024 RATING: BAA1 (00287YBZ1)	114,417.60 120,000	115,813.20 96.5110	0.20 %	119,965.70 99.97	- 4,152.50	2.70 %	3,120.00	1,126.67
ADVOCATE HEALTH CORP SER 2020 CALL 03/15/2030 02.211% DUE 06/15/2030 RATING: AA3 (007589AD6)	83,399.00 100,000	84,725.00 84.7250	0.15 %	100,144.00 100.14	- 15,419.00	2.61 %	2,211.00	651.02
AGILENT TECHNOLOGIES INC CALL 03/04/2030 UNSC 02.100% DUE 06/04/2030 RATING: BAA2 (00846UAM3)	52,680.55 65,000	54,321.80 83.5720	0.10 %	64,131.60 98.66	- 9,809.80	2.52 %	1,365.00	443.62
ALABAMA POWER CO CALL 08/01/2027 UNSC 03.750% DUE 09/01/2027 RATING: A1 (010392FY9)	57,199.80 60,000	58,330.80 97.2180	0.11 %	59,949.60 99.92	- 1,618.80	3.86 %	2,250.00	187.50

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ALBEMARLE CORP CALL 03/01/2032 UNSC 05.050% DUE 06/01/2032 RATING: BAA3 (012653AE1)	47,525.50 50,000	48,838.00 97.6760	0.09 %	49,854.00 99.71	- 1,016.00	5.18 %	2,525.00	841.67
ALEXANDRIA REAL ESTATE E CALL 10/15/2025 @ 100.000 COGT 04.300% DUE 01/15/2026 RATING: BAA1 (015271AH2)	68,017.60 70,000	68,317.20 97.5960	0.12 %	73,573.50 105.11	- 5,256.30	4.41 %	3,010.00	635.44
ALEXANDRIA REAL ESTATE E CALL 02/15/2026 COGT 03.800% DUE 04/15/2026 RATING: BAA1 (015271AP4)	9,574.20 10,000	9,588.00 95.8800	0.02 %	9,989.30 99.89	- 401.30	3.97 %	380.00	175.22
ALLIANT ENERGY FINANCE SER 144A CALL 05/15/2023 03.750% DUE 06/15/2023 RATING: BAA2 (01882YAA4)	29,835.00 30,000	29,898.60 99.6620	0.06 %	29,985.00 99.95	- 86.40	3.77 %	1,125.00	331.25
ALLIANT ENERGY FINANCE SER 144A CALL 02/15/2026 01.400% DUE 03/15/2026 RATING: BAA2 (01882YAC0)	43,361.50 50,000	44,299.00 88.5980	0.08 %	49,906.00 99.81	- 5,607.00	1.59 %	700.00	31.11
AMEREN ILLINOIS CO CALL 12/01/2024 SECR 03.250% DUE 03/01/2025 RATING: A1 (02361DAP5)	120,125.00 125,000	121,585.00 97.2680	0.21 %	132,726.00 106.18	- 11,141.00	3.35 %	4,062.50	338.54

Detail

Fixed income

Corporate bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AMEREN ILLINOIS CO CALL 02/15/2028 MORT 03.800% DUE 05/15/2028 RATING: A1 (02361DAS9)	94,842.00 100,000	97,161.00 97.1610	0.17 %	117,573.00 117.57	- 20,412.00	3.92 %	3,800.00	1,435.56
AMERICAN EXPRESS CO CALL 10/04/2026 UNSC 01.650% DUE 11/04/2026 RATING: A2 (025816CM9)	53,068.20 60,000	53,863.20 89.7720	0.10 %	59,905.20 99.84	- 6,042.00	1.84 %	990.00	404.25
AMERICAN EXPRESS CO CALL 08/04/2024 UNSC 02.550% DUE 03/04/2027 RATING: A2 (025816CS6)	72,416.80 80,000	73,848.00 92.3100	0.13 %	79,925.60 99.91	- 6,077.60	2.77 %	2,040.00	153.00
AMERICAN EXPRESS CO CALL 08/03/2032 UNSC VAR% DUE 08/03/2033 RATING: A2 (025816DA4)	28,063.50 30,000	28,681.50 95.6050	0.05 %	30,000.00 100.00	- 1,318.50	4.63 %	1,326.00	213.63
AMERICAN HONDA FINANCE SER MTN UNSC 02.250% DUE 01/12/2029 RATING: A3 (02665WEB3)	68,615.20 80,000	70,636.80 88.2960	0.13 %	79,820.00 99.78	- 9,183.20	2.55 %	1,800.00	1,290.00
AMERICAN HONDA FINANCE UNSC 04.700% DUE 01/12/2028 RATING: A3 (02665WED9)	59,129.40 60,000	60,582.60 100.9710	0.11 %	59,881.20 99.80	701.40	4.66 %	2,820.00	618.83

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Detail

Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AMGEN INC CALL 02/02/2028 UNSC 05.150% DUE 03/02/2028 RATING: BAA1 (031162DP2)	99,604.00 100,000	102,102.00 102.1020	0.18 %	99,826.00 99.83	2,276.00	5.05 %	5,150.00	414.86
AMPHENOL CORP CALL 02/01/2024 UNSC 03.200% DUE 04/01/2024 RATING: A3 (032095AG6)	78,071.20 80,000	78,388.00 97.9850	0.14 %	77,699.30 97.12	688.70	3.27 %	2,560.00	1,280.00
AMPHENOL CORP CALL 03/01/2029 UNSC 04.350% DUE 06/01/2029 RATING: A3 (032095AH4)	19,448.00 20,000	19,934.80 99.6740	0.04 %	19,980.80 99.90	- 46.00	4.37 %	870.00	290.00
AMPHENOL CORP CALL 06/15/2031 UNSC 02.200% DUE 09/15/2031 RATING: A3 (032095AL5)	39,791.50 50,000	41,472.50 82.9450	0.08 %	49,817.00 99.63	- 8,344.50	2.66 %	1,100.00	48.89
ANALOG DEVICES INC SER 144A CALL 03/15/2027 03.450% DUE 06/15/2027 RATING: A3 (032654AZ8)	47,345.50 50,000	48,343.00 96.6860	0.09 %	55,943.50 111.89	- 7,600.50	3.57 %	1,725.00	507.92
ANHEUSER-BUSCH CO/INBEV SER * CALL 11/01/2025 03.650% DUE 02/01/2026 RATING: A3 (03522AAG5)	124,519.20 130,000	127,596.30 98.1510	0.22 %	129,395.30 99.53	- 1,799.00	3.72 %	4,745.00	790.83

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Fixed income

Corporate bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ANHEUSER BUSCH INBEV WORLDWIDE CALL 10/23/2028 @ 100 04.750% DUE 01/23/2029 RATING: A3 (035240AQ3)	49,152.00 50,000	51,061.00 102.1220	0.09 %	59,268.00 118.54	- 8,207.00	4.66 %	2,375.00	448.61
AON CORP CALL 02/02/2029 COGT 03.750% DUE 05/02/2029 RATING: BAA2 (037389BC6)	27,462.60 30,000	28,668.90 95.5630	0.05 %	29,238.00 97.46	- 569.10	3.93 %	1,125.00	465.62
AON CORP/AON GLOBAL HOLD CALL 04/28/2027 COGT 02.850% DUE 05/28/2027 RATING: BAA2 (03740LAD4)	27,268.80 30,000	27,855.30 92.8510	0.05 %	29,984.20 99.95	- 2,128.90	3.07 %	855.00	292.12
ASCENSION HEALTH SER B CALL 08/15/2029 02.532% DUE 11/15/2029 RATING: AA2 (04352EAA3)	107,286.25 125,000	109,946.25 87.9570	0.19 %	125,877.50 100.70	- 15,931.25	2.88 %	3,165.00	1,195.67
ATMOS ENERGY CORP CALL 06/15/2029 UNSC 02.625% DUE 09/15/2029 RATING: A1 (049560AR6)	51,806.40 60,000	53,700.00 89.5000	0.10 %	60,798.00 101.33	- 7,098.00	2.94 %	1,575.00	70.00
BAE SYSTEMS HOLDINGS INC SER 144A COGT 03.800% DUE 10/07/2024 RATING: BAA2 (05523UAK6)	116,772.00 120,000	117,658.80 98.0490	0.21 %	123,352.00 102.79	- 5,693.20	3.88 %	4,560.00	2,204.00

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BHP BILLITON FIN USA LTD SEDOL 2KTT341 ISIN US055451AZ15 04.750% DUE 02/28/2028 RATING: A1 (055451AZ1)	187,723.80 190,000	192,299.00 101.2100	0.33 %	189,048.10 99.50	3,250.90	4.70 %	9,025.00	777.15
BP CAPITAL MARKETS PLC SEDOL ISIN US05565QDN51 03.279% DUE 09/19/2027 RATING: A2 (05565QDN5)	9,316.50 10,000	9,623.40 96.2340	0.02 %	10,000.00 100.00	- 376.60	3.41 %	327.90	10.93
BANK OF AMERICA CORP CALL 07/23/2028 @ 100 VAR% DUE 07/23/2029 RATING: A2 (06051GHM4)	93,861.00 100,000	96,288.00 96.2880	0.17 %	107,196.80 107.20	- 10,908.80	4.44 %	4,271.00	806.74
BANK OF AMERICA CORPORATION SER MTN CALL 10/22/24@ 100 VAR% DUE 10/22/2025 RATING: A2 (06051GHW2)	18,979.20 20,000	19,039.00 95.1950	0.04 %	20,000.00 100.00	- 961.00	2.58 %	491.20	216.95
BANK OF AMERICA CORPORATION SR MTN CALL 2/13/25 @ 100 VAR% DUE 02/13/2026 RATING: A2 (06051GHY8)	83,736.00 90,000	84,321.00 93.6900	0.15 %	90,000.00 100.00	- 5,679.00	2.16 %	1,813.50	241.80
BANK OF AMERICA CORPORATION SER MTN CALL 10/24/2025 @ 100 VAR% DUE 10/24/2026 RATING: A2 (06051GJK6)	71,187.20 80,000	71,846.40 89.8080	0.13 %	80,000.00 100.00	- 8,153.60	1.34 %	957.60	417.62

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
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Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BANK OF AMERICA CORPORATION SR UNSEC CALL 07/22/2026 @ 100 VAR% DUE 07/22/2027 RATING: A2 (06051GJS9)	105,693.60 120,000	107,605.20 89.6710	0.19 %	121,226.40 101.02	- 13,621.20	1.94 %	2,080.80	398.82
BANK OF AMERICA CORP SER MTN CALL 06/14/2028 @ 100 VAR% DUE 06/14/2029 RATING: A2 (06051GJZ3)	75,672.00 90,000	77,508.90 86.1210	0.14 %	90,760.50 100.85	- 13,251.60	2.43 %	1,878.30	558.27
BANK OF AMERICA CORP SER MTN CALL 12/06/2024 VAR% DUE 12/06/2025 RATING: A2 (06051GKE8)	83,662.20 90,000	84,143.70 93.4930	0.15 %	90,000.00 100.00	- 5,856.30	1.64 %	1,377.00	439.88
BANK OF AMERICA CORP CALL 02/04/2027 UNSC VAR% DUE 02/04/2028 RATING: A2 (06051GKJ7)	44,698.50 50,000	45,479.50 90.9590	0.08 %	50,000.00 100.00	- 4,520.50	2.81 %	1,275.50	201.95
BANK OF AMERICA CORP CALL 04/27/2032 UNSC VAR% DUE 04/27/2033 RATING: A2 (06051GKQ1)	27,886.80 30,000	28,557.00 95.1900	0.05 %	30,000.00 100.00	- 1,443.00	4.81 %	1,371.30	586.61
BANK OF AMERICA CORP CALL 07/22/2027 UNSC VAR% DUE 07/22/2028 RATING: A2 (06051GKW8)	107,587.70 110,000	109,370.80 99.4280	0.19 %	110,000.00 100.00	- 629.20	4.98 %	5,442.80	1,043.20

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
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Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BANK OF MONTREAL SER MTN SEDOL ISIN US06368D3S13 03.700% DUE 06/07/2025 RATING: A2 (06368D3S1)	19,339.20 20,000	19,430.80 97.1540	0.04 %	19,995.40 99.98	- 564.60	3.81 %	740.00	234.33
BANK OF MONTREAL SEDOL ISIN US06368FAJ84 02.650% DUE 03/08/2027 RATING: A2 (06368FAJ8)	45,558.50 50,000	46,175.50 92.3510	0.08 %	49,895.50 99.79	- 3,720.00	2.87 %	1,325.00	84.65
BANK OF MONTREAL SER H SEDOL ISIN US06368LAQ95 04.700% DUE 09/14/2027 RATING: A2 (06368LAQ9)	68,451.60 70,000	69,234.20 98.9060	0.12 %	69,969.20 99.96	- 735.00	4.76 %	3,290.00	155.36
BANK OF MONTREAL SEDOL 2KQJ430 ISIN US06368LGV27 05.203% DUE 02/01/2028 RATING: A2 (06368LGV2)	49,794.50 50,000	50,409.00 100.8180	0.09 %	49,998.00 100.00	411.00	5.17 %	2,601.50	570.88
BANK OF NY MELLON CORP CALL 12/26/2026 UNSC 02.050% DUE 01/26/2027 RATING: A1 (06406RBA4)	44,871.00 50,000	45,105.50 90.2110	0.08 %	49,957.50 99.92	- 4,852.00	2.28 %	1,025.00	185.07
BANK OF NY MELLON CORP SER MTN CALL 06/13/2027 VAR% DUE 06/13/2028 RATING: A1 (06406RBG1)	9,568.40 10,000	9,739.50 97.3950	0.02 %	10,000.00 100.00	- 260.50	4.10 %	399.20	119.76

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
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Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BANK OF NY MELLON CORP CALL 07/26/2029 UNSC VAR% DUE 07/26/2030 RATING: A1 (06406RBK2)	38,577.20 40,000	39,128.00 97.8200	0.07 %	40,047.40 100.12	- 919.40	4.70 %	1,838.40	331.93
BANK OF NY MELLON CORP CALL 10/25/2027 UNSC VAR% DUE 10/25/2028 RATING: A1 (06406RBL0)	30,732.00 30,000	31,251.90 104.1730	0.06 %	30,000.00 100.00	1,251.90	5.57 %	1,740.60	754.26
BANK OF NY MELLON CORP CALL 02/01/2028 UNSC VAR% DUE 02/01/2029 RATING: A1 (06406RBN6)	126,319.70 130,000	128,778.00 99.0600	0.23 %	130,000.00 100.00	- 1,222.00	4.59 %	5,905.90	1,000.72
BANK OF NOVA SCOTIA SEDOL N.A. ISIN US06417XAD30 01.950% DUE 02/02/2027 RATING: A2 (06417XAD3)	62,325.20 70,000	63,168.70 90.2410	0.11 %	69,969.20 99.96	- 6,800.50	2.17 %	1,365.00	223.71
BANK OF NOVA SCOTIA SEDOL ISIN US06417XAP69 04.850% DUE 02/01/2030 RATING: A2 (06417XAP6)	48,509.00 50,000	49,384.50 98.7690	0.09 %	49,965.00 99.93	- 580.50	4.92 %	2,425.00	397.43
BECTON DICKINSON AND CO CALL 09/15/2024 @ 100.000 UNSC 03.734% DUE 12/15/2024 RATING: BAA2 (075887BF5)	10,692.33 11,000	10,754.48 97.7680	0.02 %	11,000.00 100.00	- 245.52	3.82 %	410.74	120.94

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
BECTON DICKINSON AND CO CALL 02/20/2030 UNSC 02.823% DUE 05/20/2030 RATING: BAA2 (075887CJ6)	25,662.90 30,000	26,768.10 89.2270	0.05 %	26,228.70 87.43	539.40	3.17 %	846.90	308.18
BECTON DICKINSON AND CO CALL 01/13/2028 UNSC 04.693% DUE 02/13/2028 RATING: BAA2 (075887CQ0)	48,879.00 50,000	50,201.50 100.4030	0.09 %	50,000.00 100.00	201.50	4.68 %	2,346.50	312.87
BLACK HILLS CORP CALL 08/30/2023 @ 100.000 UNSC 04.250% DUE 11/30/2023 RATING: BAA2 (092113AH2)	29,711.10 30,000	29,781.30 99.2710	0.06 %	30,683.10 102.28	- 901.80	4.29 %	1,275.00	428.54
BLACK HILLS CORP CALL 07/15/2026 @ 100.000 UNSC 03.150% DUE 01/15/2027 RATING: BAA2 (092113AM1)	64,582.00 70,000	65,677.50 93.8250	0.12 %	74,920.10 107.03	- 9,242.60	3.36 %	2,205.00	465.50
BLACK HILLS CORP CALL 02/15/2028 UNSC 05.950% DUE 03/15/2028 RATING: BAA2 (092113AV1)	29,903.10 30,000	31,075.20 103.5840	0.06 %	29,903.10 99.68	1,172.10	5.75 %	1,785.00	119.00
BOEING CO CALL 12/01/2026 UNSC 02.700% DUE 02/01/2027 RATING: BAA2 (097023CM5)	54,348.60 60,000	55,275.60 92.1260	0.10 %	59,838.00 99.73	- 4,562.40	2.94 %	1,620.00	270.00

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BOEING CO CALL 02/04/2023 UNSC 02.196% DUE 02/04/2026 RATING: BAA2 (097023DG7)	63,584.50 70,000	64,948.80 92.7840	0.12 %	64,682.80 92.40	266.00	2.37 %	1,537.20	243.39
BOSTON PROPERTIES LP CALL 11/01/2025 @ 100.000 UNSC 03.650% DUE 02/01/2026 RATING: BAA1 (10112RAX2)	28,417.50 30,000	27,414.60 91.3820	0.05 %	30,238.20 100.79	- 2,823.60	4.00 %	1,095.00	182.50
BOSTON PROPERTIES LP CALL 07/01/2026 @ 100.000 UNSC 02.750% DUE 10/01/2026 RATING: BAA1 (10112RAY0)	72,202.40 80,000	69,073.60 86.3420	0.12 %	76,443.20 95.55	- 7,369.60	3.19 %	2,200.00	1,100.00
BP CAP MARKETS AMERICA CALL 10/12/2031 COGT 02.721% DUE 01/12/2032 RATING: A2 (10373QBT6)	83,794.00 100,000	87,194.00 87.1940	0.15 %	100,000.00 100.00	- 12,806.00	3.13 %	2,721.00	597.11
CIGNA CORP CALL 06/15/2023 COGT 03.750% DUE 07/15/2023 RATING: BAA1 (125523AF7)	14,896.35 15,000	14,927.25 99.5150	0.03 %	14,992.05 99.95	- 64.80	3.77 %	562.50	118.75
CVS HEALTH CORP CALL 12/25/2027 UNSC 04.300% DUE 03/25/2028 RATING: BAA2 (126650CX6)	8,604.00 9,000	8,838.45 98.2050	0.02 %	8,873.46 98.59	- 35.01	4.38 %	387.00	6.45

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CVS HEALTH CORP CALL 06/15/2026 UNSC 03.000% DUE 08/15/2026 RATING: BAA2 (126650DF4)	9,278.60 10,000	9,541.80 95.4180	0.02 %	9,988.70 99.89	- 446.90	3.15 %	300.00	38.33
CVS HEALTH CORP CALL 06/21/2027 UNSC 01.300% DUE 08/21/2027 RATING: BAA2 (126650DM9)	117,968.20 140,000	121,920.40 87.0860	0.21 %	139,608.00 99.72	- 17,687.60	1.50 %	1,820.00	202.22
CVS HEALTH CORP CALL 12/21/2029 UNSC 05.125% DUE 02/21/2030 RATING: BAA2 (126650DT4)	58,915.20 60,000	60,822.00 101.3700	0.11 %	59,599.80 99.33	1,222.20	5.06 %	3,075.00	341.67
COTERRA ENERGY INC SER WI CALL 02/15/2027 03.900% DUE 05/15/2027 RATING: N/A (127097AG8)	28,116.30 30,000	28,626.60 95.4220	0.05 %	29,924.40 99.75	- 1,297.80	4.09 %	1,170.00	325.00
CANADIAN PACIFIC RR CO SEDOL ISIN US13645RAS31 02.900% DUE 02/01/2025 RATING: BAA2 (13645RAS3)	95,375.00 100,000	96,314.00 96.3140	0.17 %	101,509.20 101.51	- 5,195.20	3.02 %	2,900.00	483.33
CANADIAN PACIFIC RAILWAY SEDOL BP39M46 ISIN US13645RBE36 01.750% DUE 12/02/2026 RATING: BAA2 (13645RBE3)	17,711.60 20,000	18,128.80 90.6440	0.04 %	19,970.40 99.85	- 1,841.60	1.94 %	350.00	115.69

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CAPITAL ONE FINANCIAL CO CALL 11/02/2026 UNSC VAR% DUE 11/02/2027 RATING: BAA1 (14040HCH6)	52,432.20 60,000	51,654.00 86.0900	0.09 %	60,000.00 100.00	- 8,346.00	2.19 %	1,126.80	466.37
CAPITAL ONE FINANCIAL CO CALL 03/01/2029 UNSC VAR% DUE 03/01/2030 RATING: BAA1 (14040HCN3)	17,243.80 20,000	17,039.80 85.1990	0.03 %	20,000.00 100.00	- 2,960.20	3.85 %	654.60	54.55
CAPITAL ONE FINANCIAL CO CALL 05/10/2032 UNSC VAR% DUE 05/10/2033 RATING: BAA1 (14040HCT0)	56,825.40 60,000	56,478.00 94.1300	0.10 %	60,000.00 100.00	- 3,522.00	5.60 %	3,160.80	1,237.98
CAPITAL ONE FINANCIAL CO CALL 02/01/2028 UNSC VAR% DUE 02/01/2029 RATING: BAA1 (14040HCX1)	39,270.40 40,000	38,982.80 97.4570	0.07 %	40,000.00 100.00	- 1,017.20	5.62 %	2,187.20	364.53
CARGILL INC SER 144A CALL 01/23/2030 02.125% DUE 04/23/2030 RATING: A2 (141781BM5)	20,578.75 25,000	21,366.25 85.4650	0.04 %	24,971.00 99.88	- 3,604.75	2.49 %	531.25	233.16
CARGILL INC SER 144A CALL 07/11/2032 05.125% DUE 10/11/2032 RATING: A2 (141781BZ6)	45,157.05 45,000	46,518.75 103.3750	0.08 %	44,944.20 99.88	1,574.55	4.96 %	2,306.25	1,089.06

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CARRIER GLOBAL CORP CALL 01/15/2025 UNSC 02.242% DUE 02/15/2025 RATING: BAA3 (14448CAN4)	112,702.80 120,000	114,496.80 95.4140	0.20 %	124,819.20 104.02	- 10,322.40	2.35 %	2,690.40	343.77
CEDARS-SINAI HEALTH SYS SER 2021 CALL 02/15/2031 02.288% DUE 08/15/2031 RATING: N/A (15073LAA1)	73,423.80 90,000	75,942.90 84.3810	0.14 %	88,653.90 98.50	- 12,711.00	2.72 %	2,059.20	263.12
CENTERPOINT ENER HOUSTON CALL 07/01/2032 MORT 04.450% DUE 10/01/2032 RATING: A2 (15189XAZ1)	57,531.60 60,000	59,451.60 99.0860	0.11 %	59,787.00 99.65	- 335.40	4.50 %	2,670.00	1,453.67
CENTERPOINT ENERGY RES CALL 02/01/2028 UNSC 05.250% DUE 03/01/2028 RATING: A3 (15189YAG1)	39,962.80 40,000	41,009.20 102.5230	0.08 %	39,872.00 99.68	1,137.20	5.13 %	2,100.00	221.67
CHILDREN'S HOSPITAL MEDI CALL 08/15/2026 @ 100.000 UNSC 02.853% DUE 11/15/2026 RATING: AA2 (16876AAB0)	68,856.00 75,000	70,553.25 94.0710	0.13 %	75,000.00 100.00	- 4,446.75	3.04 %	2,139.75	808.35
CHRISTUS HEALTH SER C CALL 04/01/2028 04.341% DUE 07/01/2028 RATING: A1 (17108JAA1)	47,696.00 50,000	48,567.50 97.1350	0.09 %	55,073.00 110.15	- 6,505.50	4.47 %	2,170.50	542.62

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CITIGROUP INC SR NT 04.044% DUE 06/01/2024 RATING: A3 (172967LZ2)	79,679.20 80,000	79,728.80 99.6610	0.14 %	80,000.00 100.00	- 271.20	4.06 %	3,235.20	1,078.40
CITIGROUP INC CALL 06/01/2023 UNSC VAR% DUE 06/01/2024 RATING: A3 (172967MA6)	80,116.00 80,000	79,948.80 99.9360	0.14 %	79,901.60 99.88	47.20	5.99 %	4,788.34	412.33
CITIGROUP INC SR UNSEC CALL 06/03/30 @ 100 VAR% DUE 06/03/2031 RATING: A3 (172967MS7)	90,235.20 110,000	92,808.10 84.3710	0.16 %	112,175.20 101.98	- 19,367.10	3.05 %	2,829.20	927.35
CITIGROUP INC SR UNSEC CALL 05/01/2024 @ 100 VAR% DUE 05/01/2025 RATING: A3 (172967MX6)	37,776.00 40,000	38,000.40 95.0010	0.07 %	40,000.00 100.00	- 1,999.60	1.04 %	392.40	163.50
CITIGROUP INC SR UNSEC CALL 06/09/2026 @ 100 VAR% DUE 06/09/2027 RATING: A3 (172967NA5)	52,448.40 60,000	53,272.20 88.7870	0.10 %	59,692.80 99.49	- 6,420.60	1.65 %	877.20	272.91
CITIGROUP INC SER VAR CALL 02/24/2027 VAR% DUE 02/24/2028 RATING: A3 (172967NG2)	72,603.20 80,000	74,376.80 92.9710	0.13 %	80,000.00 100.00	- 5,623.20	3.31 %	2,456.00	252.42

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CITIGROUP INC CALL 03/17/2032 UNSC VAR% DUE 03/17/2033 RATING: A3 (172967NN7)	52,161.60 60,000	53,778.60 89.6310	0.10 %	60,000.00 100.00	- 6,221.40	4.23 %	2,271.00	88.32
CITIGROUP INC CALL 05/24/2032 UNSC VAR% DUE 05/24/2033 RATING: A3 (172967NU1)	104,244.80 110,000	107,968.30 98.1530	0.19 %	110,000.00 100.00	- 2,031.70	5.01 %	5,401.00	1,905.35
CLOROX COMPANY CALL 07/01/2027 UNSC 03.100% DUE 10/01/2027 RATING: BAA1 (189054AV1)	46,304.00 50,000	47,179.00 94.3580	0.09 %	51,806.70 103.61	- 4,627.70	3.29 %	1,550.00	775.00
CLOROX COMPANY CALL 02/15/2028 UNSC 03.900% DUE 05/15/2028 RATING: BAA1 (189054AW9)	28,451.10 30,000	29,195.40 97.3180	0.06 %	31,941.60 106.47	- 2,746.20	4.01 %	1,170.00	442.00
COMCAST CORP CALL 05/15/2025 @ 100.000 COGT 03.375% DUE 08/15/2025 RATING: A3 (20030NBN0)	38,397.20 40,000	39,071.60 97.6790	0.07 %	39,950.00 99.88	- 878.40	3.46 %	1,350.00	172.50
COMCAST CORP CALL 11/15/2027 UNSC 03.150% DUE 02/15/2028 RATING: A3 (20030NCA7)	0	94.8990	0.01 %					161.00

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COMCAST CORP CALL 08/15/2025 COGT 03.950% DUE 10/15/2025 RATING: A3 (20030NCS8)	0	98.8730	0.01 %					1,092.83
COMCAST CORP CALL 01/01/2030 UNSC 03.400% DUE 04/01/2030 RATING: A3 (20030NDG3)	54,162.00 60,000	56,095.80 93.4930	0.10 %	67,340.40 112.23	- 11,244.60	3.64 %	2,040.00	1,020.00
COMCAST CORP CALL 10/15/2027 UNSC 05.350% DUE 11/15/2027 RATING: A3 (20030NEA5)	10,145.70 10,000	10,411.80 104.1180	0.02 %	9,995.50 99.96	416.30	5.14 %	535.00	214.00
COMERICA INC CALL 06/30/2023 UNSC 03.700% DUE 07/31/2023 RATING: A3 (200340AS6)	34,731.90 35,000	33,558.35 95.8810	0.06 %	34,996.85 99.99	- 1,438.50	3.86 %	1,295.00	219.43
COMMONWEALTH BANK AUST SER 144A SEDOL ISIN US2027A0KK42 02.552% DUE 03/14/2027 RATING: AA3 (2027A0KK4)	63,816.90 70,000	64,876.70 92.6810	0.12 %	70,000.00 100.00	- 5,123.30	2.76 %	1,786.40	108.46
COMMONWEALTH EDISON CO CALL 05/15/2028 MORT 03.700% DUE 08/15/2028 RATING: A1 (202795JN1)	56,351.40 60,000	57,597.00 95.9950	0.10 %	57,277.80 95.46	319.20	3.86 %	2,220.00	283.67

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COMMONWEALTH EDISON CO SER 132 CALL 12/15/2031 03.150% DUE 03/15/2032 RATING: A1 (202795JW1)	43,263.50 50,000	44,707.50 89.4150	0.08 %	49,985.80 99.97	- 5,278.30	3.53 %	1,575.00	70.00
CONNECTICUT LIGHT & PWR SER A CALL 12/15/2026 03.200% DUE 03/15/2027 RATING: A1 (207597EJ0)	93,906.00 100,000	95,625.00 95.6250	0.17 %	111,918.00 111.92	- 16,293.00	3.35 %	3,200.00	142.22
CONSUMERS ENERGY CO CALL 08/15/2028 MORT 03.800% DUE 11/15/2028 RATING: A1 (210518DC7)	51,814.40 55,000	53,000.75 96.3650	0.10 %	58,528.25 106.42	- 5,527.50	3.95 %	2,090.00	789.56
CONSUMERS ENERGY CO CALL 01/01/2028 MORT 04.650% DUE 03/01/2028 RATING: A1 (210518DS2)	59,109.60 60,000	60,447.00 100.7450	0.11 %	59,888.40 99.81	558.60	4.62 %	2,790.00	627.75
CUBESMART LP CALL 10/15/2028 COGT 02.250% DUE 12/15/2028 RATING: BAA2 (22966RAH9)	33,419.60 40,000	34,337.60 85.8440	0.06 %	36,994.60 92.49	- 2,657.00	2.63 %	900.00	265.00
DTE ELECTRIC CO SER C CALL 12/01/2030 02.625% DUE 03/01/2031 RATING: AA3 (23338VAM8)	50,715.00 60,000	51,906.00 86.5100	0.09 %	59,899.20 99.83	- 7,993.20	3.04 %	1,575.00	131.25

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DTE ELECTRIC CO SER A CALL 12/01/2031 03.000% DUE 03/01/2032 RATING: AA3 (23338VAQ9)	51,183.00 60,000	52,824.00 88.0400	0.10 %	59,757.60 99.60	- 6,933.60	3.41 %	1,800.00	150.00
DTE ELECTRIC CO CALL 01/01/2033 MORT 05.200% DUE 04/01/2033 RATING: AA3 (23338VAS5)	50,090.50 50,000	51,606.50 103.2130	0.09 %	49,896.00 99.79	1,710.50	5.04 %	2,600.00	202.22
JOHN DEERE CAPITAL CORP UNSC 04.150% DUE 09/15/2027 RATING: A2 (24422EWK1)	58,312.80 60,000	59,683.80 99.4730	0.11 %	59,897.40 99.83	- 213.60	4.18 %	2,490.00	110.67
DIGITAL REALTY TRUST LP CALL 04/15/2028 COGT 04.450% DUE 07/15/2028 RATING: BAA2 (25389JAT3)	94,224.00 100,000	94,045.00 94.0450	0.17 %	108,410.00 108.41	- 14,365.00	4.74 %	4,450.00	939.44
DIGITAL REALTY TRUST LP CALL 12/15/2027 COGT 05.550% DUE 01/15/2028 RATING: BAA2 (25389JAV8)	29,868.00 30,000	29,883.90 99.6130	0.06 %	29,975.40 99.92	- 91.50	5.58 %	1,665.00	351.50
WALT DISNEY COMPANY/THE COGT 03.800% DUE 03/22/2030 RATING: A2 (254687FQ4)	41,841.90 45,000	43,384.50 96.4100	0.08 %	44,874.00 99.72	- 1,489.50	3.95 %	1,710.00	42.75

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DOMINION ENERGY SOUTH SER A CALL 09/01/2031 02.300% DUE 12/01/2031 RATING: A2 (25731VAA2)	40,274.50 50,000	41,354.50 82.7090	0.08 %	49,969.00 99.94	- 8,614.50	2.79 %	1,150.00	383.33
DOWDUPONT INC CALL 09/15/2025 UNSC 04.493% DUE 11/15/2025 RATING: BAA1 (26078JAC4)	108,114.60 110,000	109,830.60 99.8460	0.19 %	122,230.10 111.12	- 12,399.50	4.50 %	4,942.30	1,867.09
DOWDUPONT INC CALL 08/15/2028 UNSC 04.725% DUE 11/15/2028 RATING: BAA1 (26078JAD2)	88,534.80 90,000	90,828.90 100.9210	0.16 %	90,000.00 100.00	828.90	4.69 %	4,252.50	1,606.50
DUKE ENERGY CAROLINAS CALL 01/15/2031 MORT 02.550% DUE 04/15/2031 RATING: AA3 (26442CBB9)	24,990.00 30,000	25,734.90 85.7830	0.05 %	29,965.50 99.89	- 4,230.60	2.98 %	765.00	352.75
DUKE ENERGY CAROLINAS CALL 12/15/2031 MORT 02.850% DUE 03/15/2032 RATING: AA3 (26442CBG8)	25,139.70 30,000	26,071.80 86.9060	0.05 %	29,981.70 99.94	- 3,909.90	3.28 %	855.00	38.00
DUKE ENERGY PROGRESS LLC SER 10YR CALL 06/01/2028 03.700% DUE 09/01/2028 RATING: AA3 (26442UAG9)	18,757.40 20,000	19,183.20 95.9160	0.04 %	19,996.20 99.98	- 813.00	3.86 %	740.00	61.67

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
DUKE ENERGY PROGRESS LLC CALL 12/15/2028 MORT 03.450% DUE 03/15/2029 RATING: AA3 (26442UAH7)	100,437.70 110,000	102,830.20 93.4820	0.18 %	120,311.95 109.37	- 17,481.75	3.70 %	3,795.00	168.67
DUKE ENERGY PROGRESS LLC CALL 01/01/2032 MORT 03.400% DUE 04/01/2032 RATING: AA3 (26442UAN4)	8,794.70 10,000	9,081.20 90.8120	0.02 %	9,973.70 99.74	- 892.50	3.75 %	340.00	170.00
DUKE UNIVERSITY HEALTH SER 2020 UNSC 02.552% DUE 06/01/2029 RATING: AA3 (26443CAH6)	81,005.55 95,000	83,111.70 87.4860	0.15 %	95,000.00 100.00	- 11,888.30	2.92 %	2,424.40	808.13
ERP OPERATING LP CALL 08/01/2026 @ 100.000 UNSC 02.850% DUE 11/01/2026 RATING: A3 (26884ABF9)	36,863.60 40,000	37,362.00 93.4050	0.07 %	39,736.40 99.34	- 2,374.40	3.06 %	1,140.00	475.00
ECOLAB INC CALL 12/15/2027 UNSC 05.250% DUE 01/15/2028 RATING: A3 (278865BP4)	0	103.7190	0.01 %					977.08
EMERSON ELECTRIC CO CALL 10/21/2028 UNSC 02.000% DUE 12/21/2028 RATING: A2 (291011BQ6)	106,748.75 125,000	110,741.25 88.5930	0.19 %	124,723.75 99.78	- 13,982.50	2.26 %	2,500.00	694.44

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ENBRIDGE INC SEDOL ISIN US29250NAL91 04.250% DUE 12/01/2026 RATING: BAA1 (29250NAL9)	19,179.80 20,000	19,646.20 98.2310	0.04 %	21,327.20 106.64	- 1,681.00	4.33 %	850.00	283.33
ENBRIDGE INC SEDOL ISIN US29250NAR61 03.700% DUE 07/15/2027 RATING: BAA1 (29250NAR6)	28,079.10 30,000	28,551.60 95.1720	0.05 %	31,311.00 104.37	- 2,759.40	3.89 %	1,110.00	234.33
ENTERGY ARKANSAS INC CALL 01/01/2026 @ 100.000 MORT 03.500% DUE 04/01/2026 RATING: A2 (29364DAU4)	76,224.00 80,000	77,941.60 97.4270	0.14 %	79,736.80 99.67	- 1,795.20	3.60 %	2,800.00	1,400.00
ENTERGY ARKANSAS LLC CALL 10/15/2032 MORT 05.150% DUE 01/15/2033 RATING: A2 (29366MAD0)	109,429.10 110,000	112,976.60 102.7060	0.20 %	109,640.30 99.67	3,336.30	5.02 %	5,665.00	1,337.57
ENTERPRISE PRODUCTS OPER CALL 07/16/2028 COGT 04.150% DUE 10/16/2028 RATING: BAA1 (29379VBT9)	94,550.00 100,000	97,194.00 97.1940	0.17 %	115,612.00 115.61	- 18,418.00	4.27 %	4,150.00	1,902.08
ENTERPRISE PRODUCTS OPER CALL 10/31/2029 COGT 02.800% DUE 01/31/2030 RATING: BAA1 (29379VBX0)	34,252.80 40,000	35,472.80 88.6820	0.07 %	42,884.40 107.21	- 7,411.60	3.16 %	1,120.00	189.78

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
EQUIFAX INC SER 5Y UNSC 03.950% DUE 06/15/2023 RATING: BAA2 (294429AN5)	9,955.30 10,000	9,958.60 99.5860	0.02 %	9,896.80 98.97	61.80	3.97 %	395.00	116.31
EQUIFAX INC CALL 11/01/2024 UNSC 02.600% DUE 12/01/2024 RATING: BAA2 (294429AQ8)	38,032.40 40,000	38,207.20 95.5180	0.07 %	39,911.60 99.78	- 1,704.40	2.73 %	1,040.00	346.67
EQUIFAX INC CALL 06/15/2031 UNSC 02.350% DUE 09/15/2031 RATING: BAA2 (294429AT2)	23,644.50 30,000	24,146.10 80.4870	0.05 %	23,570.70 78.57	575.40	2.92 %	705.00	31.33
EQUIFAX INC CALL 11/15/2027 UNSC 05.100% DUE 12/15/2027 RATING: BAA2 (294429AV7)	19,794.40 20,000	20,114.80 100.5740	0.04 %	19,981.40 99.91	133.40	5.08 %	1,020.00	563.83
EQUINOR ASA SEDOL 2HG6DQ6 ISIN US29446MAE21 03.000% DUE 04/06/2027 RATING: AA2 (29446MAE2)	32,566.45 35,000	33,222.70 94.9220	0.06 %	34,827.10 99.51	- 1,604.40	3.17 %	1,050.00	510.42
EQUINOR ASA SEDOL 2HKQNF1 ISIN US29446MAJ18 01.750% DUE 01/22/2026 RATING: AA2 (29446MAJ1)	9,127.70 10,000	9,317.90 93.1790	0.02 %	9,959.90 99.60	- 642.00	1.88 %	175.00	33.54

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
EVERGY MISSOURI WEST INC SER 144A CALL 11/15/2027 05.150% DUE 12/15/2027 RATING: A3 (30037FAA8)	19,818.40 20,000	20,155.60 100.7780	0.04 %	19,961.20 99.81	194.40	5.12 %	1,030.00	331.89
EXELON CORP CALL 02/15/2028 UNSC 05.150% DUE 03/15/2028 RATING: BAA2 (30161NBJ9)	128,844.30 130,000	132,264.60 101.7420	0.23 %	129,781.60 99.83	2,483.00	5.07 %	6,695.00	743.89
EXTRA SPACE STORAGE LP CALL 02/01/2029 COGT 03.900% DUE 04/01/2029 RATING: BAA2 (30225VAH0)	9,068.70 10,000	9,204.00 92.0400	0.02 %	9,988.50 99.89	- 784.50	4.24 %	390.00	195.00
FMC CORP CALL 08/01/2026 UNSC 03.200% DUE 10/01/2026 RATING: BAA2 (302491AT2)	46,683.50 50,000	47,248.00 94.4960	0.09 %	54,081.00 108.16	- 6,833.00	3.39 %	1,600.00	800.00
FMC CORP CALL 07/01/2029 UNSC 03.450% DUE 10/01/2029 RATING: BAA2 (302491AU9)	26,524.50 30,000	27,180.90 90.6030	0.05 %	31,816.80 106.06	- 4,635.90	3.81 %	1,035.00	517.50
FEDERAL REALTY INVS TRST CALL 10/15/2023 UNSC 03.950% DUE 01/15/2024 RATING: BAA1 (313747AU1)	39,410.00 40,000	39,497.60 98.7440	0.07 %	40,533.60 101.33	- 1,036.00	4.01 %	1,580.00	333.56

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FEDERAL REALTY INVESTMEN CALL 04/15/2027 UNSC 03.250% DUE 07/15/2027 RATING: BAA1 (313747AY3)	91,706.00 100,000	92,450.00 92.4500	0.16 %	107,200.00 107.20	- 14,750.00	3.52 %	3,250.00	686.11
FEDEX CORP CALL 02/15/2030 UNSC 04.250% DUE 05/15/2030 RATING: BAA2 (31428XBZ8)	103,181.10 110,000	107,286.30 97.5330	0.19 %	121,064.70 110.06	- 13,778.40	4.36 %	4,675.00	1,766.11
FIDELITY NATL INFO SERV CALL 06/15/2027 UNSC 04.700% DUE 07/15/2027 RATING: BAA2 (31620MBW5)	29,183.40 30,000	29,532.30 98.4410	0.06 %	29,952.30 99.84	- 420.00	4.78 %	1,410.00	297.67
FIFTH THIRD BANCORP CALL 04/25/2027 UNSC VAR% DUE 04/25/2028 RATING: BAA1 (316773DE7)	28,566.00 30,000	27,456.60 91.5220	0.05 %	30,000.00 100.00	- 2,543.40	4.44 %	1,216.50	527.15
FIFTH THIRD BANCORP CALL 04/25/2032 UNSC VAR% DUE 04/25/2033 RATING: BAA1 (316773DF4)	9,249.70 10,000	8,725.60 87.2560	0.02 %	10,000.00 100.00	- 1,274.40	4.98 %	433.70	187.94
FIFTH THIRD BANCORP CALL 07/28/2029 UNSC VAR% DUE 07/28/2030 RATING: BAA1 (316773DG2)	76,691.20 80,000	73,984.80 92.4810	0.13 %	80,014.70 100.02	- 6,029.90	5.16 %	3,817.60	668.08

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FIFTH THIRD BANCORP CALL 10/27/2027 UNSC VAR% DUE 10/27/2028 RATING: BAA1 (316773DJ6)	92,705.40 90,000	90,590.40 100.6560	0.16 %	90,000.00 100.00	590.40	6.32 %	5,724.90	2,448.98
FISERV INC CALL 09/01/2023 UNSC 03.800% DUE 10/01/2023 RATING: BAA2 (337738AQ1)	39,600.00 40,000	39,627.20 99.0680	0.07 %	39,981.60 99.95	- 354.40	3.84 %	1,520.00	760.00
FISERV INC CALL 05/01/2026 UNSC 03.200% DUE 07/01/2026 RATING: BAA2 (337738AT5)	27,989.40 30,000	28,474.80 94.9160	0.05 %	29,997.90 99.99	- 1,523.10	3.38 %	960.00	240.00
FISERV INC CALL 04/01/2029 UNSC 03.500% DUE 07/01/2029 RATING: BAA2 (337738AU2)	53,650.80 60,000	55,691.40 92.8190	0.10 %	66,079.20 110.13	- 10,387.80	3.78 %	2,100.00	525.00
FISERV INC CALL 02/02/2028 UNSC 05.450% DUE 03/02/2028 RATING: BAA2 (337738BD9)	29,962.50 30,000	30,640.80 102.1360	0.06 %	29,961.00 99.87	679.80	5.34 %	1,635.00	131.71
FLORIDA GAS TRANSMISSION SER 144A CALL 04/15/2025 04.350% DUE 07/15/2025 RATING: BAA2 (340711AW0)	62,741.90 65,000	63,683.75 97.9750	0.11 %	70,431.40 108.36	- 6,747.65	4.44 %	2,827.50	596.92

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FLORIDA POWER & LIGHT CO CALL 01/01/2033 MORT 05.100% DUE 04/01/2033 RATING: AA2 (341081GL5)	60,043.20 60,000	62,169.00 103.6150	0.11 %	59,902.80 99.84	2,266.20	4.93 %	3,060.00	238.00
FORTUNE BRANDS HOME & SE CALL 08/21/2023 UNSC 04.000% DUE 09/21/2023 RATING: BAA3 (34964CAC0)	39,704.40 40,000	39,747.60 99.3690	0.07 %	39,968.40 99.92	- 220.80	4.03 %	1,600.00	44.44
GENERAL MILLS INC CALL 01/15/2030 UNSC 02.875% DUE 04/15/2030 RATING: BAA2 (370334CL6)	86,465.00 100,000	89,541.00 89.5410	0.16 %	105,331.55 105.33	- 15,790.55	3.22 %	2,875.00	1,325.69
GENERAL MOTORS FINL CO CALL 08/15/2028 UNSC 02.400% DUE 10/15/2028 RATING: BAA2 (37045XDP8)	66,961.60 80,000	68,433.60 85.5420	0.12 %	79,800.00 99.75	- 11,366.40	2.81 %	1,920.00	885.33
GENERAL MOTORS FINL CO CALL 02/06/2029 UNSC 04.300% DUE 04/06/2029 RATING: BAA2 (37045XDV5)	45,603.50 50,000	46,471.00 92.9420	0.08 %	49,910.50 99.82	- 3,439.50	4.63 %	2,150.00	1,045.14
GENERAL MOTORS FINL CO CALL 03/09/2027 UNSC 05.000% DUE 04/09/2027 RATING: BAA2 (37045XDW3)	29,251.50 30,000	29,645.10 98.8170	0.06 %	29,966.40 99.89	- 321.30	5.06 %	1,500.00	716.67

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GILEAD SCIENCES INC CALL 09/29/2021 UNSC 00.750% DUE 09/29/2023 RATING: A3 (375558BW2)	29,209.20 30,000	29,349.30 97.8310	0.06 %	29,989.50 99.97	- 640.20	0.77 %	225.00	1.25
GOLDMAN SACHS GROUP INC SR UNSEC CALL 09/10/2026 @ 100 VAR% DUE 09/10/2027 RATING: A2 (38141GYG3)	78,147.00 90,000	79,146.00 87.9400	0.14 %	90,000.00 100.00	- 10,854.00	1.76 %	1,387.80	80.95
GOLDMAN SACHS GROUP INC SR UNSEC CALL 07/21/2031 @ 100 VAR% DUE 07/21/2032 RATING: A2 (38141GYJ7)	47,125.20 60,000	48,712.80 81.1880	0.09 %	60,565.80 100.94	- 11,853.00	2.94 %	1,429.80	278.02
GOLDMAN SACHS GROUP INC CALL 10/21/2026 UNSC VAR% DUE 10/21/2027 RATING: A2 (38141GYM0)	105,114.00 120,000	107,210.40 89.3420	0.19 %	119,951.40 99.96	- 12,741.00	2.19 %	2,337.60	1,038.93
GOLDMAN SACHS GROUP INC CALL 02/24/2027 UNSC VAR% DUE 02/24/2028 RATING: A2 (38141GZK3)	107,232.00 120,000	109,455.60 91.2130	0.19 %	120,134.40 100.11	- 10,678.80	2.90 %	3,168.00	325.60
HCP INC CALL 05/15/2026 UNSC 03.250% DUE 07/15/2026 RATING: BAA1 (40414LAQ2)	18,725.60 20,000	18,996.80 94.9840	0.04 %	19,981.20 99.91	- 984.40	3.43 %	650.00	137.22

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HCP INC CALL 04/15/2029 UNSC 03.500% DUE 07/15/2029 RATING: BAA1 (40414LAR0)	17,815.00 20,000	18,321.00 91.6050	0.04 %	19,914.40 99.57	- 1,593.40	3.83 %	700.00	147.78
HSBC HOLDINGS PLC SR UNSEC CALL 3/13/2027 @ 100 VAR% DUE 03/13/2028 RATING: A3 (404280BK4)	186,692.00 200,000	187,546.00 93.7730	0.33 %	209,698.00 104.85	- 22,152.00	4.31 %	8,082.00	404.10
HSBC HOLDINGS PLC SEDOL BN95ZJ0 ISIN US404280DF39 VAR% DUE 06/09/2028 RATING: A3 (404280DF3)	192,112.00 200,000	193,700.00 96.8500	0.34 %	200,000.00 100.00	- 6,300.00	4.91 %	9,510.00	2,958.67
HP INC CALL 05/17/2026 UNSC 01.450% DUE 06/17/2026 RATING: BAA2 (40434LAF2)	35,116.40 40,000	36,001.60 90.0040	0.07 %	39,923.20 99.81	- 3,921.60	1.62 %	580.00	167.56
HP INC UNSC 04.000% DUE 04/15/2029 RATING: BAA2 (40434LAK1)	45,444.00 50,000	47,435.50 94.8710	0.09 %	49,883.50 99.77	- 2,448.00	4.22 %	2,000.00	922.22
HP INC CALL 12/15/2027 UNSC 04.750% DUE 01/15/2028 RATING: BAA2 (40434LAM7)	19,247.40 20,000	19,769.60 98.8480	0.04 %	19,968.20 99.84	- 198.60	4.81 %	950.00	200.56

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HALLIBURTON CO CALL 08/15/2025 @ 100.000 UNSC 03.800% DUE 11/15/2025 RATING: BAA1 (406216BG5)	1,934.22 2,000	1,958.72 97.9360	0.01 %	2,047.25 102.36	- 88.53	3.89 %	76.00	28.71
HALLIBURTON CO CALL 12/01/2029 UNSC 02.920% DUE 03/01/2030 RATING: BAA1 (406216BL4)	103,720.80 120,000	106,884.00 89.0700	0.19 %	122,072.40 101.73	- 15,188.40	3.28 %	3,504.00	292.00
HEALTHPEAK PROPERTIES CALL 10/15/2030 UNSC 02.875% DUE 01/15/2031 RATING: BAA1 (42250PAB9)	67,438.40 80,000	68,640.80 85.8010	0.12 %	79,300.00 99.13	- 10,659.20	3.36 %	2,300.00	485.56
HP ENTERPRISE CO CALL 07/15/2025 UNSC 04.900% DUE 10/15/2025 RATING: BAA2 (42824CAW9)	49,581.00 50,000	49,919.50 99.8390	0.09 %	57,183.00 114.37	- 7,263.50	4.91 %	2,450.00	1,129.72
HP ENTERPRISE CO UNSC 02.250% DUE 04/01/2023 RATING: BAA2 (42824CBE8)	34,910.05 35,000	35,000.00 100.0000	0.07 %	34,992.65 99.98	7.35	2.26 %	787.50	393.75
HEXCEL CORP CALL 11/15/2026 UNSC 03.950% DUE 02/15/2027 RATING: BAA3 (428291AN8)	37,728.80 40,000	37,941.60 94.8540	0.07 %	39,412.40 98.53	- 1,470.80	4.17 %	1,580.00	197.50

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HOSPITAL SPECIAL SURGERY CALL 01/01/2028 SCRD 03.737% DUE 04/01/2028 RATING: A1 (44107HAC6)	9,205.70 10,000	9,357.40 93.5740	0.02 %	10,000.00 100.00	- 642.60	4.00 %	373.70	186.85
HUNTINGTON BANCSHARES CALL 08/04/2027 UNSC VAR% DUE 08/04/2028 RATING: BAA1 (446150BB9)	38,208.00 40,000	36,691.60 91.7290	0.07 %	40,000.00 100.00	- 3,308.40	4.85 %	1,777.20	281.39
INGERSOLL-RAND LUX FINAN SEDOL BJT0N59 ISIN US456873AE85 03.500% DUE 03/21/2026 RATING: BAA2 (456873AE8)	85,198.50 90,000	87,331.50 97.0350	0.15 %	91,255.70 101.40	- 3,924.20	3.61 %	3,150.00	87.50
INGREDION INC CALL 03/01/2030 UNSC 02.900% DUE 06/01/2030 RATING: BAA1 (457187AC6)	33,969.60 40,000	35,118.00 87.7950	0.07 %	41,384.40 103.46	- 6,266.40	3.31 %	1,160.00	386.67
INTEL CORP CALL 12/25/2029 UNSC 03.900% DUE 03/25/2030 RATING: A2 (458140BR0)	55,332.60 60,000	57,198.00 95.3300	0.10 %	59,877.00 99.80	- 2,679.00	4.10 %	2,340.00	39.00
INTEL CORP CALL 06/05/2029 UNSC 04.000% DUE 08/05/2029 RATING: A2 (458140BZ2)	65,419.20 70,000	68,106.50 97.2950	0.12 %	69,826.40 99.75	- 1,719.90	4.12 %	2,800.00	435.56

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INTEL CORP CALL 01/10/2028 UNSC 04.875% DUE 02/10/2028 RATING: A2 (458140CE8)	98,539.00 100,000	101,608.00 101.6080	0.18 %	99,917.00 99.92	1,691.00	4.80 %	4,875.00	690.62
IBM CORP CALL 01/09/2027 UNSC 02.200% DUE 02/09/2027 RATING: A3 (459200KM2)	71,903.20 80,000	73,856.80 92.3210	0.13 %	79,976.60 99.97	- 6,119.80	2.39 %	1,760.00	254.22
IBM CORP CALL 06/27/2027 UNSC 04.150% DUE 07/27/2027 RATING: A3 (459200KT7)	57,986.40 60,000	59,344.80 98.9080	0.11 %	59,922.00 99.87	- 577.20	4.20 %	2,490.00	442.67
IBM CORP CALL 01/06/2028 UNSC 04.500% DUE 02/06/2028 RATING: A3 (459200KX8)	155,744.00 160,000	160,011.20 100.0070	0.28 %	159,752.00 99.85	259.20	4.50 %	7,200.00	1,100.00
INTERSTATE POWER & LIGHT CALL 09/01/2024 UNSC 03.250% DUE 12/01/2024 RATING: BAA1 (461070AL8)	77,016.80 80,000	77,704.00 97.1300	0.14 %	78,915.20 98.64	- 1,211.20	3.35 %	2,600.00	866.67
INTERSTATE POWER & LIGHT CALL 06/26/2028 UNSC 04.100% DUE 09/26/2028 RATING: BAA1 (461070AP9)	47,814.00 50,000	48,984.50 97.9690	0.09 %	59,081.50 118.16	- 10,097.00	4.19 %	2,050.00	28.47

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ITC HOLDINGS CORP CALL 03/15/2024 @ 100.000 UNSC 03.650% DUE 06/15/2024 RATING: BAA2 (465685AJ4)	38,952.80 40,000	39,212.00 98.0300	0.07 %	39,866.40 99.67	- 654.40	3.73 %	1,460.00	429.89
JPMORGAN CHASE & CO CALL 02/01/2027 @ 100.00 VAR% DUE 02/01/2028 RATING: A1 (46625HRY8)	46,975.00 50,000	47,807.50 95.6150	0.09 %	52,062.05 104.12	- 4,254.55	3.96 %	1,891.00	315.17
JP MORGAN CHASE NA NT VAR% DUE 07/23/2029 RATING: A1 (46647PAV8)	56,248.20 60,000	57,964.20 96.6070	0.10 %	60,000.00 100.00	- 2,035.80	4.36 %	2,521.80	476.34
JPMORGAN CHASE & CO SR UNSEC VAR% DUE 12/05/2029 RATING: A1 (46647PAX4)	56,857.80 60,000	58,278.60 97.1310	0.10 %	60,000.00 100.00	- 1,721.40	4.59 %	2,671.20	860.72
JP MORGAN CHASE & CO CALL 01/29/2026 @ 100 VAR% DUE 01/29/2027 RATING: A1 (46647PBA3)	47,879.00 50,000	48,556.50 97.1130	0.09 %	49,980.60 99.96	- 1,424.10	4.08 %	1,980.00	341.00
JP MORGAN CHASE & CO SR UNSEC CALL 06/01/27 @ 100 VAR% DUE 06/01/2028 RATING: A1 (46647PBR6)	104,984.40 120,000	107,491.20 89.5760	0.19 %	122,354.00 101.96	- 14,862.80	2.44 %	2,618.40	872.80

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
JPMORGAN CHASE & CO SR UNSEC CALL 04/22/2026 @ 100 VAR% DUE 04/22/2027 RATING: A1 (46647PCB0)	53,079.60 60,000	53,908.20 89.8470	0.10 %	60,000.00 100.00	- 6,091.80	1.76 %	946.80	418.17
JPMORGAN CHASE & CO SR UNSEC CALL 06/01/2028 @ 100 VAR% DUE 06/01/2029 RATING: A1 (46647PCJ3)	16,863.40 20,000	17,353.80 86.7690	0.03 %	20,000.00 100.00	- 2,646.20	2.39 %	413.80	137.93
JPMORGAN CHASE & CO SERIES F2F CALL 6/23/24 @ 100 VAR% DUE 06/23/2025 RATING: A1 (46647PCK0)	28,152.90 30,000	28,419.00 94.7300	0.05 %	30,164.70 100.55	- 1,745.70	1.03 %	290.70	79.13
JPMORGAN CHASE & CO SR UNSEC CALL 09/22/2026 @ 100 VAR% DUE 09/22/2027 RATING: A1 (46647PCP9)	78,022.80 90,000	79,371.90 88.1910	0.14 %	90,000.00 100.00	- 10,628.10	1.67 %	1,323.00	33.07
JPMORGAN CHASE & CO SER VAR CALL 02/24/2027 VAR% DUE 02/24/2028 RATING: A1 (46647PCW4)	36,278.80 40,000	37,071.20 92.6780	0.07 %	40,000.00 100.00	- 2,928.80	3.18 %	1,178.80	121.15
JPMORGAN CHASE & CO CALL 04/26/2027 UNSC VAR% DUE 04/26/2028 RATING: A1 (46647PDA1)	38,347.60 40,000	39,018.80 97.5470	0.07 %	40,000.00 100.00	- 981.20	4.44 %	1,729.20	744.52

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Fixed income

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JPMORGAN CHASE & CO CALL 06/14/2029 UNSC VAR% DUE 06/14/2030 RATING: A1 (46647PDF0)	9,510.80 10,000	9,734.40 97.3440	0.02 %	10,000.00 100.00	- 265.60	4.69 %	456.50	135.68
JPMORGAN CHASE & CO CALL 07/25/2032 UNSC VAR% DUE 07/25/2033 RATING: A1 (46647PDH6)	0	99.3950	0.01 %					90.05
JOHNS HOPKINS HEALTH SYS SER 2020 CALL 10/01/2029 02.420% DUE 01/01/2030 RATING: AA2 (478111AD9)	85,274.00 100,000	87,313.00 87.3130	0.15 %	102,167.75 102.17	- 14,854.75	2.78 %	2,420.00	605.00
KLA-TENCOR CORP CALL 12/15/2028 UNSC 04.100% DUE 03/15/2029 RATING: A2 (482480AG5)	9,523.70 10,000	9,843.70 98.4370	0.02 %	9,952.20 99.52	- 108.50	4.17 %	410.00	18.22
KELLOGG CO UNSC 03.250% DUE 04/01/2026 RATING: BAA2 (487836BP2)	28,323.90 30,000	28,734.30 95.7810	0.05 %	33,407.40 111.36	- 4,673.10	3.40 %	975.00	487.50
KELLOGG CO CALL 08/15/2027 UNSC 03.400% DUE 11/15/2027 RATING: BAA2 (487836BU1)	27,999.00 30,000	28,576.20 95.2540	0.05 %	29,969.10 99.90	- 1,392.90	3.57 %	1,020.00	385.33

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KENTUCKY UTILITIES CO CALL 07/01/2025 @ 100.000 MORT 03.300% DUE 10/01/2025 RATING: A1 (491674BK2)	113,829.60 120,000	115,662.00 96.3850	0.20 %	130,186.80 108.49	- 14,524.80	3.43 %	3,960.00	1,980.00
KENVUE INC SER 144A CALL 02/22/2028 05.050% DUE 03/22/2028 RATING: A1 (49177JAE2)	9,984.70 10,000	10,335.00 103.3500	0.02 %	9,984.70 99.85	350.30	4.89 %	505.00	12.62
KENVUE INC SER 144A CALL 01/22/2030 05.000% DUE 03/22/2030 RATING: A1 (49177JAG7)	49,874.50 50,000	51,503.50 103.0070	0.09 %	49,874.50 99.75	1,629.00	4.86 %	2,500.00	62.50
KEYCORP SER MTN UNSC 02.250% DUE 04/06/2027 RATING: BAA1 (49326EEK5)	71,226.40 80,000	67,951.20 84.9390	0.12 %	82,408.40 103.01	- 14,457.20	2.65 %	1,800.00	875.00
KEYCORP SER MTN CALL 06/01/2032 VAR% DUE 06/01/2033 RATING: BAA1 (49326EEN9)	56,232.60 60,000	53,719.20 89.5320	0.10 %	60,000.00 100.00	- 6,280.80	5.35 %	2,873.40	957.80
KIMCO REALTY CORP CALL 01/01/2024 UNSC 02.700% DUE 03/01/2024 RATING: BAA1 (49446RAR0)	67,973.50 70,000	67,987.50 97.1250	0.12 %	66,602.90 95.15	1,384.60	2.78 %	1,890.00	157.50

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KIMCO REALTY CORP CALL 12/01/2024 UNSC 03.300% DUE 02/01/2025 RATING: BAA1 (49446RAU3)	38,337.20 40,000	38,456.80 96.1420	0.07 %	39,937.20 99.84	- 1,480.40	3.44 %	1,320.00	220.00
KIMCO REALTY CORP CALL 09/01/2031 UNSC 02.250% DUE 12/01/2031 RATING: BAA1 (49446RAY5)	54,356.40 70,000	54,838.70 78.3410	0.10 %	69,675.20 99.54	- 14,836.50	2.88 %	1,575.00	525.00
KINDER MORGAN INC CALL 10/15/2026 COGT 01.750% DUE 11/15/2026 RATING: BAA2 (49456BAU5)	61,380.20 70,000	63,086.80 90.1240	0.11 %	69,879.60 99.83	- 6,792.80	1.95 %	1,225.00	462.78
KRAFT HEINZ FOODS CO CALL 03/01/2026 @ 100.000 COGT 03.000% DUE 06/01/2026 RATING: BAA2 (50077LAD8)	30,705.18 33,000	31,522.59 95.5230	0.06 %	32,855.46 99.56	- 1,332.87	3.15 %	990.00	330.00
LAM RESEARCH CORP CALL 12/15/2028 UNSC 04.000% DUE 03/15/2029 RATING: A2 (512807AU2)	9,483.00 10,000	9,796.40 97.9640	0.02 %	9,981.90 99.82	- 185.50	4.09 %	400.00	17.78
LENNOX INTERNATIONAL INC CALL 07/01/2025 COGT 01.350% DUE 08/01/2025 RATING: BAA2 (526107AE7)	108,615.60 120,000	109,932.00 91.6100	0.19 %	121,425.60 101.19	- 11,493.60	1.48 %	1,620.00	270.00

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LOUISVILLE GAS & ELEC SER 45 CALL 04/01/25 @100 MORT 03.300% DUE 10/01/2025 RATING: A1 (546676AW7)	94,970.00 100,000	95,882.00 95.8820	0.17 %	101,753.00 101.75	- 5,871.00	3.45 %	3,300.00	1,650.00
LOWES COS INC CALL 07/15/2028 UNSC 01.700% DUE 09/15/2028 RATING: BAA1 (548661ED5)	25,050.90 30,000	25,954.80 86.5160	0.05 %	29,933.10 99.78	- 3,978.30	1.97 %	510.00	22.67
LOWE&;S COS INC CALL 01/01/2032 UNSC 03.750% DUE 04/01/2032 RATING: BAA1 (548661EH6)	8,858.40 10,000	9,233.50 92.3350	0.02 %	9,998.30 99.98	- 764.80	4.07 %	375.00	187.50
LOWES COS INC CALL 03/01/2026 UNSC 04.800% DUE 04/01/2026 RATING: BAA1 (548661EP8)	39,993.20 40,000	40,228.40 100.5710	0.07 %	39,993.20 99.98	235.20	4.78 %	1,920.00	5.33
M&T BANK CORPORATION CALL 06/26/2023 UNSC VAR% DUE 07/26/2023 RATING: A3 (55261FAK0)	80,015.20 80,000	79,824.00 99.7800	0.14 %	78,563.65 98.20	1,260.35	5.52 %	4,401.49	794.71
M&T BANK CORPORATION CALL 08/16/2027 UNSC VAR% DUE 08/16/2028 RATING: A3 (55261FAQ7)	28,987.20 30,000	27,712.50 92.3750	0.05 %	30,000.00 100.00	- 2,287.50	4.93 %	1,365.90	170.74

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MPLX LP CALL 12/01/2026 UNSC 04.125% DUE 03/01/2027 RATING: BAA2 (55336VAK6)	38,160.40 40,000	38,774.00 96.9350	0.07 %	39,095.20 97.74	- 321.20	4.26 %	1,650.00	137.50
MPLX LP CALL 12/15/2027 UNSC 04.000% DUE 03/15/2028 RATING: BAA2 (55336VAR1)	18,722.80 20,000	19,135.80 95.6790	0.04 %	19,910.20 99.55	- 774.40	4.19 %	800.00	35.56
MPLX LP CALL 02/01/2026 UNSC 01.750% DUE 03/01/2026 RATING: BAA2 (55336VBR0)	71,541.60 80,000	73,008.80 91.2610	0.13 %	80,789.80 100.99	- 7,781.00	1.92 %	1,400.00	116.67
MPLX LP CALL 06/01/2032 UNSC 04.950% DUE 09/01/2032 RATING: BAA2 (55336VBU3)	9,397.90 10,000	9,779.60 97.7960	0.02 %	9,943.30 99.43	- 163.70	5.07 %	495.00	41.25
MAGALLANES INC SER 144A CALL 12/15/2031 04.279% DUE 03/15/2032 RATING: BAA3 (55903VAL7)	60,431.70 70,000	62,496.00 89.2800	0.11 %	70,000.00 100.00	- 7,504.00	4.80 %	2,995.30	133.12
MAGELLAN MIDSTREAM PARTN CALL 12/01/2025 @ 100.000 UNSC 05.000% DUE 03/01/2026 RATING: BAA1 (559080AK2)	98,680.00 100,000	100,842.00 100.8420	0.18 %	108,443.50 108.44	- 7,601.50	4.96 %	5,000.00	416.67

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MARATHON PETROLEUM CORP SER WI CALL 01/01/2028 03.800% DUE 04/01/2028 RATING: BAA2 (56585ABD3)	92,350.00 100,000	95,323.00 95.3230	0.17 %	111,626.00 111.63	- 16,303.00	3.99 %	3,800.00	1,900.00
MARSH & MCLENNAN COS INC CALL 12/15/2028 UNSC 04.375% DUE 03/15/2029 RATING: BAA1 (571748BG6)	47,603.00 50,000	49,550.00 99.1000	0.09 %	50,846.70 101.69	- 1,296.70	4.42 %	2,187.50	97.22
MARTIN MARIETTA MATERIAL CALL 12/15/2029 UNSC 02.500% DUE 03/15/2030 RATING: BAA2 (573284AV8)	45,477.85 55,000	46,715.35 84.9370	0.09 %	56,062.70 101.93	- 9,347.35	2.95 %	1,375.00	61.11
MASCO CORP CALL 07/01/2030 UNSC 02.000% DUE 10/01/2030 RATING: BAA2 (574599BP0)	46,738.20 60,000	47,928.60 79.8810	0.09 %	59,956.20 99.93	- 12,027.60	2.51 %	1,200.00	600.00
MCCORMICK & CO CALL 06/15/2024 UNSC 03.150% DUE 08/15/2024 RATING: BAA2 (579780AM9)	72,460.50 75,000	72,956.25 97.2750	0.13 %	74,257.20 99.01	- 1,300.95	3.24 %	2,362.50	301.88
MCCORMICK & CO CALL 05/15/2027 UNSC 03.400% DUE 08/15/2027 RATING: BAA2 (579780AN7)	65,004.80 70,000	66,390.80 94.8440	0.12 %	78,886.50 112.70	- 12,495.70	3.59 %	2,380.00	304.11

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MCDONALDS CORP SER MTN CALL 05/01/2027 03.500% DUE 07/01/2027 RATING: BAA1 (58013MFP4)	103,727.80 110,000	106,538.30 96.8530	0.19 %	124,374.30 113.07	- 17,836.00	3.62 %	3,850.00	962.50
MEDTRONIC GLOBAL HLDINGS SEDOL 2KXPKG6 ISIN US58507LBB45 04.250% DUE 03/30/2028 RATING: A3 (58507LBB4)	49,846.50 50,000	49,920.50 99.8410	0.09 %	49,846.50 99.69	74.00	4.26 %	2,125.00	5.90
MID-AMERICA APARTMENTS L CALL 03/01/2027 UNSC 03.600% DUE 06/01/2027 RATING: A3 (59523UAN7)	37,802.00 40,000	38,173.60 95.4340	0.07 %	38,987.60 97.47	- 814.00	3.78 %	1,440.00	480.00
MID-AMERICA APARTMENTS CALL 12/15/2028 UNSC 03.950% DUE 03/15/2029 RATING: A3 (59523UAQ0)	18,785.20 20,000	19,166.80 95.8340	0.04 %	19,944.00 99.72	- 777.20	4.13 %	790.00	35.11
MID-AMERICA APARTMENTS CALL 11/15/2030 UNSC 01.700% DUE 02/15/2031 RATING: A3 (59523UAS6)	15,614.00 20,000	15,847.20 79.2360	0.03 %	19,891.20 99.46	- 4,044.00	2.15 %	340.00	43.44
MITSUBISHI UFJ FIN GRP SEDOL BPCQK66 ISIN US606822CC61 VAR% DUE 01/19/2028 RATING: A1 (606822CC6)	186,133.50 210,000	188,573.70 89.7970	0.33 %	210,000.00 100.00	- 21,426.30	2.61 %	4,916.10	3,441.27

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MONDELEZ INTERNATIONAL CALL 01/13/2030 UNSC 02.750% DUE 04/13/2030 RATING: BAA1 (609207AT2)	6,017.06 7,000	6,215.72 88.7960	0.02 %	6,932.24 99.03	- 716.52	3.10 %	192.50	89.83
MONDELEZ INTERNATIONAL CALL 12/17/2031 UNSC 03.000% DUE 03/17/2032 RATING: BAA1 (609207BB0)	84,534.00 100,000	88,022.00 88.0220	0.16 %	99,265.00 99.27	- 11,243.00	3.41 %	3,000.00	116.67
MORGAN STANLEY SERIES GMTN CALL 01/23/2029 @ 100 VAR% DUE 01/23/2030 RATING: A1 (6174468G7)	84,721.50 90,000	86,806.80 96.4520	0.15 %	108,332.10 120.37	- 21,525.30	4.60 %	3,987.90	753.27
MORGAN STANLEY SR UNSEC CALL 04/28/2025 @ 100 VAR% DUE 04/28/2026 RATING: A1 (6174468Q5)	79,225.10 85,000	79,752.10 93.8260	0.14 %	89,618.05 105.43	- 9,865.95	2.34 %	1,859.80	790.41
MORGAN STANLEY SR UNSEC CALL 05/30/2024 @ 100 VAR% DUE 05/30/2025 RATING: A1 (61747YEA9)	65,550.80 70,000	66,259.90 94.6570	0.12 %	69,671.70 99.53	- 3,411.80	0.84 %	553.00	185.87
MORGAN STANLEY CALL 01/21/2027 UNSC VAR% DUE 01/21/2028 RATING: A1 (61747YEK7)	115,939.20 130,000	118,738.10 91.3370	0.21 %	130,081.10 100.06	- 11,343.00	2.71 %	3,217.50	625.63

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MORGAN STANLEY CALL 04/20/2027 UNSC VAR% DUE 04/20/2028 RATING: A1 (61747YER2)	47,496.00 50,000	48,523.00 97.0460	0.09 %	50,000.00 100.00	- 1,477.00	4.34 %	2,105.00	941.40
MORGAN STANLEY CALL 07/20/2032 UNSC VAR% DUE 07/20/2033 RATING: A1 (61747YEU5)	9,495.20 10,000	9,829.20 98.2920	0.02 %	10,000.00 100.00	- 170.80	4.98 %	488.90	96.42
MORGAN STANLEY CALL 10/18/2027 UNSC VAR% DUE 10/18/2028 RATING: A1 (61747YEV3)	71,866.20 70,000	73,608.50 105.1550	0.13 %	70,000.00 100.00	3,608.50	5.99 %	4,407.20	1,995.48
MORGAN STANLEY CALL 02/01/2028 UNSC VAR% DUE 02/01/2029 RATING: A1 (61747YFA8)	0	100.7940	0.01 %					512.30
NXP BV/NXP FDG/NXP USA SEDOL 2JVZPH7 ISIN US62954HAJ77 02.650% DUE 02/15/2032 RATING: BAA3 (62954HAJ7)	62,869.60 80,000	65,595.20 81.9940	0.12 %	79,802.40 99.75	- 14,207.20	3.24 %	2,120.00	270.89
NXP BV/NXP FDG/NXP USA SEDOL ISIN US62954HBB33 05.000% DUE 01/15/2033 RATING: BAA3 (62954HBB3)	46,937.00 50,000	49,024.00 98.0480	0.09 %	49,850.50 99.70	- 826.50	5.10 %	2,500.00	527.78

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
NATIONAL RETAIL PROP INC CALL 07/15/2028 UNSC 04.300% DUE 10/15/2028 RATING: BAA1 (637417AL0)	18,675.80 20,000	18,820.40 94.1020	0.04 %	19,857.60 99.29	- 1,037.20	4.57 %	860.00	396.56
NEW YORK LIFE GLOBAL FDG SER 144A SCRD 04.850% DUE 01/09/2028 RATING: AAA (64952WEY5)	109,425.80 110,000	111,625.80 101.4780	0.20 %	109,937.30 99.94	1,688.50	4.78 %	5,335.00	3,882.69
NEXTERA ENERGY CAPITAL CALL 12/15/2026 COGT 01.875% DUE 01/15/2027 RATING: BAA1 (65339KBY5)	110,133.75 125,000	112,998.75 90.3990	0.20 %	124,913.75 99.93	- 11,915.00	2.08 %	2,343.75	494.79
NORFOLK SOUTHERN CORP SR UNSEC 05.590% DUE 05/17/2025 RATING: BAA1 (655844AW8)	99,404.00 100,000	101,093.00 101.0930	0.18 %	123,194.00 123.19	- 22,101.00	5.53 %	5,590.00	2,080.72
NORFOLK SOUTHERN CORP CALL 06/01/2025 UNSC 03.650% DUE 08/01/2025 RATING: BAA1 (655844CA4)	38,392.00 40,000	38,880.80 97.2020	0.07 %	40,542.40 101.36	- 1,661.60	3.76 %	1,460.00	243.33
NORFOLK SOUTHERN CORP CALL 08/01/2029 UNSC 02.550% DUE 11/01/2029 RATING: BAA1 (655844CE6)	59,241.00 70,000	61,529.30 87.8990	0.11 %	58,274.30 83.25	3,255.00	2.91 %	1,785.00	743.75

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
NORTHROP GRUMMAN CORP CALL 10/15/2027 UNSC 03.250% DUE 01/15/2028 RATING: BAA1 (666807BN1)	27,698.10 30,000	28,504.80 95.0160	0.05 %	29,984.10 99.95	- 1,479.30	3.43 %	975.00	205.83
NORTHROP GRUMMAN CORP CALL 02/01/2030 UNSC 04.400% DUE 05/01/2030 RATING: BAA1 (666807BS0)	76,405.60 80,000	79,561.60 99.4520	0.14 %	78,783.50 98.48	778.10	4.43 %	3,520.00	1,466.67
NUCOR CORP CALL 04/23/2027 UNSC 04.300% DUE 05/23/2027 RATING: BAA1 (670346AY1)	48,455.00 50,000	49,090.00 98.1800	0.09 %	49,920.00 99.84	- 830.00	4.38 %	2,150.00	764.44
NUTRIEN LTD SEDOL 2HKFDM5 ISIN US67077MAW82 02.950% DUE 05/13/2030 RATING: BAA2 (67077MAW8)	59,743.60 70,000	61,618.90 88.0270	0.11 %	75,950.80 108.50	- 14,331.90	3.36 %	2,065.00	791.58
NUTRIEN LTD SEDOL 2KXPHY3 ISIN US67077MBA53 04.900% DUE 03/27/2028 RATING: BAA2 (67077MBA5)	39,932.40 40,000	39,988.40 99.9710	0.07 %	39,932.40 99.83	56.00	4.91 %	1,960.00	21.78
OHIOHEALTH CORP CALL 05/15/2031 SCRD 02.297% DUE 11/15/2031 RATING: AA2 (67777JAL2)	81,076.00 100,000	83,477.00 83.4770	0.15 %	95,657.20 95.66	- 12,180.20	2.76 %	2,297.00	867.76

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ONCOR ELECTRIC DELIVERY CALL 08/15/2028 SECR 03.700% DUE 11/15/2028 RATING: A2 (68233JBH6)	56,320.20 60,000	58,082.40 96.8040	0.10 %	59,007.00 98.35	- 924.60	3.83 %	2,220.00	838.67
ONCOR ELECTRIC DELIVERY SER WI CALL 02/15/2030 02.750% DUE 05/15/2030 RATING: A2 (68233JBU7)	26,041.80 30,000	26,728.20 89.0940	0.05 %	26,968.20 89.89	- 240.00	3.09 %	825.00	311.67
ONCOR ELECTRIC DELIVERY CALL 06/15/2032 SECR 04.550% DUE 09/15/2032 RATING: A2 (68233JCK8)	38,590.80 40,000	39,799.60 99.4990	0.07 %	39,961.20 99.90	- 161.60	4.58 %	1,820.00	80.89
ORACLE CORP CALL 01/01/2030 UNSC 02.950% DUE 04/01/2030 RATING: BAA2 (68389XBV6)	68,266.40 80,000	70,636.00 88.2950	0.13 %	71,460.10 89.33	- 824.10	3.35 %	2,360.00	1,180.00
ORACLE CORP CALL 01/25/2028 UNSC 02.300% DUE 03/25/2028 RATING: BAA2 (68389XCD5)	104,138.40 120,000	107,390.40 89.4920	0.19 %	119,691.60 99.74	- 12,301.20	2.58 %	2,760.00	46.00
ORACLE CORP CALL 09/09/2029 UNSC 06.150% DUE 11/09/2029 RATING: BAA2 (68389XCH6)	51,736.00 50,000	53,256.50 106.5130	0.10 %	49,952.50 99.91	3,304.00	5.78 %	3,075.00	1,212.92

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ORLANDO HEALTH OBL GRP CALL 07/01/2028 UNSC 03.777% DUE 10/01/2028 RATING: A2 (686514AE0)	27,649.20 30,000	28,105.20 93.6840	0.05 %	30,145.05 100.48	- 2,039.85	4.04 %	1,133.10	566.55
OTIS WORLDWIDE CORP SER WI CALL 11/15/2029 02.565% DUE 02/15/2030 RATING: BAA2 (68902VAK3)	33,703.60 40,000	35,076.80 87.6920	0.07 %	34,579.20 86.45	497.60	2.93 %	1,026.00	131.10
PNC FINANCIAL SERVICES CALL 10/28/2032 UNSC VAR% DUE 10/28/2033 RATING: A3 (693475BJ3)	62,354.40 60,000	63,130.80 105.2180	0.11 %	60,000.00 100.00	3,130.80	5.74 %	3,622.20	1,539.43
PNC FINANCIAL SERVICES CALL 12/02/2027 UNSC VAR% DUE 12/02/2028 RATING: A3 (693475BK0)	40,107.60 40,000	40,300.40 100.7510	0.07 %	40,000.00 100.00	300.40	5.32 %	2,141.60	1,778.72
PNC FINANCIAL SERVICES CALL 01/24/2033 UNSC VAR% DUE 01/24/2034 RATING: A3 (693475BM6)	19,339.00 20,000	19,730.20 98.6510	0.04 %	20,000.00 100.00	- 269.80	5.14 %	1,013.60	188.64
PPG INDUSTRIES INC CALL 07/15/2024 UNSC 02.400% DUE 08/15/2024 RATING: A3 (693506BQ9)	47,927.00 50,000	48,408.00 96.8160	0.09 %	49,913.50 99.83	- 1,505.50	2.48 %	1,200.00	153.33

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
PPG INDUSTRIES INC CALL 05/15/2029 UNSC 02.800% DUE 08/15/2029 RATING: A3 (693506BR7)	103,202.40 120,000	106,609.20 88.8410	0.19 %	128,311.20 106.93	- 21,702.00	3.16 %	3,360.00	429.33
PPG INDUSTRIES INC CALL 03/15/2030 UNSC 02.550% DUE 06/15/2030 RATING: A3 (693506BS5)	25,147.50 30,000	25,890.00 86.3000	0.05 %	29,809.50 99.37	- 3,919.50	2.96 %	765.00	225.25
PPL ELECTRIC UTILITIES CALL 02/15/2033 MORT 05.000% DUE 05/15/2033 RATING: A1 (69351UBA0)	118,834.80 120,000	122,576.40 102.1470	0.22 %	118,770.00 98.98	3,806.40	4.90 %	6,000.00	483.33
PACIFICORP CALL 04/01/2025 @ 100.000 MORT 03.350% DUE 07/01/2025 RATING: A1 (695114CS5)	38,033.60 40,000	38,426.00 96.0650	0.07 %	39,948.80 99.87	- 1,522.80	3.49 %	1,340.00	335.00
PACIFICORP CALL 03/15/2029 MORT 03.500% DUE 06/15/2029 RATING: A1 (695114CU0)	45,704.00 50,000	47,120.50 94.2410	0.09 %	54,468.50 108.94	- 7,348.00	3.72 %	1,750.00	515.28
PACIFICORP CALL 06/15/2030 MORT 02.700% DUE 09/15/2030 RATING: A1 (695114CW6)	94,048.90 110,000	97,218.00 88.3800	0.17 %	113,361.65 103.06	- 16,143.65	3.06 %	2,970.00	132.00

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
PACKAGING CORP OF AMERIC CALL 09/15/2027 UNSC 03.400% DUE 12/15/2027 RATING: BAA2 (695156AT6)	64,702.40 70,000	66,478.30 94.9690	0.12 %	76,176.40 108.82	- 9,698.10	3.59 %	2,380.00	700.78
PARKER-HANNIFIN CORP SER MTN CALL 08/21/24 @100 UNSC 03.300% DUE 11/21/2024 RATING: BAA1 (70109HAL9)	48,366.00 50,000	48,598.50 97.1970	0.09 %	49,503.50 99.01	- 905.00	3.40 %	1,650.00	595.83
PARKER-HANNIFIN CORP CALL 08/15/2027 UNSC 04.250% DUE 09/15/2027 RATING: BAA1 (701094AR5)	38,268.40 40,000	39,242.40 98.1060	0.07 %	39,915.20 99.79	- 672.80	4.34 %	1,700.00	75.56
PARKER-HANNIFIN CORP CALL 07/15/2029 UNSC 04.500% DUE 09/15/2029 RATING: BAA1 (701094AS3)	28,646.40 30,000	29,706.00 99.0200	0.06 %	29,934.00 99.78	- 228.00	4.55 %	1,350.00	60.00
PERKINELMER INC CALL 07/15/2028 UNSC 01.900% DUE 09/15/2028 RATING: BAA3 (714046AM1)	49,924.80 60,000	51,192.60 85.3210	0.09 %	59,956.80 99.93	- 8,764.20	2.23 %	1,140.00	50.67
PHILLIPS 66 CALL 12/15/2027 COGT 03.900% DUE 03/15/2028 RATING: A3 (718546AR5)	94,451.00 100,000	96,152.00 96.1520	0.17 %	111,697.00 111.70	- 15,545.00	4.06 %	3,900.00	173.33

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
PIONEER NATURAL RESOURCE CALL 12/15/2025 UNSC 01.125% DUE 01/15/2026 RATING: BAA1 (723787AT4)	17,809.20 20,000	18,175.60 90.8780	0.04 %	19,996.20 99.98	- 1,820.60	1.24 %	225.00	47.50
PRICOA GLOBAL FUNDING 1 SER 144A SCRD 01.200% DUE 09/01/2026 RATING: AA3 (74153WCP2)	131,332.50 150,000	134,841.00 89.8940	0.24 %	149,659.50 99.77	- 14,818.50	1.34 %	1,800.00	150.00
PROLOGIS LP CALL 03/30/2026 UNSC 03.250% DUE 06/30/2026 RATING: A3 (74340XBU4)	85,176.00 90,000	86,551.20 96.1680	0.15 %	93,657.60 104.06	- 7,106.40	3.38 %	2,925.00	739.37
PROLOGIS LP CALL 06/15/2028 UNSC 04.000% DUE 09/15/2028 RATING: A3 (74340XBX8)	19,134.60 20,000	19,449.60 97.2480	0.04 %	19,785.20 98.93	- 335.60	4.12 %	800.00	35.56
PROLOGIS LP CALL 11/01/2030 UNSC 01.750% DUE 02/01/2031 RATING: A3 (74340XCA7)	39,463.00 50,000	40,422.00 80.8440	0.07 %	40,886.00 81.77	- 464.00	2.17 %	875.00	145.83
PROLOGIS LP CALL 03/15/2033 UNSC 04.750% DUE 06/15/2033 RATING: N/A (74340XCE9)	0	99.3610	0.01 %					6.60

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PROV ST JOSEPH HLTH OBL SER H UNSC 02.746% DUE 10/01/2026 RATING: A2 (743756AB4)	50,681.95 55,000	51,307.30 93.2860	0.09 %	51,063.10 92.84	244.20	2.95 %	1,510.30	755.15
PUB SVC ELEC & GAS SER I CALL 12/15/23 @100 MORT 03.750% DUE 03/15/2024 RATING: A1 (74456QBD7)	88,311.60 90,000	88,108.20 97.8980	0.16 %	95,819.40 106.47	- 7,711.20	3.84 %	3,375.00	150.00
RELX CAPITAL INC CALL 02/22/2030 COGT 03.000% DUE 05/22/2030 RATING: BAA1 (74949LAD4)	8,614.40 10,000	8,934.00 89.3400	0.02 %	9,934.20 99.34	- 1,000.20	3.36 %	300.00	107.50
RELX CAPITAL INC CALL 02/20/2032 COGT 04.750% DUE 05/20/2032 RATING: BAA1 (74949LAE2)	105,113.80 110,000	108,898.90 98.9990	0.19 %	109,033.10 99.12	- 134.20	4.80 %	5,225.00	1,901.32
RAYTHEON TECH CORP CALL 04/01/2030 UNSC 02.250% DUE 07/01/2030 RATING: BAA1 (75513EAD3)	24,847.50 30,000	25,698.30 85.6610	0.05 %	29,961.60 99.87	- 4,263.30	2.63 %	675.00	168.75
RAYTHEON TECH CORP UNSC 05.150% DUE 02/27/2033 RATING: BAA1 (75513ECR0)	29,848.80 30,000	31,221.00 104.0700	0.06 %	29,911.80 99.71	1,309.20	4.95 %	1,545.00	145.92

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REALTY INCOME CORP CALL 01/15/2030 UNSC 04.850% DUE 03/15/2030 RATING: A3 (756109BR4)	48,499.50 50,000	49,258.50 98.5170	0.09 %	49,406.50 98.81	- 148.00	4.93 %	2,425.00	525.42
REGIONS FINANCIAL CORP CALL 07/12/2028 UNSC 01.800% DUE 08/12/2028 RATING: BAA1 (7591EPAT7)	58,682.40 70,000	57,384.60 81.9780	0.10 %	69,821.50 99.75	- 12,436.90	2.20 %	1,260.00	171.50
REXFORD INDUSTRIAL REALT CALL 05/15/2028 COGT 05.000% DUE 06/15/2028 RATING: BAA2 (76169XAC8)	49,487.50 50,000	49,328.00 98.6560	0.09 %	49,487.50 98.98	- 159.50	5.07 %	2,500.00	6.94
ROCHESTER GAS & ELECTRIC SER 144A CALL 03/01/2027 03.100% DUE 06/01/2027 RATING: A2 (771367CD9)	73,508.00 80,000	75,059.20 93.8240	0.13 %	83,240.00 104.05	- 8,180.80	3.31 %	2,480.00	826.67
ROGERS COMM INC SER 144A SEDOL ISIN US775109CC35 03.800% DUE 03/15/2032 RATING: BAA1 (775109CC3)	52,408.80 60,000	53,847.00 89.7450	0.10 %	59,836.60 99.73	- 5,989.60	4.24 %	2,280.00	101.33
ROPER TECHNOLOGIES INC CALL 09/15/2025 UNSC 03.850% DUE 12/15/2025 RATING: BAA2 (776743AB2)	28,838.70 30,000	29,310.60 97.7020	0.06 %	32,957.40 109.86	- 3,646.80	3.95 %	1,155.00	340.08

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ROPER TECHNOLOGIES INC CALL 06/15/2029 UNSC 02.950% DUE 09/15/2029 RATING: BAA2 (776743AG1)	52,162.80 60,000	53,874.60 89.7910	0.10 %	61,699.20 102.83	- 7,824.60	3.29 %	1,770.00	78.67
ROPER TECHNOLOGIES INC CALL 08/15/2025 UNSC 01.000% DUE 09/15/2025 RATING: BAA2 (776743AM8)	18,017.60 20,000	18,285.40 91.4270	0.04 %	19,973.60 99.87	- 1,688.20	1.10 %	200.00	8.89
ROYAL BANK OF CANADA SEDOL 2J43HP0 ISIN US78016EZD20 03.625% DUE 05/04/2027 RATING: A1 (78016EZD2)	94,040.00 100,000	95,761.00 95.7610	0.17 %	99,644.00 99.64	- 3,883.00	3.79 %	3,625.00	1,480.21
ROYAL BANK OF CANADA SEDOL ISIN US78016EZT71 01.150% DUE 07/14/2026 RATING: A1 (78016EZT7)	52,644.00 60,000	53,802.60 89.6710	0.10 %	59,979.60 99.97	- 6,177.00	1.29 %	690.00	147.58
ROYAL BANK OF CANADA SER GMTN SEDOL 2KCX3H3 ISIN US78016FZS63 04.240% DUE 08/03/2027 RATING: A1 (78016FZS6)	28,810.80 30,000	29,253.30 97.5110	0.06 %	29,999.70 100.00	- 746.40	4.35 %	1,272.00	204.93
ROYAL BANK OF CANADA SER GMTN SEDOL 2KQW5G9 ISIN US78016FZW75 04.900% DUE 01/12/2028 RATING: A1 (78016FZW7)	29,564.70 30,000	30,003.00 100.0100	0.06 %	29,984.10 99.95	18.90	4.90 %	1,470.00	322.58

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RYDER SYSTEM INC SER MTN CALL 02/18/2024 03.650% DUE 03/18/2024 RATING: BAA2 (78355HKL2)	48,957.50 50,000	49,124.00 98.2480	0.09 %	49,953.00 99.91	- 829.00	3.72 %	1,825.00	65.90
RYDER SYSTEM INC SER MTN CALL 08/01/2026 01.750% DUE 09/01/2026 RATING: BAA2 (78355HKS7)	35,334.40 40,000	35,883.20 89.7080	0.07 %	39,950.40 99.88	- 4,067.20	1.96 %	700.00	58.33
RYDER SYSTEM INC SER MTN CALL 05/15/2027 04.300% DUE 06/15/2027 RATING: BAA2 (78355HKU2)	115,035.60 120,000	117,582.00 97.9850	0.21 %	119,962.80 99.97	- 2,380.80	4.39 %	5,160.00	1,519.33
RYDER SYSTEM INC SER MTN CALL 02/01/2028 05.650% DUE 03/01/2028 RATING: BAA2 (78355HKV0)	30,017.40 30,000	30,395.40 101.3180	0.06 %	29,938.50 99.80	456.90	5.58 %	1,695.00	178.92
SABINE PASS LIQUEFACTION CALL 11/15/2029 SECR 04.500% DUE 05/15/2030 RATING: BAA2 (785592AX4)	32,785.90 35,000	33,761.70 96.4620	0.06 %	39,741.25 113.55	- 5,979.55	4.67 %	1,575.00	595.00
SAN DIEGO G & E SER XXX CALL 12/15/2031 03.000% DUE 03/15/2032 RATING: A1 (797440CB8)	50,827.80 60,000	52,562.40 87.6040	0.10 %	59,830.20 99.72	- 7,267.80	3.43 %	1,800.00	80.00

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SEALED AIR CORP SER 144A CALL 09/15/2026 01.573% DUE 10/15/2026 RATING: BAA2 (81211KAZ3)	25,848.90 30,000	26,228.10 87.4270	0.05 %	30,000.00 100.00	- 3,771.90	1.80 %	471.90	217.60
SHELL INTERNATIONAL FIN SEDOL ISIN US822582CG52 02.750% DUE 04/06/2030 RATING: AA2 (822582CG5)	70,224.80 80,000	72,971.20 91.2140	0.13 %	87,930.70 109.91	- 14,959.50	3.02 %	2,200.00	1,069.44
SHERWIN-WILLIAMS CO CALL 03/01/2027 UNSC 03.450% DUE 06/01/2027 RATING: BAA2 (824348AW6)	28,110.30 30,000	28,707.00 95.6900	0.05 %	29,891.10 99.64	- 1,184.10	3.61 %	1,035.00	345.00
SHERWIN-WILLIAMS CO CALL 11/01/2024 UNSC 03.300% DUE 02/01/2025 RATING: BAA2 (824348BD7)	48,044.50 50,000	48,684.00 97.3680	0.09 %	49,872.50 99.75	- 1,188.50	3.39 %	1,650.00	275.00
SHERWIN-WILLIAMS CO CALL 05/15/2029 UNSC 02.950% DUE 08/15/2029 RATING: BAA2 (824348BJ4)	8,668.10 10,000	8,979.00 89.7900	0.02 %	10,521.60 105.22	- 1,542.60	3.29 %	295.00	37.69
SHERWIN-WILLIAMS CO CALL 02/15/2030 UNSC 02.300% DUE 05/15/2030 RATING: BAA2 (824348BL9)	16,453.80 20,000	16,971.60 84.8580	0.03 %	19,995.80 99.98	- 3,024.20	2.72 %	460.00	173.78

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SIMON PROPERTY GROUP LP CALL 09/01/2027 UNSC 03.375% DUE 12/01/2027 RATING: A3 (828807DE4)	36,947.60 40,000	37,325.20 93.3130	0.07 %	38,228.40 95.57	- 903.20	3.62 %	1,350.00	450.00
SOUTH32 TREASURY USA SER 144A CALL 01/14/2032 04.350% DUE 04/14/2032 RATING: BAA1 (84055BAA1)	61,572.00 70,000	62,414.10 89.1630	0.11 %	69,635.30 99.48	- 7,221.20	4.88 %	3,045.00	1,412.54
STANFORD HEALTH CARE SER 2020 CALL 05/15/2030 03.310% DUE 08/15/2030 RATING: AA3 (85434VAB4)	62,812.40 70,000	63,602.70 90.8610	0.11 %	77,816.20 111.17	- 14,213.50	3.65 %	2,317.00	296.06
STANFORD UNIVERSITY SER 2019 CALL 02/01/2029 03.089% DUE 05/01/2029 RATING: AAA (85440KAB0)	104,693.70 115,000	105,904.65 92.0910	0.19 %	104,693.70 91.04	1,210.95	3.36 %	3,552.35	1,480.15
STANLEY BLACK & DECKER I CALL 01/01/2026 UNSC 03.400% DUE 03/01/2026 RATING: BAA2 (854502AK7)	75,723.20 80,000	76,587.20 95.7340	0.14 %	79,956.90 99.95	- 3,369.70	3.56 %	2,720.00	226.67
STARBUCKS CORP CALL 01/12/2027 UNSC 02.000% DUE 03/12/2027 RATING: BAA1 (855244AV1)	22,244.25 25,000	22,725.75 90.9030	0.04 %	24,897.75 99.59	- 2,172.00	2.21 %	500.00	26.39

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STARBUCKS CORP CALL 12/12/2029 UNSC 02.250% DUE 03/12/2030 RATING: BAA1 (855244AW9)	16,583.00 20,000	17,242.00 86.2100	0.03 %	19,075.60 95.38	- 1,833.60	2.61 %	450.00	23.75
STATE STREET CORP SR UNSEC CALL 12/3/23 @ 100 VAR% DUE 12/03/2024 RATING: A1 (857477BC6)	78,974.40 80,000	79,028.80 98.7860	0.14 %	83,241.20 104.05	- 4,212.40	3.83 %	3,020.80	990.15
STATE STREET CORPORATION SR UNSEC CALL 11/01/2024 @ 100 VAR% DUE 11/01/2025 RATING: A1 (857477BE2)	104,625.40 110,000	105,184.20 95.6220	0.19 %	116,949.80 106.32	- 11,765.60	2.47 %	2,589.40	1,078.92
STATE STREET CORP CALL 05/13/2032 UNSC VAR% DUE 05/13/2033 RATING: A1 (857477BU6)	28,374.00 30,000	28,668.60 95.5620	0.05 %	30,000.00 100.00	- 1,331.40	4.63 %	1,326.30	508.41
STATE STREET CORP CALL 08/04/2032 UNSC VAR% DUE 08/04/2033 RATING: A1 (857477BV4)	36,705.60 40,000	37,630.00 94.0750	0.07 %	40,000.00 100.00	- 2,370.00	4.43 %	1,665.60	263.72
STATE STREET CORP CALL 11/04/2027 UNSC VAR% DUE 11/04/2028 RATING: A1 (857477BY8)	81,899.20 80,000	83,444.00 104.3050	0.15 %	80,000.00 100.00	3,444.00	5.58 %	4,656.00	1,901.20

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SUMITOMO MITSUI FINL GRP SEDOL BPR9SN3 ISIN US86562MCM01 02.174% DUE 01/14/2027 RATING: A1 (86562MCM0)	177,490.00 200,000	179,102.00 89.5510	0.31 %	200,000.00 100.00	- 20,898.00	2.43 %	4,348.00	929.99
T-MOBILE USA INC SER WI CALL 01/15/2030 03.875% DUE 04/15/2030 RATING: BAA3 (87264ABF1)	54,405.00 60,000	56,298.60 93.8310	0.10 %	55,940.40 93.23	358.20	4.13 %	2,325.00	1,072.08
T-MOBILE USA INC CALL 01/15/2029 SECR 02.400% DUE 03/15/2029 RATING: BAA3 (87264ACS2)	42,258.50 50,000	43,560.50 87.1210	0.08 %	49,967.00 99.93	- 6,406.50	2.76 %	1,200.00	53.33
TSMC ARIZONA CORP CALL 02/22/2029 COGT 04.125% DUE 04/22/2029 RATING: AA3 (872898AG6)	191,158.00 200,000	196,798.00 98.3990	0.34 %	199,686.00 99.84	- 2,888.00	4.20 %	8,250.00	3,643.75
TAKE-TWO INTERACTIVE SOF CALL 03/14/2027 UNSC 03.700% DUE 04/14/2027 RATING: BAA2 (874054AG4)	18,873.60 20,000	19,342.80 96.7140	0.04 %	19,999.00 100.00	- 656.20	3.83 %	740.00	343.28
TEXAS CHILDRENS HOSPITAL SCRD 02.968% DUE 10/01/2024 RATING: AAA (88224LAK4)	144,625.50 150,000	146,395.50 97.5970	0.26 %	150,000.00 100.00	- 3,604.50	3.05 %	4,452.00	2,226.00

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TORONTO-DOMINION BANK SER MTN SEDOL 2HSH516 ISIN US89114QCK22 00.750% DUE 09/11/2025 RATING: A1 (89114QCK2)	26,829.30 30,000	27,045.60 90.1520	0.05 %	29,916.30 99.72	- 2,870.70	0.84 %	225.00	12.50
TORONTO-DOMINION BANK SER MTN SEDOL ISIN US89114TZT23 02.800% DUE 03/10/2027 RATING: A1 (89114TZT2)	73,117.60 80,000	73,806.40 92.2580	0.13 %	79,840.80 99.80	- 6,034.40	3.04 %	2,240.00	130.67
TORONTO-DOMINION BANK SER MTN SEDOL ISIN US89115A2H42 04.693% DUE 09/15/2027 RATING: A1 (89115A2H4)	29,344.80 30,000	29,700.60 99.0020	0.06 %	30,000.00 100.00	- 299.40	4.75 %	1,407.90	62.57
TOYOTA MOTOR CREDIT CORP SER MTN UNSC 01.900% DUE 01/13/2027 RATING: A1 (89236TJV8)	26,805.90 30,000	27,331.80 91.1060	0.05 %	29,968.80 99.90	- 2,637.00	2.09 %	570.00	123.50
TOYOTA MOTOR CREDIT CORP UNSC 04.625% DUE 01/12/2028 RATING: A1 (89236TKQ7)	202,351.40 205,000	207,843.35 101.3870	0.36 %	205,580.25 100.28	2,263.10	4.57 %	9,481.25	2,080.61
TRANE TECH FIN LTD SEDOL ISIN US892938AA96 05.250% DUE 03/03/2033 RATING: BAA2 (892938AA9)	69,485.50 70,000	72,354.80 103.3640	0.13 %	69,825.50 99.75	2,529.30	5.08 %	3,675.00	285.83

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Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
TRANSCONT GAS PIPE LINE CALL 02/15/2030 UNSC 03.250% DUE 05/15/2030 RATING: BAA1 (893574AP8)	104,475.60 120,000	108,675.60 90.5630	0.19 %	130,004.40 108.34	- 21,328.80	3.59 %	3,900.00	1,473.33
TRUIST FINANCIAL CORP SER MTN CALL 06/06/2027 VAR% DUE 06/06/2028 RATING: A3 (89788MAG7)	76,496.00 80,000	75,814.40 94.7680	0.14 %	80,000.00 100.00	- 4,185.60	4.36 %	3,298.40	1,053.66
TRUIST FINANCIAL CORP SER MTN CALL 07/28/2025 VAR% DUE 07/28/2026 RATING: A3 (89788MAH5)	48,740.00 50,000	48,200.50 96.4010	0.09 %	50,000.00 100.00	- 1,799.50	4.42 %	2,130.00	372.75
TRUIST FINANCIAL CORP SER MTN CALL 10/28/2032 VAR% DUE 10/28/2033 RATING: A3 (89788MAK8)	31,447.80 30,000	31,473.90 104.9130	0.06 %	30,000.00 100.00	1,473.90	5.84 %	1,836.90	780.68
TRUIST FINANCIAL CORP SER MTN CALL 01/26/2028 VAR% DUE 01/26/2029 RATING: A3 (89788MAL6)	78,512.80 80,000	78,005.60 97.5070	0.14 %	80,000.00 100.00	- 1,994.40	5.00 %	3,898.40	703.88
UDR INC SER MTN CALL 06/01/26 @100 COGT 02.950% DUE 09/01/2026 RATING: BAA1 (90265EAL4)	32,159.40 35,000	32,931.85 94.0910	0.06 %	35,000.00 100.00	- 2,068.15	3.14 %	1,032.50	86.04

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UNION PACIFIC CORP CALL 12/01/2028 UNSC 03.700% DUE 03/01/2029 RATING: A3 (907818FB9)	56,150.40 60,000	58,234.80 97.0580	0.10 %	63,683.40 106.14	- 5,448.60	3.82 %	2,220.00	185.00
UNITED PARCEL SERVICE CALL 12/03/2032 UNSC 04.875% DUE 03/03/2033 RATING: A2 (911312BZ8)	59,591.40 60,000	61,575.00 102.6250	0.11 %	59,980.80 99.97	1,594.20	4.76 %	2,925.00	276.25
US BANCORP SER MTN CALL 01/27/2027 VAR% DUE 01/27/2028 RATING: A2 (91159HJC5)	35,812.80 40,000	35,919.20 89.7980	0.07 %	40,000.00 100.00	- 4,080.80	2.47 %	886.00	157.51
US BANCORP CALL 07/22/2027 UNSC VAR% DUE 07/22/2028 RATING: A2 (91159HJF8)	58,344.00 60,000	58,464.00 97.4400	0.11 %	60,000.00 100.00	- 1,536.00	4.67 %	2,728.80	523.02
US BANCORP CALL 10/21/2032 UNSC VAR% DUE 10/21/2033 RATING: A2 (91159HJJ0)	30,926.70 30,000	31,335.90 104.4530	0.06 %	30,000.00 100.00	1,335.90	5.61 %	1,755.00	780.00
UNITED TECHNOLOGIES CORP CALL 08/16/2028 UNSC 04.125% DUE 11/16/2028 RATING: BAA1 (913017CY3)	95,184.00 100,000	98,562.00 98.5620	0.17 %	114,098.50 114.10	- 15,536.50	4.19 %	4,125.00	1,546.87

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UNITEDHEALTH GROUP INC UNSC 03.850% DUE 06/15/2028 RATING: A3 (91324PDK5)	28,457.10 30,000	29,316.30 97.7210	0.06 %	31,945.80 106.49	- 2,629.50	3.94 %	1,155.00	340.08
UNITEDHEALTH GROUP INC CALL 03/15/2029 UNSC 04.000% DUE 05/15/2029 RATING: A3 (91324PEH1)	18,962.20 20,000	19,554.80 97.7740	0.04 %	19,927.80 99.64	- 373.00	4.10 %	800.00	302.22
UNITEDHEALTH GROUP INC CALL 12/15/2028 UNSC 04.250% DUE 01/15/2029 RATING: A3 (91324PEU2)	79,849.60 80,000	79,409.60 99.2620	0.14 %	79,849.60 99.81	- 440.00	4.29 %	3,400.00	28.33
VENTAS REALTY LP CALL 11/01/2024 @ 100.000 COGT 03.500% DUE 02/01/2025 RATING: BAA1 (92277GAE7)	57,609.00 60,000	57,769.80 96.2830	0.10 %	61,859.40 103.10	- 4,089.60	3.64 %	2,100.00	350.00
VENTAS REALTY LP CALL 10/15/2028 COGT 04.400% DUE 01/15/2029 RATING: BAA1 (92277GAN7)	55,827.60 60,000	56,834.40 94.7240	0.10 %	59,972.40 99.95	- 3,138.00	4.65 %	2,640.00	557.33
VERIZON COMMUNICATIONS CALL 05/01/2034 @ 100.000 UNSC 04.400% DUE 11/01/2034 RATING: BAA1 (92343VCQ5)	45,452.00 50,000	47,523.00 95.0460	0.09 %	59,434.00 118.87	- 11,911.00	4.63 %	2,200.00	916.67

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VERIZON COMMUNICATIONS UNSC 04.329% DUE 09/21/2028 RATING: BAA1 (92343VER1)	57,481.80 60,000	59,313.00 98.8550	0.11 %	58,219.20 97.03	1,093.80	4.38 %	2,597.40	72.15
VERIZON COMMUNICATIONS CALL 01/22/2028 UNSC 02.100% DUE 03/22/2028 RATING: BAA1 (92343VGH1)	103,572.00 120,000	106,898.40 89.0820	0.19 %	120,146.90 100.12	- 13,248.50	2.36 %	2,520.00	63.00
VIRGINIA ELEC & POWER CO SER B CALL 04/15/2027 03.750% DUE 05/15/2027 RATING: A2 (927804GH1)	85,455.90 90,000	87,299.10 96.9990	0.15 %	89,719.20 99.69	- 2,420.10	3.87 %	3,375.00	1,275.00
VODAFONE GROUP PLC SEDOL BYWFSF1 ISIN US92857WBJ80 04.125% DUE 05/30/2025 RATING: BAA2 (92857WBJ8)	19,464.00 20,000	19,777.60 98.8880	0.04 %	19,850.00 99.25	- 72.40	4.18 %	825.00	277.29
WEC ENERGY GROUP INC CALL 10/15/2028 UNSC 02.200% DUE 12/15/2028 RATING: BAA1 (92939UAG1)	21,212.50 25,000	21,775.50 87.1020	0.04 %	24,940.25 99.76	- 3,164.75	2.53 %	550.00	161.94
WEC ENERGY GROUP INC CALL 09/01/2027 UNSC 05.150% DUE 10/01/2027 RATING: BAA1 (92939UAJ5)	29,838.60 30,000	30,522.60 101.7420	0.06 %	29,938.20 99.79	584.40	5.07 %	1,545.00	789.67

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WRKCO INC SER WI CALL 01/15/2026 04.650% DUE 03/15/2026 RATING: BAA2 (92940PAB0)	19,584.20 20,000	19,802.20 99.0110	0.04 %	19,970.80 99.85	- 168.60	4.70 %	930.00	41.33
WRKCO INC CALL 03/01/2028 COGT 03.900% DUE 06/01/2028 RATING: BAA2 (92940PAE4)	37,040.80 40,000	38,052.80 95.1320	0.07 %	39,990.40 99.98	- 1,937.60	4.10 %	1,560.00	520.00
WELLS FARGO & COMPANY SER MTN CALL 03/02/2032 VAR% DUE 03/02/2033 RATING: A1 (95000U2U6)	126,825.00 150,000	130,012.50 86.6750	0.23 %	150,000.00 100.00	- 19,987.50	3.87 %	5,025.00	404.79
WELLS FARGO & COMPANY SER MTN CALL 03/24/2027 VAR% DUE 03/24/2028 RATING: A1 (95000U2V4)	83,340.00 90,000	84,914.10 94.3490	0.15 %	90,000.00 100.00	- 5,085.90	3.74 %	3,173.40	61.70
WELLS FARGO & COMPANY SER MTN CALL 04/25/2025 VAR% DUE 04/25/2026 RATING: A1 (95000U2X0)	9,645.60 10,000	9,706.20 97.0620	0.02 %	10,000.00 100.00	- 293.80	4.03 %	390.80	169.35
WELLS FARGO & COMPANY SER MTN CALL 07/25/2027 VAR% DUE 07/25/2028 RATING: A1 (95000U3A9)	68,175.80 70,000	69,335.70 99.0510	0.12 %	70,000.00 100.00	- 664.30	4.86 %	3,365.60	617.03

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WELLS FARGO & COMPANY SER MTN CALL 07/25/2032 VAR% DUE 07/25/2033 RATING: A1 (95000U3B7)	38,076.80 40,000	39,108.80 97.7720	0.07 %	39,988.30 99.97	- 879.50	5.01 %	1,958.80	359.11
WELLTOWER INC CALL 09/15/2028 UNSC 04.125% DUE 03/15/2029 RATING: BAA1 (95040QAH7)	18,434.80 20,000	18,644.60 93.2230	0.04 %	19,911.00 99.56	- 1,266.40	4.43 %	825.00	36.67
WELLTOWER INC CALL 12/15/2026 UNSC 02.700% DUE 02/15/2027 RATING: BAA1 (95040QAK0)	9,023.80 10,000	9,065.80 90.6580	0.02 %	9,989.30 99.89	- 923.50	2.98 %	270.00	34.50
WELLTOWER INC CALL 11/15/2028 UNSC 02.050% DUE 01/15/2029 RATING: BAA1 (95040QAN4)	57,297.10 70,000	58,383.50 83.4050	0.11 %	69,800.50 99.72	- 11,417.00	2.46 %	1,435.00	302.94
WELLTOWER INC CALL 10/15/2031 UNSC 02.750% DUE 01/15/2032 RATING: BAA1 (95040QAP9)	15,972.20 20,000	16,350.60 81.7530	0.03 %	19,983.40 99.92	- 3,632.80	3.37 %	550.00	116.11
WESTAR ENERGY INC CALL 04/01/2026 MORT 02.550% DUE 07/01/2026 RATING: A2 (95709TAN0)	173,943.10 190,000	178,134.50 93.7550	0.31 %	197,361.80 103.87	- 19,227.30	2.72 %	4,845.00	1,211.25

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WRKCO INC SER WI CALL 07/15/2024 03.000% DUE 09/15/2024 RATING: BAA2 (96145DAB1)	57,364.80 60,000	58,070.40 96.7840	0.10 %	59,832.60 99.72	- 1,762.20	3.10 %	1,800.00	80.00
WILLIAMS COMPANIES INC CALL 12/15/2032 UNSC 05.650% DUE 03/15/2033 RATING: BAA2 (969457CJ7)	39,980.80 40,000	41,308.80 103.2720	0.08 %	39,956.40 99.89	1,352.40	5.48 %	2,260.00	182.06
WISCONSIN ELECTRIC POWER CALL 06/30/2032 UNSC 04.750% DUE 09/30/2032 RATING: A2 (976656CN6)	107,508.50 110,000	110,613.80 100.5580	0.19 %	109,773.40 99.79	840.40	4.73 %	5,225.00	14.51
WISCONSIN ENERGY CORP SER 10YR CALL 03/15/25 @100 UNSC 03.550% DUE 06/15/2025 RATING: BAA1 (976657AL0)	14,280.60 15,000	14,433.30 96.2220	0.03 %	16,338.90 108.93	- 1,905.60	3.69 %	532.50	156.79
WISCONSIN POWER & LIGHT CALL 06/01/2032 UNSC 03.950% DUE 09/01/2032 RATING: A3 (976826BQ9)	9,112.30 10,000	9,395.00 93.9500	0.02 %	9,882.20 98.82	- 487.20	4.21 %	395.00	32.92
XCEL ENERGY INC CALL 02/15/2027 UNSC 01.750% DUE 03/15/2027 RATING: BAA1 (98388MAB3)	17,554.60 20,000	17,909.20 89.5460	0.04 %	19,955.40 99.78	- 2,046.20	1.96 %	350.00	15.56

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

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Detail

Fixed income

Corporate bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
YALE UNIVERSITY SER 2020 CALL 01/15/2030 01.482% DUE 04/15/2030 RATING: AAA (98459LAB9)	48,682.20 60,000	50,277.00 83.7950	0.09 %	60,000.00 100.00	- 9,723.00	1.77 %	889.20	410.02
Total corporate bonds		**$22,725,634.76**	**38.98 %**	**$24,492,414.71**	**- $1,766,779.95**	**3.66 %**	**$830,672.27**	**$206,268.78**

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PNC Corporate Debt - Other

Treasury bonds

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
USA TREASURY NOTES 00.125% DUE 09/15/2023 RATING: AAA (91282CAK7)	$925,395.00 950,000	$930,705.50 $97.9690	1.60 %	$949,223.87 $99.92	- $18,518.37	0.13 %	$1,187.50	$54.86
USA TREASURY NOTES 00.250% DUE 03/15/2024 RATING: AAA (91282CBR1)	522,929.00 550,000	527,675.50 95.9410	0.91 %	548,949.10 99.81	- 21,273.60	0.27 %	1,375.00	63.52
USA TREASURY NOTES 00.250% DUE 06/15/2024 RATING: AAA (91282CCG4)	869,287.25 925,000	879,619.50 95.0940	1.51 %	918,390.79 99.29	- 38,771.29	0.27 %	2,312.50	679.77
USA TREASURY NOTES 00.875% DUE 01/31/2024 RATING: AAA (91282CDV0)	601,243.75 625,000	605,250.00 96.8400	1.04 %	621,193.50 99.39	- 15,943.50	0.91 %	5,468.75	906.42
USA TREASURY NOTES 02.500% DUE 05/31/2024 RATING: AAA (91282CER8)	581,016.00 600,000	586,548.00 97.7580	1.01 %	599,556.70 99.93	- 13,008.70	2.56 %	15,000.00	5,027.47

PNC INSTITUTIONAL ASSET MANAGEMENT

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Detail

Treasury bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
USA TREASURY NOTES 02.875% DUE 06/15/2025 RATING: AAA (91282CEU1)	91,303.55 95,000	92,758.95 97.6410	0.16 %	93,712.62 98.64	- 953.67	2.95 %	2,731.25	802.87
USA TREASURY NOTES 04.500% DUE 11/15/2025 RATING: N/A (91282CFW6)	823,614.00 825,000	837,185.25 101.4770	1.44 %	834,659.99 101.17	2,525.26	4.44 %	37,125.00	14,050.07
USA TREASURY NOTES 04.500% DUE 11/30/2024 RATING: AAA (91282CFX4)	1,092,047.00 1,100,000	1,104,301.00 100.3910	1.90 %	1,100,154.07 100.01	4,146.93	4.49 %	49,500.00	16,590.66
USA TREASURY NOTES 04.625% DUE 03/15/2026 RATING: N/A (91282CGR6)	591,805.84 580,000	593,229.80 102.2810	1.02 %	591,805.84 102.04	1,423.96	4.53 %	26,825.00	
USA TREASURY NOTES 01.500% DUE 11/30/2024 RATING: AAA (912828YV6)	94,316.00 100,000	95,641.00 95.6410	0.17 %	98,949.55 98.95	- 3,308.55	1.57 %	1,500.00	502.75
USA TREASURY NOTE 01.750% DUE 07/31/2024 RATING: AAA (912828Y87)	477,285.00 500,000	482,890.00 96.5780	0.83 %	505,226.33 101.05	- 22,336.33	1.82 %	8,750.00	1,450.28
USA TREASURY NOTES 00.500% DUE 03/31/2025 RATING: AAA (912828ZF0)	68,730.75 75,000	69,952.50 93.2700	0.12 %	75,500.91 100.67	- 5,548.41	0.54 %	375.00	1.02
USA TREASURY NOTES 02.875% DUE 09/30/2023 RATING: AAA (9128285D8)	567,766.50 575,000	569,991.75 99.1290	0.98 %	570,734.35 99.26	- 742.60	2.91 %	16,531.25	45.17

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Treasury bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
USA TREASURY NOTE 01.750% DUE 06/30/2024 RATING: AAA (912828Z78)	526,520.50 550,000	532,169.00 96.7580	0.92 %	548,920.04 99.80	- 16,751.04	1.81 %	9,625.00	2,419.54
Total treasury bonds		**$7,907,917.75** (H)	**13.57 %**	**$8,056,977.66**	**- $149,059.91**	**2.26 %**	**$178,306.25**	**$42,594.40**

Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL HOME LOAN MTG CORP GOLD POOL G08693 03.500% DUE 03/01/2046 RATING: N/A (3128MJXX3)	$43,057.31 46,239.520	$43,702.36 $94.5130	0.08 %	$48,240.83 $104.33	- $4,538.47	3.71 %	$1,618.38	$139.36
FEDERAL HOME LOAN MTG CORP GOLD POOL #J13882 03.500% DUE 12/01/2025 RATING: N/A (3128PTJ30)	3,405.73 3,480.490	3,422.51 98.3340	0.01 %	3,512.56 100.92	- 90.05	3.56 %	121.82	10.49
FEDERAL HOME LOAN MTG CORP GOLD POOL #J14492 04.000% DUE 02/01/2026 RATING: N/A (3128PT7D1)	3,806.43 3,895.440	3,872.22 99.4040	0.01 %	4,005.59 102.83	- 133.37	4.03 %	155.82	13.42
FEDERAL HOME LOAN MTG CORP POOL #J17545 03.000% DUE 12/01/2026 RATING: N/A (3128PXL20)	8,308.98 8,603.030	8,380.99 97.4190	0.02 %	8,904.78 103.51	- 523.79	3.08 %	258.09	22.22

PNC INSTITUTIONAL ASSET MANAGEMENT

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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL HOME LN MTG CORP GOLD POOL #C00731 06.500% DUE 03/01/2029 RATING: N/A (31292GY42)	1,090.27 1,051.520	1,096.36 104.2640	0.01 %	1,047.79 99.65	48.57	6.24 %	68.35	5.89
FEDERAL HOME LOAN MTG CORP POOL SD1165 04.500% DUE 06/01/2052 RATING: N/A (3132DNJJ3)	266,722.19 274,569.380	270,868.18 98.6520	0.47 %	271,866.58 99.02	- 998.40	4.57 %	12,355.62	1,063.96
FEDERAL HOME LOAN MTG CORP GOLD POOL #U40189 03.000% DUE 03/01/2027 RATING: N/A (3132GCB94)	15,409.46 16,391.830	15,658.30 95.5250	0.03 %	17,175.55 104.78	- 1,517.25	3.15 %	491.75	42.35
FEDERAL HOME LOAN MTG CORP GOLD POOL #U70087 03.000% DUE 05/01/2027 RATING: N/A (3132G0CY4)	10,541.79 11,157.690	10,705.58 95.9480	0.02 %	11,731.23 105.14	- 1,025.65	3.13 %	334.73	28.82
FEDERAL HOME LOAN MTG CORP GOLD POOL K92166 03.500% DUE 11/01/2034 RATING: N/A (3132LNJK1)	35,208.07 36,801.960	35,879.70 97.4940	0.07 %	38,452.27 104.48	- 2,572.57	3.59 %	1,288.07	110.92
FEDERAL HOME LOAN MTG CORP GOLD POOL K92180 03.500% DUE 11/01/2034 RATING: N/A (3132LNJZ8)	50,853.03 53,154.070	51,822.56 97.4950	0.09 %	55,637.36 104.67	- 3,814.80	3.59 %	1,860.39	160.20
FEDERAL HOME LOAN MTG CORP GOLD POOL Q34907 04.000% DUE 07/01/2045 RATING: N/A (3132QRNZ9)	46,872.96 48,676.430	47,554.44 97.6950	0.09 %	51,855.58 106.53	- 4,301.14	4.10 %	1,947.06	167.66

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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL HOME LOAN MTG CORP GOLD POOL G67707 03.500% DUE 01/01/2048 RATING: N/A (3132XCR49)	60,767.34 65,002.930	61,631.88 94.8140	0.11 %	65,317.78 100.48	- 3,685.90	3.70 %	2,275.10	195.91
FEDERAL HOME LOAN MTG CORP GOLD POOL G67710 03.500% DUE 03/01/2048 RATING: N/A (3132XCR72)	62,220.67 67,425.959	63,468.06 94.1300	0.11 %	67,544.46 100.18	- 4,076.40	3.72 %	2,359.91	203.21
FEDERAL HOME LOAN MTG CORP POOL 2B6506 VAR% DUE 10/01/2047 RATING: N/A (31326MGP2)	15,155.51 15,777.780	15,201.26 96.3460	0.03 %	15,956.50 101.13	- 755.24	2.66 %	403.60	67.27
FEDERAL HOME LOAN MTG CORP POOL QB4931 02.000% DUE 11/01/2050 RATING: N/A (3133ABPQ7)	144,882.61 176,565.530	146,552.92 83.0020	0.26 %	183,200.52 103.76	- 36,647.60	2.41 %	3,531.31	304.09
FEDERAL HOME LOAN MTG CORP POOL QA6370 03.000% DUE 01/01/2050 RATING: N/A (3133A1CF7)	97,279.54 109,449.190	99,173.01 90.6110	0.18 %	112,112.72 102.43	- 12,939.71	3.32 %	3,283.48	282.74
FEDERAL HOME LOAN MTG CORP POOL QE8086 04.000% DUE 08/01/2052 RATING: N/A (3133BH6X9)	162,148.85 171,025.050	164,943.40 96.4440	0.29 %	171,759.92 100.43	- 6,816.52	4.15 %	6,841.00	589.09
FEDERAL HOME LOAN MTG CORP POOL QE8113 04.000% DUE 08/01/2052 RATING: N/A (3133BJAN2)	164,312.88 173,580.330	167,018.99 96.2200	0.29 %	174,000.73 100.24	- 6,981.74	4.16 %	6,943.21	597.89

PNC INSTITUTIONAL ASSET MANAGEMENT

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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL HOME LOAN MTG CORP POOL QE9162 04.500% DUE 09/01/2052 RATING: N/A (3133BKFB0)	133,159.59 137,708.090	135,188.03 98.1700	0.24 %	138,063.11 100.26	- 2,875.08	4.59 %	6,196.86	533.62
FEDERAL HOME LOAN MTG POOL QN1110 02.500% DUE 12/01/2034 RATING: N/A (3133G7GT4)	202,291.23 220,231.270	205,746.66 93.4230	0.36 %	222,450.80 101.01	- 16,704.14	2.68 %	5,505.78	474.11
FEDERAL HOME LOAN MTG CORP POOL QN1200 02.500% DUE 12/01/2034 RATING: N/A (3133G7KM4)	52,818.15 57,535.480	53,712.25 93.3550	0.10 %	58,713.15 102.05	- 5,000.90	2.68 %	1,438.39	123.86
FEDERAL HOME LOAN MTG CORP POOL QN1350 02.500% DUE 01/01/2035 RATING: N/A (3133G7QB2)	43,695.19 47,566.120	44,439.12 93.4260	0.08 %	48,277.74 101.50	- 3,838.62	2.68 %	1,189.15	102.40
FEDERAL HOME LOAN MTG CORP POOL QN1355 02.500% DUE 01/01/2035 RATING: N/A (3133G7QG1)	140,483.65 152,942.330	142,889.43 93.4270	0.25 %	155,134.89 101.43	- 12,245.46	2.68 %	3,823.56	329.25
FEDERAL HOME LOAN MTG CORP POOL QN1370 03.000% DUE 01/01/2035 RATING: N/A (3133G7QX4)	11,252.72 12,042.340	11,433.72 94.9460	0.02 %	12,409.22 103.05	- 975.50	3.16 %	361.27	31.11
FEDERAL HOME LOAN MTG CORP POOL QN1374 03.000% DUE 01/01/2035 RATING: N/A (3133G7Q30)	13,897.68 14,872.570	14,121.21 94.9480	0.03 %	15,341.95 103.16	- 1,220.74	3.16 %	446.18	38.42

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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL HOME LOAN MTG CORP POOL QN1377 03.000% DUE 01/01/2035 RATING: N/A (3133G7Q63)	20,107.29 21,517.790	20,430.50 94.9470	0.04 %	22,232.25 103.32	- 1,801.75	3.16 %	645.53	55.59
FEDERAL HOME LOAN MTG CORP POOL RA6388 02.500% DUE 12/01/2051 RATING: N/A (3133KNCZ4)	470,675.80 549,296.629	477,651.87 86.9570	0.82 %	540,799.70 98.45	- 63,147.83	2.88 %	13,732.42	1,182.51
FEDERAL HOME LOAN MTG CORP POOL #QA5182 03.000% DUE 12/01/2049 RATING: N/A (31346YXK4)	96,361.82 108,419.100	98,237.46 90.6090	0.17 %	110,422.31 101.85	- 12,184.85	3.32 %	3,252.57	280.08
FEDERAL NATL MTG ASSN POOL #323702 06.000% DUE 05/01/2029 RATING: N/A (31374TRX9)	1,021.71 990.593	1,029.64 103.9420	0.01 %	960.39 96.95	69.25	5.78 %	59.44	5.12
FEDERAL NATL MTG ASSN POOL #419990 06.500% DUE 05/01/2028 RATING: N/A (31379HRK8)	282.75 275.795	284.46 103.1430	0.01 %	273.67 99.23	10.79	6.31 %	17.93	1.54
FEDERAL NATL MTG ASSN POOL #AI3571 VAR% DUE 06/01/2041 RATING: N/A (3138AG6H6)	8,601.85 8,439.060	8,548.68 101.2990	0.02 %	8,621.67 102.16	- 72.99	3.52 %	300.85	25.91
FEDERAL NATL MTG ASSN POOL #AK7409 03.000% DUE 03/01/2027 RATING: N/A (3138ECGT4)	17,088.85 17,778.850	17,276.78 97.1760	0.03 %	18,545.55 104.31	- 1,268.77	3.09 %	533.37	45.93

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IND CARPENTERS PEN GALLIARD
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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL NATL MTG ASSN POOL AN0502 03.350% DUE 01/01/2028 RATING: N/A (3138LCRY3)	75,209.91 79,451.850	76,493.06 96.2760	0.14 %	79,749.75 100.37	- 3,256.69	3.48 %	2,661.64	236.59
FEDERAL NATL MTG ASSN POOL AN0665 03.070% DUE 02/01/2026 RATING: N/A (3138LCW35)	91,314.88 96,077.440	92,498.56 96.2750	0.16 %	96,137.48 100.06	- 3,638.92	3.19 %	2,949.58	262.18
FEDERAL NATL MTG ASSN POOL AQ9465 03.000% DUE 01/01/2033 RATING: N/A (3138MRQT1)	44,714.12 49,101.320	45,555.22 92.7780	0.08 %	51,955.31 105.81	- 6,400.09	3.24 %	1,473.04	126.85
FEDERAL NATL MTG ASSN POOL AQ9965 02.500% DUE 01/01/2028 RATING: N/A (3138MSCB3)	13,260.32 13,965.430	13,438.37 96.2260	0.03 %	14,582.95 104.42	- 1,144.58	2.60 %	349.14	30.06
FEDERAL NATL MTG ASSN POOL #AR2551 02.500% DUE 01/01/2028 RATING: N/A (3138NYZR9)	11,385.09 12,024.180	11,559.33 96.1340	0.02 %	12,578.39 104.61	- 1,019.06	2.61 %	300.60	25.89
FEDERAL NATL MTG ASSN POOL AS6937 03.500% DUE 04/01/2046 RATING: N/A (3138WGV76)	39,154.32 42,095.080	39,743.23 94.4130	0.07 %	44,344.51 105.34	- 4,601.28	3.71 %	1,473.33	126.87
FEDERAL NATL MTG ASSN POOL AW1181 02.900% DUE 03/01/2044 RATING: N/A (3138XQJ36)	14,913.60 14,886.360	14,933.40 100.3160	0.03 %	15,118.35 101.56	- 184.95	4.07 %	606.92	52.26

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Agency bonds

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL NATL MTG ASSN POOL BF0105 04.000% DUE 06/01/2056 RATING: N/A (3140FXDK5)	85,000.97 88,640.550	86,528.25 97.6170	0.15 %	93,990.12 106.04	- 7,461.87	4.10 %	3,545.62	305.32
FEDERAL NATL MTG ASSN POOL BF0118 04.500% DUE 06/01/2056 RATING: N/A (3140FXDY5)	45,617.37 46,079.090	45,428.91 98.5890	0.08 %	49,603.39 107.65	- 4,174.48	4.57 %	2,073.56	178.56
FEDERAL NATL MTG ASSN POOL BF0125 04.000% DUE 07/01/2056 RATING: N/A (3140FXD74)	74,349.77 77,532.480	75,684.88 97.6170	0.13 %	81,987.84 105.75	- 6,302.96	4.10 %	3,101.30	267.06
FEDERAL NATL MTG ASSN POOL BF0132 04.000% DUE 07/01/2056 RATING: N/A (3140FXEE8)	41,440.94 43,214.911	42,185.10 97.6170	0.08 %	45,828.04 106.05	- 3,642.94	4.10 %	1,728.60	148.85
FEDERAL NATL MTG ASSN POOL BF0154 03.500% DUE 11/01/2046 RATING: N/A (3140FXE40)	53,014.55 57,487.660	54,068.87 94.0530	0.10 %	59,742.23 103.92	- 5,673.36	3.73 %	2,012.07	173.26
FEDERAL NATL MTG ASSN POOL BF0172 04.000% DUE 01/01/2041 RATING: N/A (3140FXFN7)	9,652.10 10,142.373	9,826.24 96.8830	0.02 %	10,467.23 103.20	- 640.99	4.13 %	405.69	34.93
FEDERAL NATL MTG ASSN POOL BF0184 04.000% DUE 02/01/2057 RATING: N/A (3140FXF23)	45,198.46 47,132.780	46,009.61 97.6170	0.08 %	48,215.32 102.30	- 2,205.71	4.10 %	1,885.31	162.35

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL NATL MTG ASSN POOL BF0193 04.000% DUE 04/01/2041 RATING: N/A (3140FXGB2)	70,524.91 74,106.470	71,797.31 96.8840	0.13 %	76,587.29 103.35	- 4,789.98	4.13 %	2,964.26	255.26
FEDERAL NATL MTG ASSN POOL BF0198 04.000% DUE 11/01/2040 RATING: N/A (3140FXGG1)	54,178.08 56,930.080	55,155.57 96.8830	0.10 %	58,576.48 102.89	- 3,420.91	4.13 %	2,277.20	196.09
FEDERAL NATL MTG ASSN POOL BF0201 04.000% DUE 08/01/2051 RATING: N/A (3140FXGK2)	157,431.45 166,323.084	160,293.87 96.3750	0.28 %	169,082.87 101.66	- 8,789.00	4.16 %	6,652.92	572.89
FEDERAL NATL MTG ASSN POOL BF0202 04.500% DUE 01/01/2051 RATING: N/A (3140FXGL0)	71,003.19 72,345.934	72,131.07 99.7030	0.13 %	75,256.46 104.02	- 3,125.39	4.52 %	3,255.57	280.34
FEDERAL NATL MTG ASSN POOL BL1750 03.580% DUE 06/01/2025 RATING: N/A (3140HS5L1)	91,978.53 94,887.790	93,009.96 98.0210	0.16 %	95,881.14 101.05	- 2,871.18	3.66 %	3,396.98	301.95
FEDERAL NATL MTG ASSN POOL BL3670 02.080% DUE 10/01/2026 RATING: N/A (3140HVCG7)	196,077.85 215,000	199,150.20 92.6280	0.35 %	215,671.87 100.31	- 16,521.67	2.25 %	4,472.00	397.51
FEDERAL NATL MTG ASSN POOL BM6012 03.421% DUE 12/01/2027 RATING: N/A (3140JAVE5)	112,402.94 118,214.360	114,093.41 96.5140	0.20 %	123,251.57 104.26	- 9,158.16	3.45 %	3,930.63	349.39

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERAL NATL MTG ASSN POOL BN5324 04.000% DUE 03/01/2049 RATING: N/A (3140JM4J8)	34,545.75 36,210.710	35,169.29 97.1240	0.07 %	37,161.22 102.62	- 1,991.93	4.12 %	1,448.43	124.73
FEDERAL NATL MTG ASSN POOL BO2231 02.500% DUE 09/01/2034 RATING: N/A (3140JWPR5)	55,014.80 59,932.890	55,950.95 93.3560	0.10 %	60,831.85 101.50	- 4,880.90	2.68 %	1,498.32	129.02
FEDERAL NATL MTG ASSN POOL BO3208 02.500% DUE 10/01/2034 RATING: N/A (3140JXR67)	99,342.96 108,232.060	101,040.04 93.3550	0.18 %	109,872.43 101.52	- 8,832.39	2.68 %	2,705.80	233.00
FEDERAL NATL MTG ASSN POOL BO3219 02.500% DUE 10/01/2034 RATING: N/A (3140JXSH2)	128,255.70 139,730.360	130,445.28 93.3550	0.23 %	142,055.54 101.66	- 11,610.26	2.68 %	3,493.26	300.81
FEDERAL NATL MTG ASSN POOL BL9422 01.030% DUE 12/01/2027 RATING: N/A (3140J2PG5)	519,946.30 608,295.080	530,092.66 87.1440	0.91 %	614,568.12 101.03	- 84,475.46	1.19 %	6,265.44	556.93
FEDERAL NATL MTG ASSN POOL BO5023 03.000% DUE 12/01/2049 RATING: N/A (3140K0SM1)	37,889.58 42,627.160	38,625.75 90.6130	0.07 %	43,390.71 101.79	- 4,764.96	3.32 %	1,278.81	110.12
FEDERAL NATL MTG ASSN POOL BO6246 02.500% DUE 12/01/2034 RATING: N/A (3140K15G7)	54,632.21 59,520.640	55,565.49 93.3550	0.10 %	60,738.92 102.05	- 5,173.43	2.68 %	1,488.02	128.13

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FEDERAL NATL MTG ASSN POOL BO7258 03.000% DUE 01/01/2035 RATING: N/A (3140K3B43)	27,069.77 28,968.980	27,505.18 94.9470	0.05 %	29,930.83 103.32	- 2,425.65	3.16 %	869.07	74.84
FEDERAL NATL MTG ASSN POOL BO7259 03.000% DUE 01/01/2035 RATING: N/A (3140K3B50)	23,361.96 25,001.030	23,737.73 94.9470	0.05 %	25,799.87 103.20	- 2,062.14	3.16 %	750.03	64.59
FEDERAL NATL MTG ASSN POOL BO7262 03.000% DUE 01/01/2035 RATING: N/A (3140K3B84)	14,352.00 15,356.960	14,582.35 94.9560	0.03 %	15,829.64 103.08	- 1,247.29	3.16 %	460.71	39.67
FEDERAL NATL MTG ASSN POOL BS2870 01.270% DUE 08/01/2028 RATING: N/A (3140LDFL8)	295,291.50 350,000	302,127.00 86.3220	0.52 %	350,218.75 100.06	- 48,091.75	1.48 %	4,445.00	395.11
FEDERAL NATL MTG ASSN POOL BS4490 01.960% DUE 02/01/2029 RATING: N/A (3140LE7C5)	170,835.37 196,663.140	174,721.43 88.8430	0.30 %	200,227.66 101.81	- 25,506.23	2.21 %	3,854.60	342.63
FEDERAL NATL MTG ASSN POOL BS4956 02.270% DUE 04/01/2029 RATING: N/A (3140LFQJ6)	79,612.20 90,000	81,054.00 90.0600	0.14 %	90,267.19 100.30	- 9,213.19	2.53 %	2,043.00	181.60
FEDERAL NATL MTG ASSN POOL BS5381 02.475% DUE 04/01/2029 RATING: N/A (3140LF6T6)	125,018.60 140,000	127,260.00 90.9000	0.22 %	140,043.75 100.03	- 12,783.75	2.73 %	3,465.00	308.00

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FEDERAL NATL MTG ASSN POOL BS5431 03.130% DUE 01/01/2029 RATING: N/A (3140LGA93)	275,260.20 296,910.940	281,109.34 94.6780	0.49 %	299,323.32 100.81	- 18,213.98	3.31 %	9,293.31	826.07
FEDERAL NATL MTG ASSN POOL BS5507 03.230% DUE 11/01/2028 RATING: N/A (3140LGDM1)	279,756.00 300,000	285,657.00 95.2190	0.49 %	303,187.50 101.06	- 17,530.50	3.40 %	9,690.00	861.33
FEDERAL NATL MTG ASSN POOL BS5689 02.885% DUE 05/01/2029 RATING: N/A (3140LGKB7)	137,413.50 150,000	139,807.50 93.2050	0.24 %	150,070.31 100.05	- 10,262.81	3.10 %	4,327.50	384.67
FEDERAL NATL MTG ASSN POOL BS6526 03.500% DUE 10/01/2029 RATING: N/A (3140LHHC7)	908,313.60 960,000	923,664.00 96.2150	1.59 %	964,200.00 100.44	- 40,536.00	3.64 %	33,600.00	2,986.67
FEDERAL NATL MTG ASSN POOL BT7869 04.500% DUE 09/01/2052 RATING: N/A (3140LWW78)	75,579.04 77,951.900	76,756.90 98.4670	0.14 %	78,274.66 100.41	- 1,517.76	4.58 %	3,507.84	302.06
FEDERAL NATL MTG ASSN POOL CB2279 02.000% DUE 12/01/2051 RATING: N/A (3140QMQ98)	34,363.38 41,772.590	34,847.95 83.4230	0.06 %	41,916.17 100.34	- 7,068.22	2.40 %	835.45	71.94
FEDERAL NATL MTG ASSN POOL CB2625 02.500% DUE 01/01/2052 RATING: N/A (3140QM4K7)	349,160.59 409,841.760	355,619.70 86.7700	0.61 %	409,809.72 99.99	- 54,190.02	2.89 %	10,246.04	882.30

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FEDERAL NATL MTG ASSN POOL CB3854 04.000% DUE 06/01/2052 RATING: N/A (3140QPH83)	754,652.34 795,962.810	767,411.62 96.4130	1.32 %	771,399.89 96.91	- 3,988.27	4.15 %	31,838.51	2,741.65
FEDERAL NATL MTG ASSN POOL CB4894 05.000% DUE 10/01/2052 RATING: N/A (3140QQNL5)	388,112.57 391,041.470	393,946.91 100.7430	0.68 %	388,322.52 99.30	5,624.39	4.97 %	19,552.07	1,683.65
FEDERAL NATL MTG ASSN POOL CB4905 05.500% DUE 10/01/2052 RATING: N/A (3140QQNX9)	306,975.95 302,636.151	310,317.06 102.5380	0.54 %	302,352.44 99.91	7,964.62	5.37 %	16,644.99	1,433.32
FEDERAL NATL MTG ASSN POOL CB4943 04.500% DUE 10/01/2052 RATING: N/A (3140QQP58)	508,141.65 521,593.550	515,532.63 98.8380	0.89 %	506,475.49 97.10	9,057.14	4.56 %	23,471.71	2,021.18
FEDERAL NATL MTG ASSN POOL CB5079 04.500% DUE 11/01/2052 RATING: N/A (3140QQUD5)	181,619.17 186,427.130	184,260.85 98.8380	0.32 %	176,166.36 94.50	8,094.49	4.56 %	8,389.22	722.41
FEDERAL NATL MTG ASSN POOL #725027 05.000% DUE 11/01/2033 RATING: N/A (31402CPL0)	10,565.80 10,486	10,708.83 102.1250	0.02 %	11,133.13 106.17	- 424.30	4.90 %	524.30	45.15
FEDERAL NATL MTG ASSN POOL# 729954 05.500% DUE 07/01/2033 RATING: N/A (31402H5P2)	11,514.24 11,371.864	11,629.10 102.2620	0.02 %	11,473.12 100.89	155.98	5.38 %	625.45	53.86

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FEDERAL NATL MTG ASSN POOL #745092 06.500% DUE 07/01/2035 RATING: N/A (31403CXV8)	20,906.82 20,190.070	21,025.13 104.1360	0.04 %	20,694.79 102.50	330.34	6.25 %	1,312.35	113.01
FEDERAL NATL MTG ASSN POOL #888218 05.000% DUE 03/01/2037 RATING: N/A (31410FYP4)	28,131.86 27,918.847	28,512.96 102.1280	0.05 %	28,470.68 101.98	42.28	4.90 %	1,395.94	120.21
FEDERAL NATL MTG ASSN POOL #910119 05.500% DUE 03/01/2037 RATING: N/A (31411KDY6)	14,369.15 14,009.935	14,523.12 103.6630	0.03 %	14,368.95 102.56	154.17	5.31 %	770.55	66.35
FEDERAL NATL MTG ASSN POOL # 990662 06.000% DUE 09/01/2038 RATING: N/A (31415VQP3)	5,326.14 5,171.406	5,377.38 103.9830	0.01 %	5,335.40 103.17	41.98	5.78 %	310.28	26.72
FEDERAL HOME LOAN MTG CORP POOL 8C0269 VAR% DUE 05/01/2052 RATING: N/A (3142BAJN3)	270,322.16 298,049.720	274,298.14 92.0310	0.48 %	284,451.21 95.44	- 10,153.07	2.73 %	7,475.09	1,245.85
GOVT NATL MTG ASSN II POOL AY1976 04.557% DUE 01/20/2067 RATING: N/A (36196RFR4)	48,918.47 49,617.910	49,506.77 99.7760	0.09 %	53,249.36 107.32	- 3,742.59	4.57 %	2,260.10	194.62
GOVT NATL MTG ASSN II POOL AY8943 04.659% DUE 01/20/2067 RATING: N/A (36196Y5C3)	32,123.51 32,496.240	32,488.77 99.9770	0.06 %	35,106.14 108.03	- 2,617.37	4.68 %	1,519.85	130.88

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GOVT NATL MTG ASSN II POOL #1869 08.000% DUE 09/20/2024 RATING: N/A (36202CCE1)	37.21 37.251	37.14 99.6960	0.01 %	38.54 103.46	- 1.40	8.03 %	2.98	0.26
GOVT NATL MTG ASSN II POOL #2729 06.500% DUE 03/20/2029 RATING: N/A (36202DA68)	1,695.98 1,678.270	1,702.82 101.4630	0.01 %	1,657.54 98.76	45.28	6.41 %	109.09	9.39
GOVT NATL MTG ASSN POOL #377615 07.500% DUE 09/15/2025 RATING: N/A (36204RN87)	207.91 207.260	207.92 100.3180	0.01 %	207.99 100.35	- 0.07	7.48 %	15.54	1.34
GOVT NATL MTG ASSN II POOL #82977 VAR % DUE 11/20/2041 RATING: N/A (36225FJX8)	20,728.81 21,385.120	21,067.76 98.5160	0.04 %	21,951.46 102.65	- 883.70	2.80 %	588.09	50.64
GOVT NATL MTG ASSN POOL #960F20 VAR% DUE 01/20/2069 RATING: N/A (38381TC37)	112,465.32 115,397.570	112,282.99 97.3010	0.20 %	115,397.57 100.00	- 3,114.58	3.87 %	4,338.95	373.63
INT DEVELOPMENT FIN CORP GOVT 03.600% DUE 03/15/2035 RATING: N/A (90376PFH9)	162,389.50 175,000	166,962.25 95.4070	0.29 %	175,000.00 100.00	- 8,037.75	3.78 %	6,300.00	280.00
Total agency bonds		**$10,578,666.64** (H)	**18.15 %**	**$11,264,148.48**	**- $685,481.84**	**3.48 %**	**$368,167.64**	**$32,337.74**

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ALABAMA FEDERAL AID HIGHWAY FI SER B REV 02.056% DUE 09/01/2031 RATING: AA2 (010268CT5)	$40,614.00 50,000	$41,658.50 $83.3170	0.08 %	$41,965.50 $83.93	- $307.00	2.47 %	$1,028.00	$85.67
ALABAMA FEDERAL AID HIGHWAY FI SER B REV 02.256% DUE 09/01/2033 RATING: AA2 (010268CV0)	51,521.60 65,000	52,924.30 81.4220	0.10 %	65,000.00 100.00	- 12,075.70	2.78 %	1,466.40	122.20
ATLANTA GA REF-SER C GO CALL 12/01/31 02.288% DUE 12/01/2033 RATING: AA1 (047772G85)	58,896.75 75,000	60,986.25 81.3150	0.11 %	75,000.00 100.00	- 14,013.75	2.82 %	1,716.00	572.00
BALTIMORE CNTY MD TXBL GO 02.988% DUE 07/01/2034 RATING: AAA (05914FE48)	84,677.00 100,000	86,783.00 86.7830	0.15 %	100,000.00 100.00	- 13,217.00	3.45 %	2,988.00	747.00
BEXAR CNTY TX REF GO CALL 06/15/31 02.171% DUE 06/15/2032 RATING: AAA (088281 2T6)	72,687.60 90,000	74,755.80 83.0620	0.13 %	90,000.00 100.00	- 15,244.20	2.62 %	1,953.90	575.31
CALIFORNIA ST VARIOUS PU GO 03.050% DUE 04/01/2029 RATING: AA2 (13063DMB1)	45,754.50 50,000	46,467.00 92.9340	0.08 %	45,754.50 91.51	712.50	3.29 %	1,525.00	762.50
CALIFORNIA ST VARIOUS PU GO 05.100% DUE 03/01/2029 RATING: AA2 (13063D3P1)	120,928.80 120,000	124,290.00 103.5750	0.22 %	120,928.80 100.77	3,361.20	4.93 %	6,120.00	272.00

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CAMPBELL CA UNION HIGH SCH DIS REF GO CALL 08/01/31 02.312% DUE 08/01/2035 RATING: AA1 (134159B50)	48,911.85 65,000	50,168.30 77.1820	0.09 %	65,000.00 100.00	- 14,831.70	3.00 %	1,502.80	250.47
CASA GRANDE AZ EXCISE TAX REVE TXBL REV 01.667% DUE 04/01/2029 NOT RATED (147071FG4)	117,544.00 140,000	121,354.80 86.6820	0.21 %	140,000.00 100.00	- 18,645.20	1.93 %	2,333.80	1,166.90
CHANDLER AZ EXCISE TAX REVENUE REF REV 02.007% DUE 07/01/2030 RATING: AA1 (158855FA9)	62,343.00 75,000	64,058.25 85.4110	0.11 %	75,000.00 100.00	- 10,941.75	2.35 %	1,505.25	376.31
CLOVIS CA UNIF SCH DIST REF-SER B GO 02.078% DUE 08/01/2029 NOT RATED (189342M21)	109,701.80 130,000	112,297.90 86.3830	0.20 %	130,000.00 100.00	- 17,702.10	2.41 %	2,701.40	450.23
COAST CA CMNTY CLG DIST REF GO 02.788% DUE 08/01/2033 RATING: AA1 (190335KR9)	107,701.10 130,000	110,375.20 84.9040	0.19 %	130,000.00 100.00	- 19,624.80	3.29 %	3,624.40	604.07
GARFIELD/PITKIN/EAGLE CO SCH D REF GO 04.000% DUE 12/15/2029 RATING: AA2 (365892NH7)	103,961.00 110,000	107,105.90 97.3690	0.19 %	131,555.60 119.60	- 24,449.70	4.11 %	4,400.00	1,295.56
HAWAII ST SER GD GO CALL 08/01/31 02.422% DUE 10/01/2034 RATING: AA2 (419792B96)	27,475.70 35,000	28,206.15 80.5890	0.05 %	35,000.00 100.00	- 6,793.85	3.01 %	847.70	423.85

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HAWAII ST REF-SER GJ GO 01.710% DUE 08/01/2028 RATING: AA2 (419792G42)	73,540.30 85,000	74,792.35 87.9910	0.13 %	85,000.00 100.00	- 10,207.65	1.95 %	1,453.50	242.25
HAWAII ST SER FZ GO CALL 08/01/30 01.695% DUE 08/01/2032 RATING: AA2 (419792YX8)	76,381.00 100,000	79,334.00 79.3340	0.14 %	78,769.00 78.77	565.00	2.14 %	1,695.00	282.50
HONOLULU CITY & CNTY HI REF-SER F- GO CALL 09/01/28 03.753% DUE 09/01/2030 RATING: AA2 (438687EJ0)	51,390.90 55,000	52,454.60 95.3720	0.09 %	55,000.00 100.00	- 2,545.40	3.94 %	2,064.15	172.01
HOUSTON TX TXBL GO CALL 03/01/28 03.625% DUE 03/01/2029 RATING: AA3 (4423313E2)	41,946.75 45,000	42,800.40 95.1120	0.08 %	45,000.00 100.00	- 2,199.60	3.82 %	1,631.25	135.94
HOUSTON TX UTILITY SYS REVENUE SUBORDINAT REV CALL 11/15/28 03.973% DUE 11/15/2031 RATING: AA2 (44244CTQ0)	27,989.10 30,000	29,079.90 96.9330	0.05 %	30,000.00 100.00	- 920.10	4.10 %	1,191.90	450.27
INDIANA UNIV LEASE PURCHASE REF-SER B REV 02.100% DUE 06/01/2028 RATING: AAA (455160DU2)	87,676.00 100,000	89,386.00 89.3860	0.16 %	100,000.00 100.00	- 10,614.00	2.35 %	2,100.00	700.00
JOBSOHIO BEVERAGE SYS STWD LIQ SENIOR LIE REV 04.433% DUE 01/01/2033 RATING: AA3 (47770VBR0)	29,406.60 30,000	30,010.50 100.0350	0.06 %	30,000.00 100.00	10.50	4.44 %	1,329.90	221.65

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JOHNSON CNTY KS UNIF SCH DIST# SER B GO 03.841% DUE 09/01/2031 RATING: AA2 (4787182U2)	114,776.25 125,000	117,553.75 94.0430	0.21 %	125,000.00 100.00	- 7,446.25	4.09 %	4,801.25	400.10
KING CNTY WA PUBLIC HOSP DIST REF GO CALL 12/01/31 02.601% DUE 12/01/2034 RATING: AA3 (494791SX5)	69,812.10 90,000	71,753.40 79.7260	0.13 %	90,000.00 100.00	- 18,246.60	3.27 %	2,340.90	780.30
LANSE CREUSE MI PUBLIC S REF GO 01.841% DUE 05/01/2029 NOT RATED (516228RX3)	97,073.80 115,000	99,714.20 86.7080	0.18 %	93,917.05 81.67	5,797.15	2.13 %	2,117.15	882.15
LOS ANGELES CA CMNTY CLG DIST REF GO 01.806% DUE 08/01/2030 RATING: AAA (54438CYN6)	83,050.00 100,000	84,849.00 84.8490	0.15 %	96,910.00 96.91	- 12,061.00	2.13 %	1,806.00	301.00
LOUISIANA ST LOCAL GOVT ENVRNM LA ULT RES REV 04.145% DUE 02/01/2033 RATING: AAA (54627RAM2)	191,330.00 200,000	195,078.00 97.5390	0.34 %	200,000.00 100.00	- 4,922.00	4.25 %	8,290.00	1,381.67
MARYLAND ST CMNTY DEV ADMIN DE REF-RESIDE REV CALL 09/01/26 03.242% DUE 09/01/2048 RATING: AA1 (57419RL86)	19,342.20 20,000	19,403.60 97.0180	0.04 %	20,000.00 100.00	- 596.40	3.35 %	648.40	54.03
MASSACHUSETTS ST SER D GO 04.500% DUE 08/01/2031 RATING: AA1 (57582PWH9)	98,813.00 100,000	100,823.00 100.8230	0.18 %	105,080.00 105.08	- 4,257.00	4.47 %	4,500.00	750.00

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MASSACHUSETTS ST SCH BLDG AUTH REF-SOCIAL REV 01.753% DUE 08/15/2030 RATING: AA2 (576000ZJ5)	57,994.30 70,000	59,290.00 84.7000	0.11 %	56,298.20 80.43	2,991.80	2.07 %	1,227.10	156.80
MASSACHUSETTS ST SPL OBLG REVE SOCIAL BON REV 03.769% DUE 07/15/2029 RATING: AA1 (576004HE8)	114,073.20 120,000	116,367.60 96.9730	0.20 %	120,000.00 100.00	- 3,632.40	3.89 %	4,522.80	954.81
MASSACHUSETTS ST WTR RESOURCES REF-GREEN REV CALL 08/01/31 02.390% DUE 08/01/2033 RATING: AA1 (576051ZR0)	99,896.25 125,000	102,933.75 82.3470	0.18 %	125,000.00 100.00	- 22,066.25	2.91 %	2,987.50	497.92
MICHIGAN ST FIN AUTH REVENUE REF-SER T REV 03.084% DUE 12/01/2034 RATING: AA3 (59447TXW8)	68,700.80 80,000	70,285.60 87.8570	0.13 %	80,000.00 100.00	- 9,714.40	3.52 %	2,467.20	822.40
MISSISSIPPI ST REF-SER E GO CALL 10/01/31 02.387% DUE 10/01/2034 RATING: AA2 (605581QU4)	141,339.60 180,000	145,161.00 80.6450	0.25 %	180,000.00 100.00	- 34,839.00	2.96 %	4,296.60	2,148.30
NEW YORK CITY NY TRANSITIONAL SER F-2 REV 03.550% DUE 02/01/2030 RATING: AA1 (64971XS41)	54,817.20 60,000	56,307.00 93.8450	0.10 %	60,189.00 100.32	- 3,882.00	3.79 %	2,130.00	355.00
NEW YORK ST REF-SER B- GO CALL 03/15/31 02.050% DUE 03/15/2032 RATING: AA1 (649791RH5)	60,537.00 75,000	61,263.75 81.6850	0.11 %	70,646.25 94.20	- 9,382.50	2.51 %	1,537.50	68.33

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NEW YORK ST DORM AUTH ST PERSO TXBL-REF-S REV 02.657% DUE 02/15/2028 RATING: AA1 (64990FS96)	45,198.50 50,000	45,770.50 91.5410	0.08 %	50,000.00 100.00	- 4,229.50	2.91 %	1,328.50	169.75
NORTH DAKOTA ST PUBLIC FIN AUT LEGACY INF REV CALL 12/01/31 02.580% DUE 12/01/2034 RATING: AA2 (65887PWM3)	79,443.00 100,000	82,646.00 82.6460	0.15 %	100,000.00 100.00	- 17,354.00	3.13 %	2,580.00	860.00
NORTH DAKOTA ST PUBLIC FIN AUT LEGACY FUN REV 04.050% DUE 12/01/2030 RATING: AA2 (65887PXY6)	47,526.50 50,000	49,039.50 98.0790	0.09 %	50,000.00 100.00	- 960.50	4.13 %	2,025.00	675.00
OHIO ST HOSP FAC REVENUE REF-CLEVEL REV 02.935% DUE 01/01/2033 RATING: AA2 (677561LL4)	102,242.40 120,000	104,836.80 87.3640	0.18 %	120,000.00 100.00	- 15,163.20	3.36 %	3,522.00	880.50
OKLAHOMA ST DEV FIN AUTH OKLAHOMA G REV 04.851% DUE 02/01/2045 NOT RATED (6789084A9)	34,126.40 35,000	35,187.95 100.5370	0.07 %	35,000.00 100.00	187.95	4.83 %	1,697.85	282.98
OKLAHOMA ST DEV FIN AUTH OK NATURAL REV 03.877% DUE 05/01/2037 RATING: AAA (6789084C5)	76,655.20 80,000	77,862.40 97.3280	0.14 %	80,000.00 100.00	- 2,137.60	3.99 %	3,101.60	1,860.96
OKLAHOMA ST DEV FIN AUTH PUBLIC SER REV 04.135% DUE 12/01/2033 NOT RATED (6789084F8)	48,750.00 50,000	49,637.00 99.2740	0.09 %	50,000.00 100.00	- 363.00	4.17 %	2,067.50	1,171.58

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OREGON ST SUSTAINABI GO 03.987% DUE 05/01/2031 RATING: AA1 (68609T7L6)	61,427.60 65,000	62,616.45 96.3330	0.11 %	65,000.00 100.00	- 2,383.55	4.14 %	2,591.55	1,079.81
SAINT PAUL MN HSG & REDEV REF-HEALTH REV 04.189% DUE 07/01/2027 RATING: A2 (792905DW8)	14,433.60 15,000	14,705.10 98.0340	0.03 %	15,000.00 100.00	- 294.90	4.28 %	628.35	157.09
SAN DIEGO CA CMNTY CLG DIST REF-SER B GO CALL 08/01/29 02.807% DUE 08/01/2032 RATING: AAA (797272RE3)	77,844.60 90,000	78,852.60 87.6140	0.14 %	90,000.00 100.00	- 11,147.40	3.21 %	2,526.30	421.05
SAN DIEGO CA CMNTY CLG DIST REF GO CALL 08/01/31 02.383% DUE 08/01/2033 RATING: AAA (797272RV5)	61,518.75 75,000	62,083.50 82.7780	0.11 %	75,000.00 100.00	- 12,916.50	2.88 %	1,787.25	297.87
SAN JOSE CA REDEV AGY SUCCESSO REF-SENIOR TXAL CALL 08/01/27 03.375% DUE 08/01/2034 NOT RATED (798170AN6)	62,082.30 70,000	63,378.00 90.5400	0.11 %	68,392.80 97.70	- 5,014.80	3.73 %	2,362.50	393.75
SANTA MONICA CA CMNTY CLG DIST REF-ELECTI GO CALL 08/01/28 03.592% DUE 08/01/2029 RATING: AA2 (802385RD8)	46,886.00 50,000	47,890.50 95.7810	0.09 %	50,000.00 100.00	- 2,109.50	3.76 %	1,796.00	299.33
SANTA MONICA-MALIBU CA UNIF SC REF GO CALL 08/01/31 01.794% DUE 08/01/2032 RATING: AA1 (802498ZG3)	51,190.75 65,000	51,881.05 79.8170	0.09 %	65,000.00 100.00	- 13,118.95	2.25 %	1,166.10	194.35

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TEXAS NATURAL GAS SECURITIZTN FINANCE CO REV 05.102% DUE 04/01/2035 RATING: AAA (88258MAA3)	100,000.00 100,000	102,725.00 102.7250	0.18 %	100,000.00 100.00	2,725.00	4.97 %	5,102.00	113.38
TEXAS ST REF-STATE GO CALL 04/01/29 02.804% DUE 04/01/2032 RATING: AAA (882724QL4)	82,423.90 95,000	84,124.40 88.5520	0.15 %	95,000.00 100.00	- 10,875.60	3.17 %	2,663.80	1,331.90
UNIV OF CALIFORNIA CA REVENUES REF-GEN-SE REV 03.349% DUE 07/01/2029 RATING: AA2 (91412HFG3)	13,961.40 15,000	14,184.30 94.5620	0.03 %	15,000.00 100.00	- 815.70	3.55 %	502.35	125.59
UNIV OF COLORADO CO ENTERPRISE TXBL-REF-S REV 01.613% DUE 06/01/2029 RATING: AA1 (91417NGF6)	83,618.00 100,000	85,335.00 85.3350	0.15 %	85,865.00 85.87	- 530.00	1.90 %	1,613.00	537.67
WISCONSIN ST REF-SER 4 GO CALL 05/01/31 02.002% DUE 05/01/2034 RATING: AA1 (97705MVT9)	57,330.00 75,000	58,845.75 78.4610	0.11 %	75,000.00 100.00	- 16,154.25	2.56 %	1,501.50	625.62
WISCONSIN ST REF-SER 2 GO 02.614% DUE 05/01/2032 RATING: AA1 (97705MXF7)	50,706.00 60,000	51,961.20 86.6020	0.09 %	60,000.00 100.00	- 8,038.80	3.02 %	1,568.40	653.50
Total municipal bonds		**$4,003,635.75**	**6.87 %**	**$4,436,271.70**	**- $432,635.95**	**3.27 %**	**$130,982.30**	**$31,593.18**

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BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018 C2 CLASS A4 04.047% DUE 12/15/2051 RATING: N/A (05491UBC1)	$80,285.90 85,000	$80,160.95 $94.3070	0.14 %	$84,850.59 $99.82	- $4,689.64	4.30 %	$3,439.95	$286.66
BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018 C2 CLASS A5 04.314% DUE 12/15/2051 RATING: N/A (05491UBD9)	105,095.10 110,000	104,885.00 95.3500	0.18 %	113,136.72 102.85	- 8,251.72	4.53 %	4,745.40	395.45
BX TRUST SERIES 2021 BXMF CLASS A VAR% DUE 10/15/2038 RATING: N/A (05609RAA2)	126,831.90 130,000	124,391.80 95.6860	0.22 %	127,115.63 97.78	- 2,723.83	4.87 %	6,049.80	285.68
BANK SERIES 2018 BN11 CLASS A2 03.784% DUE 03/15/2061 RATING: N/A (06540TAC4)	140,226.00 150,000	140,778.00 93.8520	0.25 %	148,781.25 99.19	- 8,003.25	4.04 %	5,676.00	473.00
BANK SERIES 2018 BN12 CLASS A3 03.990% DUE 05/15/2061 RATING: N/A (06541KAZ1)	112,977.60 120,000	113,446.80 94.5390	0.20 %	113,592.19 94.66	- 145.39	4.23 %	4,788.00	399.00
BANK SERIES 2017 BNK5 CLASS A4 03.131% DUE 06/15/2060 RATING: AAA (06541WAW2)	114,371.25 125,000	115,188.75 92.1510	0.20 %	120,419.92 96.34	- 5,231.17	3.40 %	3,913.75	326.15
BANK SERIES 2017 BNK7 CLASS A5 03.435% DUE 09/15/2060 RATING: AAA (06541XAF7)	235,558.80 255,000	236,568.60 92.7720	0.41 %	262,600.20 102.98	- 26,031.60	3.71 %	8,759.25	729.94

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BENCHMARK MTG TRUST SERIES 2018 B8 VAR% DUE 01/15/2052 RATING: N/A (08162UAW0)	142,297.50 150,000	141,753.00 94.5020	0.25 %	156,386.72 104.26	- 14,633.72	4.48 %	6,347.55	528.96
UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C1 CLASS A4 03.544% DUE 11/15/2050 RATING: AAA (12508GAU0)	87,394.30 95,000	87,300.25 91.8950	0.15 %	95,712.50 100.75	- 8,412.25	3.86 %	3,366.80	280.57
CD COMMERCIAL MORTGAGE TRUST SERIES 2018 CD7 CLASS A4 04.279% DUE 08/15/2051 RATING: N/A (12512JAW4)	137,638.35 145,000	137,768.85 95.0130	0.24 %	156,373.44 107.84	- 18,604.59	4.51 %	6,204.55	292.99
CD COMMERCIAL MORTGAGE TRUST SERIES 2017 CD5 CLASS A3 03.171% DUE 08/15/2050 RATING: AAA (12515HAY1)	136,957.50 150,000	137,469.00 91.6460	0.24 %	145,048.83 96.70	- 7,579.83	3.47 %	4,756.50	396.37
COMM MORTGAGE TRUST SERIES 2014 CR19 CLASS A5 03.796% DUE 08/10/2047 RATING: AAA (12592GBD4)	193,622.00 200,000	193,776.00 96.8880	0.34 %	204,808.20 102.40	- 11,032.20	3.92 %	7,592.00	632.67
CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018 C14 CLASS A4 VAR% DUE 11/15/2051 RATING: AAA (12596GAZ2)	75,786.40 80,000	76,451.20 95.5640	0.14 %	82,215.62 102.77	- 5,764.42	4.63 %	3,537.28	157.21
CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2016 C7 CLASS A5 03.502% DUE 11/15/2049 RATING: AAA (12637UAW9)	125,614.80 135,000	126,657.00 93.8200	0.22 %	131,387.69 97.32	- 4,730.69	3.74 %	4,727.70	393.97

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CITIGROUP COMMERCIAL MORTGAGE SERIES 2016 P6 CLASS A5 VAR% DUE 12/10/2049 RATING: AAA (17291EAW1)	89,280.05 95,000	89,547.00 94.2600	0.16 %	95,430.47 100.45	- 5,883.47	3.95 %	3,534.00	294.50
CITIGROUP COMMERCIAL MORTGAGE SERIES 2017 P7 CLASS A3 03.442% DUE 04/15/2050 RATING: AAA (17325HBN3)	77,289.15 83,190.700	77,503.78 93.1640	0.14 %	79,297.64 95.32	- 1,793.86	3.70 %	2,863.42	238.62
CITIGROUP COMMERCIAL MORTGAGE SERIES 2017 P7 CLASS A4 03.712% DUE 04/14/2050 RATING: AAA (17325HBP8)	74,600.80 80,000	75,009.60 93.7620	0.13 %	79,921.87 99.90	- 4,912.27	3.96 %	2,969.60	131.98
CITIGROUP COMMERCIAL MORTGAGE SERIES 2017 B1 CLASS A3 03.197% DUE 08/15/2050 RATING: AAA (17326CAY0)	58,201.90 64,062.322	58,731.06 91.6780	0.11 %	61,449.78 95.92	- 2,718.72	3.49 %	2,048.07	85.34
CITIGROUP COMMERCIAL MORTGAGE SERIES 2017 B1 CLASS A4 03.458% DUE 08/15/2050 RATING: AAA (17326CAZ7)	110,043.60 120,000	110,845.20 92.3710	0.20 %	119,835.94 99.86	- 8,990.74	3.75 %	4,149.60	345.80
CITIGROUP COMMERCIAL MORTGAGE SERIES 2018 B2 CLASS A4 04.009% DUE 03/10/2051 RATING: AAA (17327FAD8)	70,112.25 75,000	70,650.75 94.2010	0.13 %	78,615.23 104.82	- 7,964.48	4.26 %	3,006.75	250.56
DBGS MORTGAGE TRUST SERIES 2018 C1 CLASS A4 04.466% DUE 10/15/2051 RATING: N/A (23307DBA0)	113,977.20 120,000	114,224.40 95.1870	0.20 %	128,803.12 107.34	- 14,578.72	4.70 %	5,359.20	446.60

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FHLMC MULTIFAMILY STRUCTURED P SERIES K736 CLASS A2 02.282% DUE 09/25/2052 RATING: N/A (3137FNWX4)	138,939.00 150,000	141,114.00 94.0760	0.25 %	154,496.85 103.00	- 13,382.85	2.43 %	3,423.00	285.25
FHLMC MULTIFAMILY STRUCTURED P SERIES K739 CLASS A2 01.336% DUE 09/25/2027 RATING: N/A (3137F64P9)	419,121.60 480,000	426,960.00 88.9500	0.74 %	494,377.44 103.00	- 67,417.44	1.51 %	6,412.80	534.40
FEDERAL HOME LOAN MTG CORP SERIES 2018 3 CLASS MA 03.500% DUE 08/25/2057 RATING: N/A (35563PGG8)	24,047.89 25,394.030	24,388.93 96.0420	0.05 %	25,255.28 99.45	- 866.35	3.65 %	888.79	14.81
FEDERAL HOME LOAN MTG CORP SERIES 2019 1 CLASS M5 04.000% DUE 07/25/2058 RATING: N/A (35563PJK6)	59,070.14 62,383.980	59,725.17 95.7380	0.11 %	63,895.28 102.42	- 4,170.11	4.18 %	2,495.36	207.95
FEDERAL HOME LOAN MTG CORP SERIES 2019 2 CLASS M5 04.000% DUE 08/25/2058 RATING: N/A (35563PKL2)	62,332.83 65,800.510	63,022.41 95.7780	0.11 %	67,990.42 103.33	- 4,968.01	4.18 %	2,632.02	219.34
FEDERAL HOME LOAN MTG CORP SERIES 2020 2 CLASS MT 02.000% DUE 11/25/2059 RATING: N/A (35563PQN2)	79,301.77 96,369.832	81,075.94 84.1300	0.14 %	98,452.84 102.16	- 17,376.90	2.38 %	1,927.40	32.12
FEDERAL HOME LOAN MTG CORP SERIES 2020 3 CLASS MT 02.500% DUE 05/25/2060 RATING: N/A (35563PSE0)	79,881.06 94,141.629	81,658.45 86.7400	0.15 %	99,347.11 105.53	- 17,688.66	2.89 %	2,353.54	189.59

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GS MORTGAGE SECURITIES TRUST SERIES 2013 GC14 CLASS A5 04.243% DUE 08/10/2046 RATING: AAA (36198FAE2)	164,046.30 165,000	163,995.15 99.3910	0.29 %	179,643.75 108.88	- 15,648.60	4.27 %	7,000.95	583.41
GS MTG SECS TR SERIES 2013-GCJ16 04.271% DUE 11-12-2046 RATING: AAA (36248GAD2)	217,685.60 220,000	217,701.00 98.9550	0.38 %	234,927.35 106.79	- 17,226.35	4.32 %	9,396.20	783.02
GS MORTGAGE SECURITIES TRUST SERIES 2014 GC26 CLASS A5 03.629% DUE 11/13/2047 RATING: AAA (36250HAE3)	119,995.00 125,000	120,367.50 96.2940	0.21 %	124,223.63 99.38	- 3,856.13	3.77 %	4,536.25	378.02
GS MORTGAGE SECURITIES TRUST SERIES 2018 GS10 CLASS A4 03.890% DUE 07/10/2051 RATING: N/A (36250SAD1)	159,188.00 170,000	158,324.40 93.1320	0.28 %	168,180.47 98.93	- 9,856.07	4.18 %	6,613.00	551.08
GS MORTGAGE SECURITIES TRUST SERIES 2018 GS10 CLASS A5 04.155% DUE 07/10/2051 RATING: N/A (36250SAE9)	89,817.75 95,000	90,091.35 94.8330	0.16 %	101,850.39 107.21	- 11,759.04	4.39 %	3,947.25	328.94
GS MTG SECS TR SERIES 2014-GC18 03.648% DUE 01/11/2047 RATING: AAA (36252RAQ2)	22,489.80 22,679.860	22,474.61 99.0950	0.04 %	23,359.12 102.99	- 884.51	3.69 %	827.36	68.95
GS MORTGAGE SECURITIES TRUST SERIES 2017 GS8 CLASS A3 03.205% DUE 11/10/2050 RATING: AAA (36254KAK8)	165,191.40 180,000	165,794.40 92.1080	0.29 %	172,753.91 95.97	- 6,959.51	3.48 %	5,769.00	480.75

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GS MORTGAGE SECURITIES TRUST SERIES 2018 GS9 CLASS A4 03.992% DUE 03/10/2051 RATING: AAA (36255NAT2)	150,392.00 160,000	150,649.60 94.1560	0.26 %	169,693.75 106.06	- 19,044.15	4.24 %	6,387.20	514.52
JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014 C26 CLASS A4 03.494% DUE 01/15/2048 RATING: AAA (46643TBJ0)	62,472.15 65,000	62,429.25 96.0450	0.11 %	64,068.16 98.57	- 1,638.91	3.64 %	2,271.30	189.27
JPMDB COMMERCIAL MORTGAGE SECU SERIES 2016 C4 CLASS A3 03.141% DUE 12/15/2049 RATING: AAA (46646RAJ2)	96,644.10 105,000	96,967.50 92.3500	0.17 %	102,707.23 97.82	- 5,739.73	3.41 %	3,298.37	274.86
JP MORGAN CHASE COMMERCIAL MOR SERIES 2017 JP5 CLASS A5 03.723% DUE 03/15/2050 RATING: AAA (46647TAS7)	74,703.20 80,000	75,171.20 93.9640	0.13 %	80,462.50 100.58	- 5,291.30	3.97 %	2,978.56	248.21
LIFE FINANCIAL SERVICES TRUST SERIES 2021 BMR CLASS A VAR% DUE 03/15/2038 RATING: AAA (53218CAA8)	144,772.33 147,445.520	143,050.17 97.0190	0.25 %	145,055.29 98.38	- 2,005.12	5.46 %	7,796.92	368.19
MISSOURI ST HGR EDU LOAN AUTH VAR-ASSET REV VAR% DUE 08/25/2061 NOT RATED (606072LK0)	67,222.05 71,420.890	67,752.00 94.8630	0.12 %	71,420.89 100.00	- 3,668.89	1.54 %	1,040.46	20.23
MORGAN STANLEY BAML TRUST SERIES 2014 C15 CLASS AS 03.654% DUE 04/15/2047 RATING: AAA (61763KAY0)	30,603.98 30,903.750	30,582.35 98.9600	0.06 %	32,052.97 103.72	- 1,470.62	3.70 %	1,129.22	94.10

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Mortgages

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
MORGAN STANLEY BAML TRUST SERIES 2014 C17 CLASS A5 03.741% DUE 08/15/2047 RATING: AAA (61763UAZ5)	193,616.00 200,000	194,112.00 97.0560	0.34 %	203,750.00 101.88	- 9,638.00	3.86 %	7,482.00	623.50
MORGAN STANLEY BAML TRUST SERIES 2014 C19 CLASS A4 03.526% DUE 12/15/2047 RATING: AAA (61764PBU5)	86,596.20 90,000	86,611.50 96.2350	0.15 %	88,945.31 98.83	- 2,333.81	3.67 %	3,173.40	264.45
MORGAN STANLEY BAML TRUST SERIES 2017 C34 CLASS A4 03.536% DUE 11/15/2052 RATING: AAA (61767EAE4)	110,520.00 120,000	111,074.40 92.5620	0.20 %	119,493.75 99.58	- 8,419.35	3.83 %	4,243.20	353.60
N TEXAS ST HGR EDU AUTH VARIABLE-R REV VAR% DUE 10/25/2061 NOT RATED (662826FP6)	115,055.49 121,630.850	116,030.97 95.3960	0.20 %	121,630.85 100.00	- 5,599.88	0.72 %	824.30	16.03
OKLAHOMA ST DEV FIN AUTH OKLAHOMA G REV 04.285% DUE 02/01/2034 NOT RATED (678908JZ5)	14,153.73 14,446.560	14,409.58 99.7440	0.03 %	14,446.56 100.00	- 36.98	4.30 %	619.04	103.17
RHODE ISLAND ST STUDENT LOAN A LIBOR FLOA REV CALL VAR% DUE 09/01/2036 NOT RATED (762315MH9)	46,040.17 46,273.850	46,145.67 99.7230	0.08 %	45,926.77 99.25	218.90	1.43 %	658.01	57.42
SMALL BUSINESS ADMINISTRATION SERIES 2015 10B CLASS 1 02.829% DUE 09/10/2025 RATING: N/A (831641FE0)	16,488.25 17,302.510	16,687.58 96.4460	0.03 %	17,302.51 100.00	- 614.93	2.94 %	489.49	29.50

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Mortgages

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SMALL BUSINESS ADMINISTRATION SERIES 2020 10A CLASS 1 02.078% DUE 03/10/2030 RATING: N/A (831641FP5)	129,089.76 145,202.930	131,309.91 90.4320	0.23 %	145,202.93 100.00	- 13,893.02	2.30 %	3,017.32	256.27
TOWD POINT MORTGAGE TRUST SERIES 2019 4 CLASS A1 VAR% DUE 07/25/2059 RATING: AAA (89178BAA2)	69,871.64 75,193.860	70,083.69 93.2040	0.13 %	75,922.84 100.97	- 5,839.15	3.12 %	2,180.62	42.40
TOWD POINT MORTGAGE TRUST SERIES 2022 4 CLASS A1 VAR% DUE 09/25/2062 RATING: N/A (89180YAA8)	116,353.62 124,844.280	116,686.95 93.4660	0.21 %	118,344.36 94.79	- 1,657.41	4.02 %	4,681.66	78.03
UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C3 CLASS A3 03.167% DUE 08/15/2050 RATING: AAA (90276GAR3)	55,324.80 60,000	55,652.40 92.7540	0.10 %	54,091.41 90.15	1,560.99	3.42 %	1,900.20	158.35
UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C6 CLASS A5 03.579% DUE 12/15/2050 RATING: AAA (90276UAX9)	87,134.00 95,000	87,944.35 92.5730	0.16 %	95,604.88 100.64	- 7,660.53	3.87 %	3,400.53	151.13
UBS COMMERCIAL MORTGAGE TRUST SERIES 2018 C8 CLASS A4 03.983% DUE 02/15/2051 RATING: AAA (90276VAE9)	93,727.00 100,000	93,482.00 93.4820	0.17 %	105,851.56 105.85	- 12,369.56	4.27 %	3,983.00	331.92
UBS COMMERCIAL MORTGAGE TRUST SERIES 2017 C7 CLASS A4 03.679% DUE 12/15/2050 RATING: AAA (90276WAS6)	74,051.20 80,000	74,313.60 92.8920	0.13 %	77,446.87 96.81	- 3,133.27	3.97 %	2,943.20	122.63

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Mortgages

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
UTAH ST BUILD AMERICA BONDS SER B 03.539% DUE 07/01/2025 RATING: AAA (917542QV7)	72,090.49 73,406.670	72,588.19 98.8850	0.13 %	73,869.87 100.63	- 1,281.68	3.58 %	2,597.86	764.93
VERMONT ST STUDENT ASSISTANCEC TXBL-FLOATING-STUDEN LOAN ASSE VAR% DUE 07/28/2034 NOT RATED (924279AC6)	57,437.00 57,654.940	57,560.96 99.8370	0.10 %	57,462.42 99.67	98.54	0.01 %	0.58	0.01
WELLS FARGO COMMERCIAL MORTGAG SERIES 2016 LC25 CLASS A3 03.374% DUE 12/15/2059 RATING: AAA (95000JAU2)	87,412.04 93,717.340	87,409.23 93.2690	0.15 %	88,119.92 94.03	- 710.69	3.62 %	3,162.02	263.50
WELLS FARGO COMMERCIAL MORTGAG SERIES 2017 C39 CLASS A4 03.157% DUE 09/15/2050 RATING: AAA (95000XAE7)	86,762.55 95,000	87,272.70 91.8660	0.15 %	90,858.59 95.64	- 3,585.89	3.44 %	2,999.15	249.93
WELLS FARGO COMMERCIAL MORTGAG SERIES 2018 C44 CLASS A5 04.212% DUE 05/15/2051 RATING: AAA (95001JAX5)	114,030.00 120,000	113,775.60 94.8130	0.20 %	120,407.81 100.34	- 6,632.21	4.45 %	5,054.40	421.20
WELLS FARGO COMMERCIAL MORTGAG SERIES 2018 C43 CLASS A4 04.012% DUE 03/15/2051 RATING: AAA (95001LAU6)	113,114.40 120,000	113,701.20 94.7510	0.20 %	119,629.69 99.69	- 5,928.49	4.24 %	4,814.40	401.20

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
WELLS FARGO COMMERCIAL MORTGAG SERIES 2017 C38 CLASS A5 03.453% DUE 07/15/2050 RATING: AAA (95001MAF7)	87,744.85 95,000	87,955.75 92.5850	0.16 %	93,370.90 98.29	- 5,415.15	3.73 %	3,280.35	273.36
Total mortgages		**$6,691,210.60** Ⓗ	**11.48 %**	**$7,187,677.98**	**- $496,467.38**	**3.62 %**	**$242,464.85**	**$18,701.56**

Σ Ⓗ 25,177,796 - To pg. 1
PNC US Gov't Securities

Asset backed

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ACCESS TO LOANS FOR LEARNING S SERIES 2012 1 CLASS A 00.909% DUE 07/25/2036 RATING: AAA (00434MAA5)	$28,342.28 28,833.020	$28,334.50 $98.2710	0.05 %	$28,957.37 $100.43	- $622.87	1.17 %	$330.43	$6.42
BRAZOS EDUCATION LOAN AUTHORIT SERIES 2021 1 CLASS A1 VAR% DUE 11/25/2071 RATING: N/A (10620WAF5)	178,984.92 183,568.630	178,524.16 97.2520	0.31 %	183,568.63 100.00	- 5,044.47	5.35 %	9,540.06	132.50
BRAZOS EDUCATION LOAN AUTHORIT SERIES 2021 2 CLASS A1B VAR% DUE 01/25/2072 RATING: N/A (10620WAJ7)	91,839.24 94,214.380	91,565.07 97.1880	0.16 %	94,214.38 100.00	- 2,649.31	3.05 %	2,787.80	54.21
CARMAX AUTO OWNER TRUST SERIES 2021 3 CLASS A3 00.760% DUE 06/15/2026 RATING: AAA (14317DAC4)	291,912.70 306,013.820	293,014.35 95.7520	0.51 %	305,963.49 99.98	- 12,949.14	0.58 %	1,683.08	74.80

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
EDUCATIONAL FUNDING OF THE SOU SERIES 2012 1 CLASS A VAR% DUE 03/25/2036 RATING: N/A (28148WAD5)	32,661.65 32,933.020	32,599.41 98.9870	0.06 %	33,123.41 100.58	- 524.00	3.35 %	1,092.07	21.23
EXPORT-IMPORT BANK OF US BOND 01.732% DUE 09/18/2024 RATING: N/A (302155AW6)	16,819.54 17,180.320	16,716.62 97.3010	0.03 %	17,180.29 100.00	- 463.67	1.79 %	297.56	21.49
FORD CREDIT AUTO OWNER TRUST/F SERIES 2020 2 CLASS A 01.310% DUE 04/15/2033 RATING: N/A (34532JAA2)	251,269.20 280,000	255,063.20 91.0940	0.44 %	279,909.36 99.97	- 24,846.16	1.17 %	2,968.00	131.91
GM FINANCIAL REVOLVING RECEIVA SERIES 2022 1 CLASS A 05.910% DUE 10/11/2035 RATING: AAA (36265UAA5)	103,334.00 100,000	104,858.00 104.8580	0.18 %	99,980.18 99.98	4,877.82	5.64 %	5,910.00	328.33
GOAL CAPITAL FUNDING TRUST SERIES 2010 1 CLASS A 00.934% DUE 08/25/2048 RATING: AAA (38021EAA2)	18,259.42 18,390.540	18,254.08 99.2580	0.04 %	18,396.28 100.03	- 142.20	1.54 %	280.54	27.27
JP MORGAN CHASE & CO SR UNSEC CALL 10/15/24 @ 100 VAR% DUE 10/15/2025 RATING: A1 (46647PBF2)	28,374.30 30,000	28,686.90 95.6230	0.05 %	30,000.00 100.00	- 1,313.10	2.41 %	690.30	318.30
MISSISSIPPI HIGHER EDUCATION A SERIES 2014 1 CLASS A1 00.880% DUE 10/25/2035 RATING: N/A (60535YAA1)	39,469.84 39,901.970	39,304.64 98.5030	0.07 %	39,901.97 100.00	- 597.33	0.85 %	333.28	6.48

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
MMAF EQUIPMENT FINANCE LLC SERIES 2018 A CLASS A4 03.390% DUE 01/10/2025 RATING: AAA (60700DAD0) (MARKET VALUE AS OF 03/09/23)	1	1.00 99.6980	0.01 %		1.00	3.01 %	0.03	
MMAF EQUIPMENT FINANCE LLC SERIES 2019 A CLASS A4 03.390% DUE 03/10/2026 RATING: AAA (60700FAG8)	74,560.61 75,167.970	74,597.45 99.2410	0.13 %	75,150.40 99.98	- 552.95	2.96 %	2,202.42	128.47
NELNET STUDENT LOAN TRUST SERIES 2021 CA CLASS AF 01.320% DUE 04/20/2062 RATING: AAA (64035GAB5)	57,832.45 64,700.400	58,155.31 89.8840	0.10 %	64,680.90 99.97	- 6,525.59	1.47 %	854.05	26.10
NORTH TEXAS HIGHER EDUCATION A SERIES 2021 1 CLASS A1 VAR% DUE 09/25/2061 RATING: N/A (66286VAB3)	94,493.50 98,343.650	94,154.21 95.7400	0.17 %	98,343.65 100.00	- 4,189.44	5.31 %	4,991.79	97.06
PENNSYLVANIA HIGHER EDUCATION SERIES 2016 1A CLASS A VAR% DUE 09/25/2065 RATING: N/A (69343FAA5)	79,131.14 79,923.990	79,132.74 99.0100	0.14 %	80,773.16 101.06	- 1,640.42	1.28 %	1,005.95	19.56
PUBLIC SERVICE NEW HAMPSHIRE F SERIES 2018 1 CLASS A2 03.506% DUE 08/01/2028 RATING: AAA (69363PAB6)	96,026.00 100,000	97,058.00 97.0580	0.17 %	99,996.11 100.00	- 2,938.11	3.62 %	3,506.00	584.33

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SLM STUDENT LOAN TRUST SERIES 2003 10A CLASS A4 VAR% DUE 12/17/2068 RATING: A1 (78442GJH0)	78,611.90 80,236.690	77,495.00 96.5830	0.14 %	80,236.69 100.00	- 2,741.69	5.64 %	4,364.07	206.08
SLC STUDENT LOAN TRUST SERIES 2010 1 CLASS A 01.109% DUE 11/25/2042 RATING: AAA (78444WAA7)	21,818.64 21,987.500	21,803.02 99.1610	0.04 %	22,269.21 101.28	- 466.19	1.81 %	392.77	38.19
SMALL BUSINESS ADMINISTRATION SERIES 2022 25H CLASS 1 03.800% DUE 08/01/2047 RATING: N/A (83162CQ48)	842,069.02 887,584.340	847,208.13 95.4510	1.46 %	887,584.34 100.00	- 40,376.21	3.99 %	33,728.20	5,621.37
SMALL BUSINESS ADMINISTRATION SERIES 2022 25J CLASS 1 05.040% DUE 10/01/2047 RATING: N/A (83162CQ97)	141,385.84 138,363.970	144,438.15 104.3900	0.25 %	138,363.97 100.00	6,074.18	4.83 %	6,973.54	3,528.00
SMALL BUSINESS ADMINISTRATION SERIES 2022 25K CLASS 1 05.130% DUE 11/01/2047 RATING: N/A (83162CR47)	434,734.30 430,000	447,612.80 104.0960	0.77 %	430,000.00 100.00	17,612.80	4.93 %	22,059.00	8,272.13
SMALL BUSINESS ADMINISTRATION SERIES 2022 25L CLASS 1 04.710% DUE 12/01/2047 RATING: N/A (83162CR62)	89,222.40 90,000	90,947.70 101.0530	0.16 %	90,000.00 100.00	947.70	4.67 %	4,239.00	1,259.92
SMALL BUSINESS ADMINISTRATION SERIES 2023 25A CLASS 1 04.910% DUE 01/01/2048 RATING: N/A (83162CR96)	55,849.20 55,000	57,074.60 103.7720	0.10 %	55,000.00 100.00	2,074.60	4.74 %	2,700.50	675.12

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SMALL BUSINESS ADMINISTRATION SERIES 2023 10A CLASS 1 05.168% DUE 03/01/2033 RATING: N/A (83162CS79)	395,000.00 395,000	398,223.20 100.8160	0.69 %	395,000.00 100.00	3,223.20	5.13 %	20,413.60	559.28
SMALL BUSINESS ADMINISTRATION SERIES 2010-20B CLASS 1 04.140% DUE 02/01/2030 RATING: N/A (83162CTB9)	15,851.61 16,590.555	16,133.82 97.2470	0.03 %	18,140.73 109.34	- 2,006.91	4.26 %	686.85	114.47
SMALL BUSINESS ADMINISTRATION SERIES 2013 20A CLASS 1 02.130% DUE 01/01/2033 RATING: N/A (83162CVG5)	27,498.48 30,641.360	28,089.55 91.6720	0.05 %	30,641.36 100.00	- 2,551.81	2.33 %	652.66	163.17
SMALL BUSINESS ADMINISTRATION SERIES 2013 20J CLASS 1 03.370% DUE 10/01/2033 RATING: N/A (83162CVV2)	62,436.61 67,077.720	63,716.46 94.9890	0.11 %	69,725.45 103.95	- 6,008.99	3.55 %	2,260.52	1,130.26
SMALL BUSINESS ADMINISTRATION SERIES 2014 20B CLASS 1 03.230% DUE 02/01/2034 RATING: N/A (83162CWB5)	33,934.36 36,185.460	34,499.94 95.3420	0.06 %	36,185.46 100.00	- 1,685.52	3.39 %	1,168.79	194.80
SMALL BUSINESS ADMINISTRATION SERIES 2014 20C CLASS 1 03.210% DUE 03/01/2034 RATING: N/A (83162CWD1)	81,496.48 87,670.220	82,978.11 94.6480	0.15 %	87,670.22 100.00	- 4,692.11	3.40 %	2,814.21	234.52
SMALL BUSINESS ADMINISTRATION SERIES 2015 20C CLASS 1 02.720% DUE 03/01/2035 RATING: N/A (83162CWX7)	40,028.96 43,710.720	40,724.84 93.1690	0.07 %	43,710.72 100.00	- 2,985.88	2.92 %	1,188.93	99.08

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SMALL BUSINESS ADMINISTRATION SERIES 2015 20F CLASS 1 02.980% DUE 06/01/2035 RATING: N/A (83162CXB4)	105,014.48 113,882.510	106,898.10 93.8670	0.19 %	113,882.51 100.00	- 6,984.41	3.18 %	3,393.70	1,131.23
SMALL BUSINESS ADMINISTRATION SERIES 2016 20E CLASS 1 02.270% DUE 05/01/2036 RATING: N/A (83162CXU2)	102,800.46 114,046.599	104,691.36 91.7970	0.18 %	114,563.38 100.45	- 9,872.02	2.48 %	2,588.86	1,078.69
SMALL BUSINESS ADMINISTRATION SERIES 2017 20F CLASS 1 02.810% DUE 06/01/2037 RATING: N/A (83162CYR8)	45,695.89 50,363.030	46,770.13 92.8660	0.09 %	50,363.03 100.00	- 3,592.90	3.03 %	1,415.20	471.73
SMALL BUSINESS ADMINISTRATION SERIES 2017 20G CLASS 1 02.980% DUE 07/01/2037 RATING: N/A (83162CYT4)	32,564.51 35,557.760	33,246.51 93.5000	0.06 %	35,557.76 100.00	- 2,311.25	3.19 %	1,059.62	264.91
SMALL BUSINESS ADMINISTRATION SERIES 2013 10B CLASS 1 03.644% DUE 09/10/2023 RATING: N/A (831641EZ4)	1	0.98 97.5250	0.01 %		0.98	4.09 %	0.04	
SMALL BUSINESS ADMINISTRATION SERIES 2014 10A CLASS 1 03.191% DUE 03/10/2024 RATING: N/A (831641FA8)	17,395.96 17,850.250	17,461.47 97.8220	0.03 %	17,850.25 100.00	- 388.78	3.27 %	569.60	34.33
SMALL BUSINESS ADMINISTRATION SERIES 2016 10A CLASS 1 02.507% DUE 03/10/2026 RATING: N/A (831641FF7)	26,774.28 28,295.440	27,133.91 95.8950	0.05 %	28,295.44 100.00	- 1,161.53	2.62 %	709.37	42.76

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Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SMALL BUSINESS ADMINISTRATION SERIES 2017 10A CLASS 1 02.845% DUE 03/10/2027 RATING: N/A (831641FH3)	56,011.18 58,772.920	56,877.49 96.7750	0.10 %	58,772.92 100.00	- 1,895.43	2.94 %	1,672.09	142.01
SMALL BUSINESS ADMINISTRATION SERIES 2017 10B CLASS 1 02.518% DUE 09/10/2027 RATING: N/A (831641FJ9)	53,775.71 58,137.160	54,501.84 93.7470	0.10 %	58,137.16 100.00	- 3,635.32	2.69 %	1,463.89	124.33
SMALL BUSINESS ADMINISTRATION SERIES 2018 10B CLASS 1 03.548% DUE 09/10/2028 RATING: N/A (831641FL4)	84,574.42 90,183.860	85,948.83 95.3040	0.15 %	90,183.86 100.00	- 4,235.03	3.73 %	3,199.72	271.76
SMALL BUSINESS ADMINISTRATION SERIES 2019 10A CLASS 1 03.113% DUE 03/10/2029 RATING: N/A (831641FM2)	104,411.36 111,978.890	105,955.55 94.6210	0.19 %	111,978.89 100.00	- 6,023.34	3.29 %	3,485.90	210.11
SMALL BUSINESS ADMINISTRATION SERIES 2020 10B CLASS 1 01.034% DUE 09/10/2030 RATING: N/A (831641FQ3)	147,496.32 172,750.750	150,210.23 86.9520	0.26 %	172,750.75 100.00	- 22,540.52	1.19 %	1,786.24	112.56
SMALL BUSINESS ADMINISTRATION SERIES 2021 10A CLASS 1 01.667% DUE 03/10/2031 RATING: N/A (831641FR1)	91,199.33 102,476.920	92,857.41 90.6130	0.16 %	102,476.92 100.00	- 9,619.51	1.84 %	1,708.29	145.09
SMALL BUSINESS ADMINISTRATION SERIES 2021 10B CLASS 1 01.304% DUE 09/10/2031 RATING: N/A (831641FS9)	179,690.55 209,637.230	182,891.71 87.2420	0.32 %	209,637.23 100.00	- 26,745.52	1.50 %	2,733.67	232.17

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

March 31, 2023

Detail

Asset backed

Description (Cusip)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SMALL BUSINESS ADMINISTRATION SERIES 2022 10A CLASS 1 02.938% DUE 03/10/2032 RATING: N/A (831641FT7)	646,476.31 703,617.050	658,142.28 93.5370	1.13 %	703,617.05 100.00	- 45,474.77	3.15 %	20,672.27	1,755.73
TOWD POINT MORTGAGE TRUST SERIES 2017 1 CLASS A1 02.750% DUE 10/25/2056 RATING: AAA (89173FAA8)	4,816.35 4,888.700	4,794.59 98.0750	0.01 %	4,895.16 100.13	- 100.57	2.81 %	134.44	2.24
TOYOTA AUTO LOAN EXTENDED NOTE SERIES 2019 1A CLASS A 02.560% DUE 11/25/2031 RATING: AAA (89231XAA9)	96,665.00 100,000	97,075.00 97.0750	0.17 %	99,966.48 99.97	- 2,891.48	2.64 %	2,560.00	42.67
TOYOTA AUTO LOAN EXTENDED NOTE SERIES 2021 1A CLASS A 01.070% DUE 02/27/2034 RATING: AAA (89237MAA7)	204,134.20 230,000	207,575.00 90.2500	0.36 %	229,982.08 99.99	- 22,407.08	1.19 %	2,461.00	41.02
VERIZON MASTER TRUST SERIES 2021 1 CLASS A 00.860% DUE 05/20/2027 RATING: AAA (92348KAA1)	132,202.00 140,000	133,088.20 95.0630	0.23 %	139,989.72 99.99	- 6,901.52	0.53 %	700.00	21.39
VIRGINIA ST HSG DEV AUTH CMWLT PASS-THRU- REV 03.100% DUE 06/25/2041 RATING: AAA (92812UQ68)	18,382.12 20,544.880	18,742.68 91.2280	0.04 %	20,544.88 100.00	- 1,802.20	3.40 %	636.89	54.84
WORLD OMNI AUTO RECEIVABLES TR SERIES 2021 C CLASS A3 00.650% DUE 08/17/2026 RATING: N/A (98164CAC3)	129,028.95 135,000	129,527.10 95.9460	0.23 %	134,994.60 100.00	- 5,467.50	0.46 %	594.00	26.40

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN GALLIARD
CUSTODY STATEMENT

March 31, 2023

Detail

Asset backed

Description (Cusip)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
Total asset backed		**$6,155,355.33** ⓘ	**10.56 %**	**$6,433,107.80**	**- $277,752.47**	**3.18 %**	**$195,660.79**	**$30,280.82**

Σ ⓘ 10,158,991 - To pg. 1
PNC Municipal Bonds

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN MUTUAL FUND
CUSTODY STATEMENT

March 31, 2023

Detail

Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$1,852,366.45 1,852,366.450	$1,852,366.45 (F) $1.0000	0.91 %	$1,852,366.45 $1.00		4.71 %	$87,241.66	$6,088.59

Equities

Mutual funds - equity

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
VANGUARD TOTAL INTERNATIONAL (VTSNX) STOCK INDEX FUND FUND #1869	$15,264,378.69 131,837.040	$15,630,599.46 $118.5600	To pg. 1 %	$16,143,209.04 $122.45	- $512,609.58	2.93 %	$457,474.53	
VANGUARD MID CAP GROWTH INDEX (VMGMX) FUND	20,934,861.62 252,915.592	21,234,793.10 83.9600	To pg. 1 %	22,127,026.75 87.49	- 892,233.65	0.76 %	159,842.65	
VANGUARD INSTITUTIONAL INDEX (VIIIX) FUND # 854	133,709,537.56 400,990.643	137,519,741.02 342.9500	To pg. 1 %	58,601,582.65 146.14	78,918,158.37	1.68 %	2,302,889.26	
VANGUARD GROWTH INDEX FD-INS (VIGIX) FUND # 868	26,420,495.20 221,340.685	28,424,570.77 128.4200	To pg. 1 %	7,130,609.77 32.22	21,293,961.00	0.66 %	185,483.49	
Total mutual funds - equity		**$202,809,704.35**	**99.10 %**	**$104,002,428.21**	**$98,807,276.14**	**1.53 %**	**$3,105,689.93**	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN NOTTINGHILL
CUSTODY STATEMENT

March 31, 2023

Detail

Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$570,610.91 570,610.910	$570,610.91 (F) $1.0000	2.72 %	$570,610.91 $1.00		4.71 %	$26,874.30	$1,803.95

Equities

Stocks

Consumer staples

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
WALGREENS BOOTS ALLIANCE INC (WBA)	$1,346,587.00 37,900	$1,310,582.00 $34.5800	6.24 %	$1,541,765.46 $40.68	- $231,183.46	5.56 %	$72,768.00	

Financial

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CITIGROUP INC (C)	$1,515,631.00 29,900	$1,402,011.00 $46.8900	6.68 %	$1,794,812.86 $60.03	- $392,801.86	4.36 %	$60,996.00	

Health care

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
GILEAD SCIENCES INC (GILD)	$1,304,586.00 16,200	$1,344,114.00 $82.9700	6.40 %	$1,392,414.95 $85.95	- $48,300.95	3.62 %	$48,600.00	
MODERNA INC (MRNA)	1,068,837.00 7,700	1,182,566.00 153.5800	5.63 %	1,416,792.76 184.00	- 234,226.76			
Total health care		**$2,526,680.00**	**12.03 %**	**$2,809,207.71**	**- $282,527.71**	**1.92 %**	**$48,600.00**	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN NOTTINGHILL
CUSTODY STATEMENT

March 31, 2023

Detail

Industrials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
3M COMPANY (MMM)	$1,233,623.00 11,450	$1,203,509.50 $105.1100	5.73 %	$1,393,499.69 $121.70	- $189,990.19	5.71 %	$68,700.00	

Information technology

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ENPHASE ENERGY INC (ENPH)	$1,094,756.00 5,200	$1,093,456.00 $210.2800	5.21 %	$1,332,998.89 $256.35	- $239,542.89			
INTERNATIONAL BUSINESS MACHS (IBM) CORP	1,616,250.00 12,500	1,638,625.00 131.0900	7.80 %	1,692,858.14 135.43	- 54,233.14	5.04 %	82,500.00	
Total information technology		**$2,732,081.00**	**13.00 %**	**$3,025,857.03**	**- $293,776.03**	**3.02 %**	**$82,500.00**	

Materials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
LYONDELLBASELL INDUSTRIES N.V. (LYB) ISIN NL0009434992 SEDOL B3SPXZ3	$1,718,221.00 17,900	$1,680,631.00 $93.8900	8.00 %	$1,632,746.38 $91.21	$47,884.62	5.07 %	$85,204.00	
INTERNATIONAL PAPER CO (IP)	1,496,174.85 41,115	1,482,606.90 36.0600	7.06 %	1,577,096.55 38.36	- 94,489.65	5.14 %	76,062.75	
NEWMONT CORP (NEM)	1,430,408.00 32,800	1,607,856.00 49.0200	7.66 %	1,791,083.96 54.61	- 183,227.96	3.27 %	52,480.00	
Total materials		**$4,771,093.90**	**22.71 %**	**$5,000,926.89**	**- $229,832.99**	**4.48 %**	**$213,746.75**	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN NOTTINGHILL
CUSTODY STATEMENT

March 31, 2023

Detail

Real estate

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
DIGITAL RLTY TR INC (DLR)	$1,420,133.75 13,625	$1,339,473.75 $98.3100	6.38 %	$1,391,517.57 $102.13	- $52,043.82	4.97 %	$66,490.00	
SIMON PROPERTY GROUP INC (SPG)	1,436,388.85 11,765	1,317,327.05 111.9700	6.27 %	1,393,156.00 118.42	- 75,828.95	6.44 %	84,708.00	
Total real estate		**$2,656,800.80**	**12.65 %**	**$2,784,673.57**	**- $127,872.77**	**5.69 %**	**$151,198.00**	

Telecommunication services

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AT&T INC (T)	$1,009,794.00 53,400	$1,027,950.00 $19.2500	4.90 %	$1,251,450.73 $23.44	- $223,500.73	5.77 %	$59,274.00	
WARNER BROS DISCOVERY INC - A (WBD)	201,779.16 12,918	195,061.80 15.1000	0.93 %	391,994.23 30.34	- 196,932.43			
Total telecommunication services		**$1,223,011.80**	**5.82 %**	**$1,643,444.96**	**- $420,433.16**	**4.85 %**	**$59,274.00**	

Utilities

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CONSTELLATION ENERGY - W/I (CEG)	$1,190,751.00 15,900	$1,248,150.00 $78.5000	5.95 %	$1,332,039.35 $83.78	- $83,889.35	1.44 %	$17,935.20	
PG&E CORP (PCG)	1,319,109.00 84,450	1,365,556.50 16.1700	6.50 %	1,336,779.32 15.83	28,777.18	13.12 %	179,034.00	
Total utilities		**$2,613,706.50**	**12.44 %**	**$2,668,818.67**	**- $55,112.17**	**7.54 %**	**$196,969.20**	
Total stocks		**$20,439,476.50** Ⓖ	**97.28 %**	**$22,663,006.84**	**- $2,223,530.34**	**4.67 %**	**$954,751.95**	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN CASH
CUSTODY STATEMENT

March 31, 2023

Detail

Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$1,436,409.35 1,436,409.350	$1,436,409.35 (F) $1.0000	100.01 %	$1,436,409.35 $1.00		4.71 %	$67,651.16	$5,512.56

6,007,273 - To pg. 1
PNC Short Tern Investments

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
CUSTODY STATEMENT

March 31, 2023

Detail

Portfolio

Cash and cash equivalents

Mutual funds - money market

Description	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FEDERATED HERMES GOVT OBLIG PREM SHS #117	$988,670.89 988,670.890	$988,670.89 (F) $1.0000	3.09 %	$988,670.89 $1.00		4.71 %	$46,563.84	$3,133.10

Σ (F) 6,007,273 - To pg. 1 PNC Short Tern Investments

Equities

Stocks

Consumer discretionary

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
HELEN OF TROY LIMITED (HELE) SEDOL 2419530 ISIN BMG4388N1065	$177,486.75 1,575	$149,892.75 $95.1700	0.47 %	$220,547.85 $140.03	- $70,655.10			
SIGNET JEWELERS LTD (SIG) ISIN BMG812761002 SEDOL B3CTNK6	361,588.73 5,050	392,789.00 77.7800	1.23 %	350,014.31 69.31	42,774.69	1.19 %	4,646.00	
CHOICE HOTELS INTL INC (CHH)	293,965.94 2,475	290,045.25 117.1900	0.91 %	248,428.18 100.38	41,617.07	0.99 %	2,846.25	711.56
COLUMBIA SPORTSWEAR CO (COLM)	454,053.04 5,200	469,248.00 90.2400	1.47 %	426,695.35 82.06	42,552.65	1.33 %	6,240.00	
FOOT LOCKER INC (FL)	227,436.33 5,300	210,357.00 39.6900	0.66 %	217,066.79 40.96	- 6,709.79	4.04 %	8,480.00	
LCI INDUSTRIES (LCII)	203,058.00 1,800	197,766.00 109.8700	0.62 %	234,444.88 130.25	- 36,678.88	3.83 %	7,560.00	
MATTEL INC (MAT)	415,963.53 23,275	428,492.75 18.4100	1.34 %	424,261.64 18.23	4,231.11	3.26 %	13,965.00	
MURPHY USA INC-W/I (MUSA)	213,473.29 835	215,471.75 258.0500	0.68 %	172,051.67 206.05	43,420.08	0.58 %	1,235.80	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
CUSTODY STATEMENT

March 31, 2023

Detail

Equities

Stocks

Consumer discretionary

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
TEXAS ROADHOUSE INC (TXRH)	234,298.03 2,300	248,538.00 108.0600	0.78 %	232,535.99 101.10	16,002.01	2.04 %	5,060.00	
VISTEON CORP (VC)	382,521.60 2,290	359,140.70 156.8300	1.13 %	193,699.49 84.58	165,441.21			
Total consumer discretionary		**$2,961,741.20**	**9.24 %**	**$2,719,746.15**	**$241,995.05**	**1.69 %**	**$50,033.05**	**$711.56**

Consumer staples

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CASEYS GENERAL STORES INC (CASY)	$332,720.00 1,600	$346,336.00 $216.4600	1.09 %	$315,519.35 $197.20	$30,816.65	0.71 %	$2,432.00	
CENTRAL GARDEN AND PET CO (CENTA) CL A	395,090.14 10,300	402,421.00 39.0700	1.26 %	407,640.81 39.58	- 5,219.81			
INGREDION INC (INGR)	414,995.00 4,175	424,722.75 101.7300	1.33 %	349,401.52 83.69	75,321.23	2.80 %	11,857.00	2,964.25
LANCASTER COLONY CORP (LANC)	143,025.10 745	151,145.60 202.8800	0.48 %	125,047.42 167.85	26,098.18	1.68 %	2,533.00	
PERFORMANCE FOOD GROUP CO (PFGC)	290,023.75 5,125	309,242.50 60.3400	0.97 %	214,534.63 41.86	94,707.87			
Total consumer staples		**$1,633,867.85**	**5.10 %**	**$1,412,143.73**	**$221,724.12**	**1.03 %**	**$16,822.00**	**$2,964.25**

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
CUSTODY STATEMENT

March 31, 2023

Detail

Energy

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
DELEK HOLDCO INC (DK)	$233,003.95 9,375	$215,156.25 $22.9500	0.68 %	$248,959.07 $26.56	- $33,802.82	3.67 %	$7,875.00	
MAGNOLIA OIL & GAS CORP (MGY) CLASS A	356,155.00 16,300	356,644.00 21.8800	1.12 %	382,917.95 23.49	- 26,273.95	1.92 %	6,846.00	
PDC ENERGY INC (PDCE)	442,926.00 6,600	423,588.00 64.1800	1.33 %	307,048.24 46.52	116,539.76	2.50 %	10,560.00	
Total energy		**$995,388.25**	**3.11 %**	**$938,925.26**	**$56,462.99**	**2.54 %**	**$25,281.00**	

Financial

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
AMERISAFE INC (AMSF)	$267,246.00 4,900	$239,855.00 $48.9500	0.75 %	$290,879.19 $59.36	- $51,024.19	2.78 %	$6,664.00	
BANK OF HAWAII CORPORATION (BOH)	493,751.80 6,600	343,728.00 52.0800	1.08 %	543,134.37 82.29	- 199,406.37	5.38 %	18,480.00	
COHEN & STEERS INC (CNS)	323,811.00 4,475	286,221.00 63.9600	0.90 %	358,114.64 80.03	- 71,893.64	3.57 %	10,203.00	
EAGLE BANCORP INC (EGBN)	188,383.00 4,300	143,921.00 33.4700	0.45 %	193,751.47 45.06	- 49,830.47	5.38 %	7,740.00	
FIRST AMERICAN FINANCIAL W/I (FAF)	300,347.25 5,300	294,998.00 55.6600	0.93 %	270,943.72 51.12	24,054.28	3.74 %	11,024.00	
HANOVER INSURANCE GROUP INC (THG)	348,700.00 2,500	321,250.00 128.5000	1.01 %	357,968.78 143.19	- 36,718.78	2.53 %	8,100.00	
INDEPENDENT BANK CORP MASS (INDB)	507,039.83 6,375	418,327.50 65.6200	1.31 %	384,138.42 60.26	34,189.08	3.36 %	14,025.00	3,492.50
LAKELAND FINL CORP (LKFN)	232,393.70 3,250	203,580.00 62.6400	0.64 %	115,300.65 35.48	88,279.35	2.94 %	5,980.00	
PRIMERICA INC (PRI)	283,111.50 1,475	254,054.00 172.2400	0.80 %	191,809.98 130.04	62,244.02	1.51 %	3,835.00	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
CUSTODY STATEMENT

March 31, 2023

Detail

Financial

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
RENASANT CORP (RNST)	168,391.22 4,725	144,490.50 30.5800	0.46 %	130,331.74 27.58	14,158.76	2.88 %	4,158.00	
RYAN SPECIALTY HOLDINGS INC (RYAN) CL A	227,107.12 5,450	219,308.00 40.2400	0.69 %	154,953.89 28.43	64,354.11			
SAFETY INSURANCE GROUP INC (SAFT)	254,717.80 3,200	238,464.00 74.5200	0.75 %	277,883.06 86.84	- 39,419.06	4.84 %	11,520.00	
SELECTIVE INSURANCE GROUP INC (SIGI)	350,278.50 3,450	328,888.50 95.3300	1.03 %	202,345.28 58.65	126,543.22	1.26 %	4,140.00	
SOUTHSTATE CORPORATION (SSB)	530,471.00 6,575	468,534.50 71.2600	1.47 %	477,758.70 72.66	- 9,224.20	2.81 %	13,150.00	
STEWART INFORMATION SERVICES CORP (STC)	203,952.00 4,800	193,680.00 40.3500	0.61 %	179,144.31 37.32	14,535.69	4.47 %	8,640.00	
UMB FINL CORP (UMBF)	507,696.00 5,600	323,232.00 57.7200	1.01 %	383,049.76 68.40	- 59,817.76	2.64 %	8,512.00	2,128.00
WINTRUST FINL CORP (WTFC)	506,512.04 5,500	401,225.00 72.9500	1.26 %	488,021.91 88.73	- 86,796.91	2.20 %	8,800.00	
Total financial		**$4,823,757.00**	**15.05 %**	**$4,999,529.87**	**- $175,772.87**	**3.01 %**	**$144,971.00**	**$5,620.50**

Health care

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ANGIODYNAMICS INC (ANGO)	$172,082.00 13,900	$143,726.00 $10.3400	0.45 %	$258,509.89 $18.60	- $114,783.89			
CHARLES RIV LABORATORIES INTL (CRL) INC	284,045.30 1,295	261,356.90 201.8200	0.82 %	273,437.48 211.15	- 12,080.58			
CHEMED CORP (CHE)	375,537.60 720	387,180.00 537.7500	1.21 %	356,923.73 495.73	30,256.27	0.29 %	1,094.40	
ICU MED INC (ICUI)	351,498.10 2,080	343,116.80 164.9600	1.08 %	378,416.68 181.93	- 35,299.88			

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
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Health care

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
INTEGRA LIFESCIENCES HLDG CORP (IART)	238,627.60 4,300	246,863.00 57.4100	0.78 %	247,142.61 57.48	- 279.61			
INTEGER HOLDINGS CORPORATION (ITGR)	317,148.21 4,225	327,437.50 77.5000	1.03 %	315,833.03 74.75	11,604.47			
Total health care		**$1,709,680.20**	**5.33 %**	**$1,830,263.42**	**- $120,583.22**	**0.06 %**	**$1,094.40**	

Industrials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ABM INDS INC (ABM)	$358,234.00 7,400	$332,556.00 $44.9400	1.04 %	$272,463.49 $36.82	$60,092.51	1.96 %	$6,512.00	
ALAMO GROUP INC (ALG)	346,541.00 1,900	349,904.00 184.1600	1.10 %	162,725.06 85.64	187,178.94	0.48 %	1,672.00	
APPLIED INDL TECHNOLOGIES INC (AIT)	214,290.00 1,500	213,195.00 142.1300	0.67 %	82,064.24 54.71	131,130.76	0.99 %	2,100.00	
ASTEC INDUSTRIES INC (ASTE)	294,946.50 6,550	270,187.50 41.2500	0.85 %	284,183.20 43.39	- 13,995.70	1.27 %	3,406.00	
CBIZ INC (CBZ)	250,450.00 5,000	247,450.00 49.4900	0.78 %	193,716.45 38.74	53,733.55			
COLUMBUS MCKINNON CORP N Y (CMCO)	146,624.00 3,950	146,782.00 37.1600	0.46 %	144,040.65 36.47	2,741.35	0.76 %	1,106.00	
CORE & MAIN INC-CLASS A (CNM)	361,305.00 15,500	358,050.00 23.1000	1.12 %	334,923.31 21.61	23,126.69			
CRANE NXT CO. (CXT)	278,488.50 2,325	263,887.50 113.5000	0.83 %	173,625.27 74.68	90,262.23	1.66 %	4,371.00	
EMCOR GROUP INC (EME)	209,861.10 1,255	204,050.45 162.5900	0.64 %	67,065.19 53.44	136,985.26	0.37 %	753.00	
FORWARD AIR CORP (FWRD)	200,227.40 1,940	209,054.40 107.7600	0.66 %	116,889.59 60.25	92,164.81	0.90 %	1,862.40	

PNC INSTITUTIONAL ASSET MANAGEMENT

IND CARPENTERS PEN VICTO207506RY
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Detail

Industrials

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
GIBRALTAR INDUSTRIES INC (ROCK)	261,709.00 4,900	237,650.00 48.5000	0.75 %	299,973.21 61.22	- 62,323.21	0.42 %	980.00	
HAYWARD HOLDINGS INC (HAYW)	147,720.00 12,000	140,640.00 11.7200	0.44 %	111,508.22 9.29	29,131.78			
HEXCEL CORP (HXL)	413,991.25 5,675	387,318.75 68.2500	1.21 %	295,894.68 52.14	91,424.07	0.74 %	2,837.50	
HILLENBRAND INC (HI)	337,051.00 7,150	339,839.50 47.5300	1.07 %	352,474.00 49.30	- 12,634.50	1.86 %	6,292.00	
HUB GROUP INC (HUBG) CL A	334,814.50 3,650	306,381.00 83.9400	0.96 %	249,254.73 68.29	57,126.27			
ICF INTERNATIONAL INC (ICFI)	299,962.35 3,015	330,745.50 109.7000	1.04 %	223,665.31 74.18	107,080.19	0.52 %	1,688.40	422.10
KENNAMETAL INC (KMT)	297,465.00 10,500	289,590.00 27.5800	0.91 %	287,786.43 27.41	1,803.57	2.91 %	8,400.00	
MYR GROUP INC DELAWARE (MYRG)	205,037.00 1,700	214,217.00 126.0100	0.67 %	93,079.70 54.75	121,137.30			
MARTEN TRANSPORT LTD (MRTN)	333,257.00 15,100	316,345.00 20.9500	0.99 %	221,510.07 14.67	94,834.93	1.15 %	3,624.00	
MAXIMUS INC (MMS)	418,608.00 5,100	401,370.00 78.7000	1.26 %	345,473.33 67.74	55,896.67	1.43 %	5,712.00	
MCGRATH RENTCORP (MGRC)	284,112.53 2,765	258,002.15 93.3100	0.81 %	226,654.36 81.97	31,347.79	2.00 %	5,142.90	
MERCURY SYSTEMS INC (MRCY)	281,327.50 5,375	274,770.00 51.1200	0.86 %	309,341.82 57.55	- 34,571.82			
MUELLER INDUSTRIES INC (MLI)	246,689.95 3,335	245,055.80 73.4800	0.77 %	95,727.58 28.70	149,328.22	1.64 %	4,002.00	
NEXTRACKER INC-CL A (NXT)	58,863.63 1,950	70,707.00 36.2600	0.23 %	51,634.95 26.48	19,072.05			
UFP INDUSTRIES INC (UFPI)	399,852.75 4,675	371,522.25 79.4700	1.16 %	202,243.10 43.26	169,279.15	1.26 %	4,675.00	

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Industrials

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
UNIFIRST CORP (UNF)	268,698.10 1,370	241,435.10 176.2300	0.76 %	200,037.38 146.01	41,397.72	0.71 %	1,698.80	
VIAD CORP (VVI)	160,816.05 6,255	130,354.20 20.8400	0.41 %	254,188.00 40.64	- 123,833.80	1.92 %	2,502.00	
WATTS WATER TECHNOLOGIES INC (WTS) CLASS A	354,840.75 2,025	340,848.00 168.3200	1.07 %	245,783.28 121.37	95,064.72	0.72 %	2,430.00	
WERNER ENTERPRISES INC (WERN)	490,047.50 10,550	479,919.50 45.4900	1.50 %	384,617.23 36.46	95,302.27	1.15 %	5,486.00	
Total industrials		**$7,971,827.60**	**24.87 %**	**$6,282,543.83**	**$1,689,283.77**	**0.97 %**	**$77,253.00**	**$422.10**

Information technology

Description (Symbol)	Market value last period Quantity	Current market value Current price per unit	% of total portfolio	Total original value at PNC Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
FABRINET (FN) SEDOL B4JSZL8 ISIN KYG3323L1005	$298,581.50 2,450	$290,962.00 $118.7600	0.91 %	$179,933.23 $73.44	$111,028.77			
ADVANCED ENERGY INDS INC (AEIS)	400,244.00 4,300	421,400.00 98.0000	1.32 %	332,822.57 77.40	88,577.43	0.41 %	1,720.00	
BELDEN INC (BDC)	172,979.00 2,050	177,878.50 86.7700	0.56 %	121,744.66 59.39	56,133.84	0.24 %	410.00	128.75
CIENA CORP (CIEN)	313,430.00 6,500	341,380.00 52.5200	1.07 %	281,415.88 43.29	59,964.12			
COHU INC (COHU)	424,080.00 11,400	437,646.00 38.3900	1.37 %	376,159.94 33.00	61,486.06	0.63 %	2,736.00	
KULICKE & SOFFA (KLIC) INDUSTRIES INC	410,410.00 7,700	405,713.00 52.6900	1.27 %	413,620.43 53.72	- 7,907.43	1.45 %	5,852.00	1,463.00
LITTELFUSE INC (LFUS)	468,301.30 1,810	485,242.90 268.0900	1.52 %	369,674.20 204.24	115,568.70	0.90 %	4,344.00	
NETGEAR INC (NTGR)	169,235.00 9,350	173,068.50 18.5100	0.54 %	282,275.79 30.19	- 109,207.29			

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Information technology

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
PERFICIENT INC (PRFT)	194,556.54 2,750	198,522.50 72.1900	0.62 %	200,916.17 73.06	- 2,393.67			
PLEXUS CORP (PLXS)	155,821.25 1,625	158,551.25 97.5700	0.50 %	115,780.90 71.25	42,770.35			
ROGERS CORP (ROG)	263,216.61 1,775	290,088.25 163.4300	0.91 %	254,933.31 143.62	35,154.94	0.02 %	53.25	
SCANSOURCE INC (SCSC)	199,552.00 6,400	194,816.00 30.4400	0.61 %	191,644.33 29.94	3,171.67			
VERINT SYS INC (VRNT)	392,571.55 10,500	391,020.00 37.2400	1.22 %	366,801.86 34.93	24,218.14			
Total information technology		**$3,966,288.90**	**12.38 %**	**$3,487,723.27**	**$478,565.63**	**0.38 %**	**$15,115.25**	**$1,591.75**

Materials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ADVANSIX INC - W/I (ASIX)	$56,617.45 1,575	$60,275.25 $38.2700	0.19 %	$56,617.45 $35.95	$3,657.80	1.52 %	$913.50	
EAGLE MATERIALS INC (EXP)	359,219.20 2,560	375,680.00 146.7500	1.18 %	311,239.93 121.58	64,440.07	0.69 %	2,560.00	640.00
INGEVITY CORP (NGVT)	248,160.14 3,100	221,712.00 71.5200	0.70 %	255,616.85 82.46	- 33,904.85			
INNOSPEC INC (IOSP)	413,006.69 3,775	387,579.25 102.6700	1.21 %	347,965.88 92.18	39,613.37	1.27 %	4,907.50	
KAISER ALUMINUM CORP (KALU)	352,974.00 4,450	332,103.50 74.6300	1.04 %	377,255.57 84.78	- 45,152.07	4.13 %	13,706.00	
MINERALS TECHNOLOGIES INC (MTX)	329,219.69 5,425	327,778.50 60.4200	1.03 %	356,121.83 65.64	- 28,343.33	0.34 %	1,085.00	
SILGAN HLDGS INC (SLGN)	357,780.00 6,700	359,589.00 53.6700	1.13 %	241,461.79 36.04	118,127.21	1.35 %	4,824.00	

Detail

Materials

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
SONOCO PRODUCTS CO (SON)	448,856.00 7,600	463,600.00 61.0000	1.45 %	428,062.57 56.32	35,537.43	3.22 %	14,896.00	
SUMMIT MATERIALS INC -CL A (SUM)	283,758.67 9,700	276,353.00 28.4900	0.87 %	251,433.71 25.92	24,919.29			
TRIMAS CORP (TRS)	349,383.50 11,650	324,569.00 27.8600	1.02 %	311,913.65 26.77	12,655.35	0.58 %	1,864.00	
WORTHINGTON INDUSTRIES INC (WOR)	268,958.00 4,450	287,692.50 64.6500	0.90 %	215,905.50 48.52	71,787.00	1.92 %	5,518.00	
Total materials		**$3,416,932.00**	**10.66 %**	**$3,153,594.73**	**$263,337.27**	**1.47 %**	**$50,274.00**	**$640.00**

Real estate

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
CUSHMAN & WAKEFIELD PLC (CWK) SEDOL BFZ4N46 ISIN GB00BFZ4N465	$199,923.00 15,450	$162,843.00 $10.5400	0.51 %	$281,675.79 $18.23	- $118,832.79			
APPLE HOSPITALITY REIT INC (APLE)	248,888.25 15,075	233,964.00 15.5200	0.73 %	231,866.51 15.38	2,097.49	6.19 %	14,472.00	1,206.00
COLLIERS INTERNATIONAL GROUP (CIGI) SEDOL BYL7WD4 ISIN CA1946931070	249,013.00 2,150	226,932.50 105.5500	0.71 %	281,606.66 130.98	- 54,674.16	0.29 %	645.00	
CORPORATE OFFICE PPTYS TR (OFC) REIT	327,411.25 12,875	305,266.25 23.7100	0.96 %	336,030.42 26.10	- 30,764.17	4.81 %	14,677.50	3,669.38
FIRST INDL REALTY TRUST INC (FR) REIT	269,025.00 5,100	271,320.00 53.2000	0.85 %	208,377.80 40.86	62,942.20	2.41 %	6,528.00	1,632.00
FOUR CORNERS PROPERTY TRUST (FCPT)	409,965.00 15,100	405,586.00 26.8600	1.27 %	414,971.86 27.48	- 9,385.86	5.07 %	20,536.00	5,134.00

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Real estate

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
RAYONIER INC (RYN)	429,378.72 12,800	425,728.00 33.2600	1.33 %	407,159.91 31.81	18,568.09	3.43 %	14,592.00	
Total real estate		**$2,031,639.75**	**6.34 %**	**$2,161,688.95**	**- $130,049.20**	**3.52 %**	**$71,450.50**	**$11,641.38**

Telecommunication services

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
EW SCRIPPS CO (SSP)	$331,906.00	$247,483.00	0.78 %	$412,162.61	- $164,679.61	2.13 %	$5,260.00	
CLASS A	26,300	$9.4100		$15.67				

Utilities

Description (Symbol)	Market value last period / Quantity	Current market value / Current price per unit	% of total portfolio	Total original value at PNC / Avg. original value at PNC per unit	Unrealized gain/loss	Current yield	Estimated annual income	Accrued income
ALLETE INC (ALE)	$220,284.00 3,600	$231,732.00 $64.3700	0.73 %	$180,968.61 $50.27	$50,763.39	4.22 %	$9,756.00	
IDACORP INC (IDA)	227,480.00 2,200	238,326.00 108.3300	0.75 %	233,990.99 106.36	4,335.01	2.92 %	6,952.00	
MGE ENERGY INC (MGEE)	176,383.76 2,492	193,553.64 77.6700	0.61 %	147,860.17 59.33	45,693.47	2.10 %	4,061.96	
NORTHWESTERN CORPORATION (NWE)	323,568.00 5,600	324,016.00 57.8600	1.02 %	327,489.21 58.48	- 3,473.21	4.43 %	14,336.00	
ONE GAS INC-W/I (OGS)	216,432.00 2,700	213,921.00 79.2300	0.67 %	174,505.82 64.63	39,415.18	3.29 %	7,020.00	
Total utilities		**$1,201,548.64**	**3.75 %**	**$1,064,814.80**	**$136,733.84**	**3.51 %**	**$42,125.96**	
Total stocks		**$30,960,154.39** Ⓖ	**96.60 %**	**$28,463,136.62**	**$2,497,017.77**	**1.61 %**	**$499,680.16**	**$23,591.54**

Σ Ⓖ 73,235,440 - To pg. 1
PNC Corporate Stock - Common

CHEVY CHASE TRUST
INVESTMENT ADVISORS

Detailed Holdings
March 31, 2023

Indiana Carpenters Pension Fund

Description	Shares/ Par	Current Price	Total Market Value	Total Cost	Unrealized Gain/(Loss)	Accrued Income	Estimated Annual Income
Cash and Cash Equivalents							
BLACKROCK LIQ FDS FEDFUND-IN TICKER: TFDXX, CUSIP: SWTFDXX01	49.9500	1.0000	49.95	49.95	0.00	0.31	2.36
Total Cash and Cash Equivalents			**49.95**	**49.95**	**0.00**	**0.31**	**2.36**
			To pg. 1				
Collective Investment Funds							
ASB ALLEGIANCE REAL ESTATE FUND CHEVY CHASE TRUST COMPANY, TRUSTEE PRICED QUARTERLY AT EOM: MARCH, JUNE, SEPTEMBER, DECEMBER TICKER: EBRE, CUSIP: 999619851	13,453.7921	1,990.3684	26,778,002.66 To pg. 1	11,273,037.93	15,504,964.73	0.00	740,374.29
Total Collective Investment Funds			**26,778,002.66**	**11,273,037.93**	**15,504,964.73**	**0.00**	**740,374.29**
Total Market Value			**26,778,052.61**	**11,273,087.88**	**15,504,964.73**	**0.31**	**740,376.65**

Valuation Detail (expressed in USD)

As of 31 Mar 2023

Indiana Carpenters Pension Fund

	Units	Cost per Unit	Total Cost	Price Date	Price per Unit	Total Market Value	Unrealized Gain/Loss
State Street Intermediate U.S. Government Credit Bond Index NL Fund							
Intermed U.S. GOVT/Credit Bond Indx NL Fund (CMGW) (INCPF - CMGW)	5,891,258.894	10.969	64,620,595.93	31 Mar 2023	12.936	76,209,325.05	11,588,729.12
Total			**64,620,595.93**			**76,209,325.05**	**11,588,729.12**

To pg. 1

Report Of 5% Transactions

BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 464287200 ISHARES TR TR-S&P 500 INDEX ACCOUNT	SEL	10/18/2022 213,373.000	77,650,438.87		45,930,018.52 96,805,196.37	19,154,757.50-

0 PURCHASES FOR 0.00 1 SALES FOR 77,650,438.87 ISSUE AGGREGATE TOTAL 77,650,438.87

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANN LMKT	NET GAIN/LOSS
CUSIP # 20035Y102 COMERICA SHORT TERM FUND ACCOUNT	BUY	04/01/2022 1,377.520	1,377.52		1,377.52 1,377.52	
ACCOUNT	BUY	04/01/2022 42.660	42.66		42.66 42.66	
ACCOUNT	BUY	04/01/2022 8,000,000.000	8,000,000.00		8,000,000.00 8,000,000.00	
ACCOUNT	SEL	04/04/2022 265,580.210	265,580.21		265,580.21 265,580.21	
ACCOUNT	SEL	04/18/2022 897,090.660	897,090.66		897,090.66 897,090.66	
ACCOUNT	SEL	04/22/2022 2,000,000.000	2,000,000.00		2,000,000.00 2,000,000.00	
ACCOUNT	BUY	04/28/2022 87,207.660	87,207.66		87,207.66 87,207.66	
ACCOUNT	BUY	05/02/2022 3,420.990	3,420.99		3,420.99 3,420.99	
ACCOUNT	BUY	05/02/2022 234.950	234.95		234.95 234.95	
ACCOUNT	SEL	05/02/2022 137,073.000	137,073.00		137,073.00 137,073.00	
ACCOUNT	BUY	05/03/2022 189,803.440	189,803.44		189,803.44 189,803.44	
ACCOUNT	BUY	05/17/2022 16.900	16.90		16.90 16.90	
ACCOUNT	SEL	05/23/2022 1,500,000.000	1,500,000.00		1,500,000.00 1,500,000.00	
ACCOUNT	BUY	05/24/2022 98.870	98.87		98.87 98.87	
ACCOUNT	BUY	05/27/2022 128,169.810	128,169.81		128,169.81 128,169.81	
ACCOUNT	BUY	06/01/2022 7,504.900	7,504.90		7,504.90 7,504.90	
ACCOUNT	BUY	06/01/2022 636.790	636.79		636.79 636.79	
ACCOUNT	BUY	06/07/2022 6,935.190	6,935.19		6,935.19 6,935.19	
ACCOUNT	BUY	06/08/2022 60,799.860	60,799.86		60,799.86 60,799.86	
ACCOUNT	SEL	06/08/2022 636.790	636.79		636.79 636.79	
ACCOUNT	SEL	06/08/2022 6,935.190	6,935.19		6,935.19 6,935.19	
ACCOUNT	SEL	06/10/2022 205,609.000	205,609.00		205,609.00 205,609.00	
ACCOUNT	SEL	06/24/2022 1,750,000.000	1,750,000.00		1,750,000.00 1,750,000.00	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	07/01/2022	10,164.80		10,164.80	
ACCOUNT		10,164.800			10,164.80	
	BUY	07/01/2022	0.12		0.12	
ACCOUNT		0.120			0.12	
	BUY	07/01/2022	909.23		909.23	
ACCOUNT		909.230			909.23	
	BUY	07/01/2022	168,725.00		168,725.00	
ACCOUNT		168,725.000			168,725.00	
	BUY	07/14/2022	150,691.09		150,691.09	
ACCOUNT		150,691.090			150,691.09	
	SEL	07/27/2022	1,250,000.00		1,250,000.00	
ACCOUNT		1,250,000.000			1,250,000.00	
	BUY	07/27/2022	7,397.04		7,397.04	
ACCOUNT		7,397.040			7,397.04	
	BUY	08/01/2022	14,916.31		14,916.31	
ACCOUNT		14,916.310			14,916.31	
	BUY	08/01/2022	1,741.54		1,741.54	
ACCOUNT		1,741.540			1,741.54	
	SEL	08/03/2022	164,487.00		164,487.00	
ACCOUNT		164,487.000			164,487.00	
	BUY	08/09/2022	201.77		201.77	
ACCOUNT		201.770			201.77	
	SEL	08/10/2022	672,088.93		672,088.93	
ACCOUNT		672,088.930			672,088.93	
	BUY	08/19/2022	254,598.98		254,598.98	
ACCOUNT		254,598.980			254,598.98	
	SEL	08/25/2022	1,500,000.00		1,500,000.00	
ACCOUNT		1,500,000.000			1,500,000.00	
	BUY	09/01/2022	18,165.12		18,165.12	
ACCOUNT		18,165.120			18,165.12	
	BUY	09/01/2022	2,789.61		2,789.61	
ACCOUNT		2,789.610			2,789.61	
	SEL	09/07/2022	205,609.00		205,609.00	
ACCOUNT		205,609.000			205,609.00	
	BUY	09/09/2022	415,223.37		415,223.37	
ACCOUNT		415,223.370			415,223.37	
	BUY	09/19/2022	267,676.48		267,676.48	
ACCOUNT		267,676.480			267,676.48	
	SEL	09/23/2022	1,250,000.00		1,250,000.00	
ACCOUNT		1,250,000.000			1,250,000.00	
	BUY	09/28/2022	2,037.00		2,037.00	
ACCOUNT		2,037.000			2,037.00	
	SEL	09/30/2022	587,639.05		587,639.05	
ACCOUNT		587,639.050			587,639.05	
	BUY	10/03/2022	17,039.07		17,039.07	
ACCOUNT		17,039.070			17,039.07	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	10/03/2022	0.44		0.44	
ACCOUNT		0.440			0.44	
	BUY	10/03/2022	3,988.90		3,988.90	
ACCOUNT		3,988.900			3,988.90	
	BUY	10/03/2022	164,262.00		164,262.00	
ACCOUNT		164,262.000			164,262.00	
	BUY	10/25/2022	1,179,191.64		1,179,191.64	
ACCOUNT		1,179,191.640			1,179,191.64	
	SEL	10/27/2022	999,919.85		999,919.85	
ACCOUNT		999,919.850			999,919.85	
	BUY	10/28/2022	6,031.42		6,031.42	
ACCOUNT		6,031.420			6,031.42	
	BUY	10/28/2022	19,314,833.92		19,314,833.92	
ACCOUNT		19,314,833.920			19,314,833.92	
	BUY	11/01/2022	19,245.80		19,245.80	
ACCOUNT		19,245.800			19,245.80	
	BUY	11/01/2022	4.93		4.93	
ACCOUNT		4.930			4.93	
	BUY	11/01/2022	5,810.47		5,810.47	
ACCOUNT		5,810.470			5,810.47	
	BUY	11/01/2022	6,556.18		6,556.18	
ACCOUNT		6,556.180			6,556.18	
	SEL	11/02/2022	3,475,223.32		3,475,223.32	
ACCOUNT		3,475,223.320			3,475,223.32	
	SEL	11/02/2022	7,544,470.43		7,544,470.43	
ACCOUNT		7,544,470.430			7,544,470.43	
	SEL	11/02/2022	883,434.43		883,434.43	
ACCOUNT		883,434.430			883,434.43	
	SEL	11/03/2022	5,737,179.75		5,737,179.75	
ACCOUNT		5,737,179.750			5,737,179.75	
	SEL	11/03/2022	363,476.76		363,476.76	
ACCOUNT		363,476.760			363,476.76	
	BUY	11/04/2022	821,702.14		821,702.14	
ACCOUNT		821,702.140			821,702.14	
	SEL	11/04/2022	788,931.60		788,931.60	
ACCOUNT		788,931.600			788,931.60	
	SEL	11/07/2022	1,161,590.61		1,161,590.61	
ACCOUNT		1,161,590.610			1,161,590.61	
	BUY	11/07/2022	153,181.76		153,181.76	
ACCOUNT		153,181.760			153,181.76	
	SEL	11/08/2022	195,038.43		195,038.43	
ACCOUNT		195,038.430			195,038.43	
	BUY	11/09/2022	147,623.52		147,623.52	
ACCOUNT		147,623.520			147,623.52	
	SEL	11/09/2022	90,195.37		90,195.37	
ACCOUNT		90,195.370			90,195.37	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	11/09/2022	86,051.12		86,051.12	
ACCOUNT		86,051.120			86,051.12	
	BUY	11/10/2022	233,939.54		233,939.54	
ACCOUNT		233,939.540			233,939.54	
	BUY	11/10/2022	2,754.58		2,754.58	
ACCOUNT		2,754.580			2,754.58	
	BUY	11/10/2022	3,121.76		3,121.76	
ACCOUNT		3,121.760			3,121.76	
	SEL	11/14/2022	143,217.09		143,217.09	
ACCOUNT		143,217.090			143,217.09	
	BUY	11/15/2022	9,599.88		9,599.88	
ACCOUNT		9,599.880			9,599.88	
	BUY	11/16/2022	3,628.13		3,628.13	
ACCOUNT		3,628.130			3,628.13	
	BUY	11/17/2022	8,250.00		8,250.00	
ACCOUNT		8,250.000			8,250.00	
	SEL	11/18/2022	19,548.20		19,548.20	
ACCOUNT		19,548.200			19,548.20	
	BUY	11/18/2022	221.87		221.87	
ACCOUNT		221.870			221.87	
	BUY	11/21/2022	2,408.81		2,408.81	
ACCOUNT		2,408.810			2,408.81	
	BUY	11/22/2022	52,484.01		52,484.01	
ACCOUNT		52,484.010			52,484.01	
	BUY	11/22/2022	1,533.73		1,533.73	
ACCOUNT		1,533.730			1,533.73	
	BUY	11/22/2022	259.88		259.88	
ACCOUNT		259.880			259.88	
	SEL	11/23/2022	1,000,000.00		1,000,000.00	
ACCOUNT		1,000,000.000			1,000,000.00	
	BUY	11/23/2022	108,344.23		108,344.23	
ACCOUNT		108,344.230			108,344.23	
	SEL	11/25/2022	106,271.25		106,271.25	
ACCOUNT		106,271.250			106,271.25	
	BUY	11/25/2022	1,154.35		1,154.35	
ACCOUNT		1,154.350			1,154.35	
	BUY	11/28/2022	1,931.41		1,931.41	
ACCOUNT		1,931.410			1,931.41	
	BUY	11/29/2022	169.23		169.23	
ACCOUNT		169.230			169.23	
	BUY	11/30/2022	6,482.72		6,482.72	
ACCOUNT		6,482.720			6,482.72	
	BUY	11/30/2022	3,182.84		3,182.84	
ACCOUNT		3,182.840			3,182.84	
	BUY	12/01/2022	22,682.72		22,682.72	
ACCOUNT		22,682.720			22,682.72	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	12/01/2022	5.96		5.96	
ACCOUNT		5.960			5.96	
	BUY	12/01/2022	7,065.57		7,065.57	
ACCOUNT		7,065.570			7,065.57	
	BUY	12/01/2022	34.73		34.73	
ACCOUNT		34.730			34.73	
	SEL	12/01/2022	8,250.16		8,250.16	
ACCOUNT		8,250.160			8,250.16	
	BUY	12/02/2022	33,285.49		33,285.49	
ACCOUNT		33,285.490			33,285.49	
	BUY	12/02/2022	29,846.91		29,846.91	
ACCOUNT		29,846.910			29,846.91	
	BUY	12/02/2022	6,432.28		6,432.28	
ACCOUNT		6,432.280			6,432.28	
	SEL	12/05/2022	39,093.61		39,093.61	
ACCOUNT		39,093.610			39,093.61	
	BUY	12/05/2022	668.72		668.72	
ACCOUNT		668.720			668.72	
	BUY	12/06/2022	25,000,000.00		25,000,000.00	
ACCOUNT		25,000,000.000			25,000,000.00	
	BUY	12/07/2022	133.77		133.77	
ACCOUNT		133.770			133.77	
	SEL	12/08/2022	9,461,757.88		9,461,757.88	
ACCOUNT		9,461,757.880			9,461,757.88	
	SEL	12/08/2022	3,652,962.68		3,652,962.68	
ACCOUNT		3,652,962.680			3,652,962.68	
	SEL	12/09/2022	6,544,909.10		6,544,909.10	
ACCOUNT		6,544,909.100			6,544,909.10	
	SEL	12/09/2022	3,264,329.84		3,264,329.84	
ACCOUNT		3,264,329.840			3,264,329.84	
	SEL	12/12/2022	416,992.89		416,992.89	
ACCOUNT		416,992.890			416,992.89	
	SEL	12/12/2022	190,942.82		190,942.82	
ACCOUNT		190,942.820			190,942.82	
	SEL	12/13/2022	152,232.83		152,232.83	
ACCOUNT		152,232.830			152,232.83	
	BUY	12/14/2022	2,134.08		2,134.08	
ACCOUNT		2,134.080			2,134.08	
	BUY	12/15/2022	41,416.29		41,416.29	
ACCOUNT		41,416.290			41,416.29	
	BUY	12/15/2022	342.52		342.52	
ACCOUNT		342.520			342.52	
	BUY	12/16/2022	1,238.36		1,238.36	
ACCOUNT		1,238.360			1,238.36	
	SEL	12/19/2022	205,609.00		205,609.00	
ACCOUNT		205,609.000			205,609.00	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	12/19/2022	187,721.41		187,721.41	
ACCOUNT		187,721.410			187,721.41	
	BUY	12/20/2022	400.13		400.13	
ACCOUNT		400.130			400.13	
	SEL	12/21/2022	700,000.00		700,000.00	
ACCOUNT		700,000.000			700,000.00	
	BUY	12/23/2022	120.28		120.28	
ACCOUNT		120.280			120.28	
	BUY	12/27/2022	44,612.13		44,612.13	
ACCOUNT		44,612.130			44,612.13	
	SEL	12/27/2022	1.61		1.61	
ACCOUNT		1.610			1.61	
	BUY	12/28/2022	398,543.73		398,543.73	
ACCOUNT		398,543.730			398,543.73	
	BUY	12/28/2022	1,823.74		1,823.74	
ACCOUNT		1,823.740			1,823.74	
	SEL	12/29/2022	355,008.07		355,008.07	
ACCOUNT		355,008.070			355,008.07	
	SEL	12/29/2022	279,438.67		279,438.67	
ACCOUNT		279,438.670			279,438.67	
	BUY	12/30/2022	1,541.29		1,541.29	
ACCOUNT		1,541.290			1,541.29	
	BUY	01/03/2023	23,144.40		23,144.40	
ACCOUNT		23,144.400			23,144.40	
	BUY	01/03/2023	7.01		7.01	
ACCOUNT		7.010			7.01	
	BUY	01/03/2023	8,600.94		8,600.94	
ACCOUNT		8,600.940			8,600.94	
	BUY	01/03/2023	14,554.46		14,554.46	
ACCOUNT		14,554.460			14,554.46	
	SEL	01/05/2023	853,288.10		853,288.10	
ACCOUNT		853,288.100			853,288.10	
	BUY	01/05/2023	3,062.50		3,062.50	
ACCOUNT		3,062.500			3,062.50	
	BUY	01/06/2023	15.29		15.29	
ACCOUNT		15.290			15.29	
	BUY	01/09/2023	702,512.73		702,512.73	
ACCOUNT		702,512.730			702,512.73	
	SEL	01/12/2023	334,374.77		334,374.77	
ACCOUNT		334,374.770			334,374.77	
	SEL	01/12/2023	475,935.73		475,935.73	
ACCOUNT		475,935.730			475,935.73	
	BUY	01/13/2023	38,814.55		38,814.55	
ACCOUNT		38,814.550			38,814.55	
	BUY	01/13/2023	25,052.18		25,052.18	
ACCOUNT		25,052.180			25,052.18	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	01/17/2023	9,676.25		9,676.25	
ACCOUNT [redacted]		9,676.250			9,676.25	
	BUY	01/17/2023	462.80		462.80	
ACCOUNT		462.800			462.80	
	BUY	01/18/2023	299,735.81		299,735.81	
ACCOUNT		299,735.810			299,735.81	
	BUY	01/19/2023	258,947.76		258,947.76	
ACCOUNT		258,947.760			258,947.76	
	BUY	01/19/2023	702.78		702.78	
ACCOUNT		702.780			702.78	
	BUY	01/20/2023	412,031.08		412,031.08	
ACCOUNT		412,031.080			412,031.08	
	BUY	01/20/2023	3,865.00		3,865.00	
ACCOUNT		3,865.000			3,865.00	
	BUY	01/23/2023	400.13		400.13	
ACCOUNT		400.130			400.13	
	SEL	01/24/2023	47,594.77		47,594.77	
ACCOUNT		47,594.770			47,594.77	
	BUY	01/24/2023	3,971.88		3,971.88	
ACCOUNT		3,971.880			3,971.88	
	BUY	01/25/2023	129,980.78		129,980.78	
ACCOUNT		129,980.780			129,980.78	
	SEL	01/26/2023	152,000.00		152,000.00	
ACCOUNT		152,000.000			152,000.00	
	BUY	01/26/2023	1,666.96		1,666.96	
ACCOUNT		1,666.960			1,666.96	
	BUY	01/27/2023	2,055.46		2,055.46	
ACCOUNT		2,055.460			2,055.46	
	SEL	01/27/2023	2,055.46		2,055.46	
ACCOUNT		2,055.460			2,055.46	
	SEL	01/27/2023	2,000,000.00		2,000,000.00	
ACCOUNT		2,000,000.000			2,000,000.00	
	BUY	01/30/2023	5,607.16		5,607.16	
ACCOUNT		5,607.160			5,607.16	
	BUY	01/30/2023	54,476.01		54,476.01	
ACCOUNT		54,476.010			54,476.01	
	BUY	01/30/2023	2,752.00		2,752.00	
ACCOUNT		2,752.000			2,752.00	
	BUY	01/31/2023	272,839.97		272,839.97	
ACCOUNT		272,839.970			272,839.97	
	BUY	02/01/2023	22,879.62		22,879.62	
ACCOUNT		22,879.620			22,879.62	
	BUY	02/01/2023	6.17		6.17	
ACCOUNT		6.170			6.17	
	BUY	02/01/2023	9,127.76		9,127.76	
ACCOUNT		9,127.760			9,127.76	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANN'L MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	02/01/2023	119,176.95		119,176.95	
ACCOUNT		119,176.950			119,176.95	
	BUY	02/01/2023	30,722.50		30,722.50	
ACCOUNT		30,722.500			30,722.50	
	BUY	02/06/2023	3,245.42		3,245.42	
ACCOUNT		3,245.420			3,245.42	
	BUY	02/06/2023	0.02		0.02	
ACCOUNT		0.020			0.02	
	SEL	02/09/2023	181,857.70		181,857.70	
ACCOUNT		181,857.700			181,857.70	
	BUY	02/13/2023	7,508.12		7,508.12	
ACCOUNT		7,508.120			7,508.12	
	BUY	02/13/2023	106,300.58		106,300.58	
ACCOUNT		106,300.580			106,300.58	
	BUY	02/14/2023	4,786.88		4,786.88	
ACCOUNT		4,786.880			4,786.88	
	BUY	02/15/2023	250,271.27		250,271.27	
ACCOUNT		250,271.270			250,271.27	
	SEL	02/16/2023	226,034.80		226,034.80	
ACCOUNT		226,034.800			226,034.80	
	BUY	02/16/2023	45,721.55		45,721.55	
ACCOUNT		45,721.550			45,721.55	
	BUY	02/21/2023	2,808.00		2,808.00	
ACCOUNT		2,808.000			2,808.00	
	BUY	02/21/2023	702.78		702.78	
ACCOUNT		702.780			702.78	
	BUY	02/22/2023	3,750,000.00		3,750,000.00	
ACCOUNT		3,750,000.000			3,750,000.00	
	BUY	02/22/2023	164,998.91		164,998.91	
ACCOUNT		164,998.910			164,998.91	
	SEL	02/22/2023	293,657.32		293,657.32	
ACCOUNT		293,657.320			293,657.32	
	BUY	02/24/2023	19,738.02		19,738.02	
ACCOUNT		19,738.020			19,738.02	
	BUY	02/27/2023	101,058.43		101,058.43	
ACCOUNT		101,058.430			101,058.43	
	SEL	02/28/2023	1,031,391.21		1,031,391.21	
ACCOUNT		1,031,391.210			1,031,391.21	
	BUY	02/28/2023	1,582.52		1,582.52	
ACCOUNT		1,582.520			1,582.52	
	BUY	03/01/2023	0.02		0.02	
ACCOUNT		0.020			0.02	
	BUY	03/01/2023	24,926.28		24,926.28	
ACCOUNT		24,926.280			24,926.28	
	BUY	03/01/2023	3,012.52		3,012.52	
ACCOUNT		3,012.520			3,012.52	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	03/01/2023	185,727.65		185,727.65	
ACCOUNT		185,727.650			185,727.65	
	SEL	03/02/2023	112,105.87		112,105.87	
ACCOUNT		112,105.870			112,105.87	
	SEL	03/03/2023	121,399.85		121,399.85	
ACCOUNT		121,399.850			121,399.85	
	BUY	03/03/2023	5,053.08		5,053.08	
ACCOUNT		5,053.080			5,053.08	
	BUY	03/07/2023	3,928.38		3,928.38	
ACCOUNT		3,928.380			3,928.38	
	BUY	03/08/2023	8,095.83		8,095.83	
ACCOUNT		8,095.830			8,095.83	
	BUY	03/09/2023	5,359.38		5,359.38	
ACCOUNT		5,359.380			5,359.38	
	BUY	03/09/2023	8,901.00		8,901.00	
ACCOUNT		8,901.000			8,901.00	
	BUY	03/13/2023	56,115.96		56,115.96	
ACCOUNT		56,115.960			56,115.96	
	BUY	03/14/2023	9,661.73		9,661.73	
ACCOUNT		9,661.730			9,661.73	
	BUY	03/15/2023	10,031.25		10,031.25	
ACCOUNT		10,031.250			10,031.25	
	BUY	03/15/2023	13,590.25		13,590.25	
ACCOUNT		13,590.250			13,590.25	
	BUY	03/15/2023	462.80		462.80	
ACCOUNT		462.800			462.80	
	BUY	03/17/2023	184,695.56		184,695.56	
ACCOUNT		184,695.560			184,695.56	
	BUY	03/17/2023	202.10		202.10	
ACCOUNT		202.100			202.10	
	SEL	03/20/2023	551,594.40		551,594.40	
ACCOUNT		551,594.400			551,594.40	
	BUY	03/20/2023	19,825.27		19,825.27	
ACCOUNT		19,825.270			19,825.27	
	BUY	03/20/2023	1,321.30		1,321.30	
ACCOUNT		1,321.300			1,321.30	
	BUY	03/23/2023	216,928.30		216,928.30	
ACCOUNT		216,928.300			216,928.30	
	SEL	03/24/2023	137,073.00		137,073.00	
ACCOUNT		137,073.000			137,073.00	
	SEL	03/24/2023	337,605.78		337,605.78	
ACCOUNT		337,605.780			337,605.78	
	BUY	03/24/2023	9,312.50		9,312.50	
ACCOUNT		9,312.500			9,312.50	
	BUY	03/27/2023	101,775.12		101,775.12	
ACCOUNT		101,775.120			101,775.12	

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	03/27/2023	15,133.76		15,133.76	
ACCOUNT		15,133.760			15,133.76	
	BUY	03/28/2023	613,567.00		613,567.00	
ACCOUNT		613,567.000			613,567.00	
	BUY	03/28/2023	1,310.69		1,310.69	
ACCOUNT		1,310.690			1,310.69	
	SEL	03/29/2023	129,655.06		129,655.06	
ACCOUNT		129,655.060			129,655.06	
	SEL	03/29/2023	9.72		9.72	
ACCOUNT		9.720			9.72	
	SEL	03/30/2023	6,500,000.00		6,500,000.00	
ACCOUNT		6,500,000.000			6,500,000.00	
	BUY	03/30/2023	4,845.00		4,845.00	
ACCOUNT		4,845.000			4,845.00	
147 PURCHASES FOR 65,959,792.03		67 SALES FOR	74,066,498.10	ISSUE AGGREGATE TOTAL	140,026,290.13	
CUSIP # 464287200						
ISHARES TR TR-S&P 500 INDEX	SEL	10/18/2022	77,650,438.87		45,930,018.52	19,154,757.50-
ACCOUNT 2055001519		213,373.000			96,805,196.37	
0 PURCHASES FOR 0.00		1 SALES FOR	77,650,438.87	ISSUE AGGREGATE TOTAL	77,650,438.87	

Report Of 5% Transactions

AGGREGATE BY BROKER

VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 00081T108 ACCO BRANDS CORP ACCOUNT	SEL	10/31/2022 9,649.000	44,059.22		113,914.54 77,192.00	33,132.78-
CUSIP # 000957100 ABM INDS INC ACCOUNT	BUY	03/10/2023 1,839.000	86,615.24		86,615.24 86,615.24	
CUSIP # 001084102 AGCO CORP ACCOUNT	BUY	06/14/2022 617.000	72,077.38		72,077.38 72,077.38	
CUSIP # 001084102 AGCO CORP ACCOUNT	BUY	09/23/2022 474.000	49,914.10		49,914.10 49,914.10	
CUSIP # 001084102 AGCO CORP ACCOUNT	BUY	01/25/2023 340.000	46,830.95		46,830.95 46,830.95	
CUSIP # 00123Q104 AGNC INVESTMENT CORP ACCOUNT	SEL	03/01/2023 5,434.000	59,068.19		94,861.86 71,185.40	12,117.21-
CUSIP # 00130H105 AES CORP ACCOUNT	SEL	12/15/2022 4,270.000	124,403.60		66,380.59 109,867.10	14,536.50
CUSIP # 00142W868 INVESCO PREMIER PORTFOLIO INS INVESCO ACCOUNT	SEL	10/17/2022 975,170.000	975,170.00		975,170.00 975,170.00	
CUSIP # 00142W868 INVESCO PREMIER PORTFOLIO INS INVESCO ACCOUNT	SEL	10/26/2022 232,564.000	232,564.00		232,564.00 232,564.00	
CUSIP # 00142W868 INVESCO PREMIER PORTFOLIO INS INVESCO ACCOUNT	SEL	02/21/2023 104,519.000	104,519.00		104,519.00 104,519.00	
CUSIP # 001744101 AMN HEALTHCARE SVCS INC ACCOUNT	BUY	09/01/2022 684.000	70,699.61		70,699.61 70,699.61	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 001744101 AMN HEALTHCARE SVCS INC ACCOUNT	BUY	11/09/2022 299.000	35,572.36		35,572.36 35,572.36	
CUSIP # 001744101 AMN HEALTHCARE SVCS INC ACCOUNT	BUY	01/19/2023 422.000	45,057.19		45,057.19 45,057.19	
CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026-2026 ACCOUNT	BUY	06/30/2022 33,000.000	31,033.86		31,033.86 31,033.86	
CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026-2026 ACCOUNT	SEL	12/05/2022 533,000.000	501,217.21		558,361.43 528,501.24	27,284.03-
CUSIP # 004498101 ACI WORLDWIDE INC ACCOUNT	BUY	02/27/2023 219.000	5,672.10		5,672.10 5,672.10	
CUSIP # 00507V109 ACTIVISION BLIZZARD INC ACCOUNT	BUY	03/13/2023 979.000	77,098.70		77,098.70 77,098.70	
CUSIP # 00507V109 ACTIVISION BLIZZARD INC ACCOUNT	BUY	03/14/2023 949.000	73,987.08		73,987.08 73,987.08	
CUSIP # 00507V109 ACTIVISION BLIZZARD INC ACCOUNT	BUY	03/15/2023 2,838.000	222,416.90		222,416.90 222,416.90	
CUSIP # 00508Y102 ACUITY BRANDS INC ACCOUNT	BUY	11/09/2022 510.000	94,313.79		94,313.79 94,313.79	
CUSIP # 00508Y102 ACUITY BRANDS INC ACCOUNT	BUY	01/20/2023 408.000	70,972.21		70,972.21 70,972.21	
CUSIP # 00508Y102 ACUITY BRANDS INC ACCOUNT	SEL	03/13/2023 124.000	25,006.14		22,326.21 22,326.21	2,679.93
CUSIP # 00508Y102 ACUITY BRANDS INC ACCOUNT	BUY	04/03/2023 179.000	32,414.05		32,414.05 32,414.05	

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	SEL	04/08/2022 281.000	124,908.78		78,486.63 128,029.22	3,120.44-
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	SEL	07/27/2022 125.000	49,044.52		34,913.98 56,952.50	7,907.98-
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	SEL	08/01/2022 133.000	53,463.32		37,148.48 60,597.46	7,134.14-
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	SEL	08/12/2022 167.000	73,373.83		46,645.08 76,088.54	2,714.71-
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	SEL	08/19/2022 197.000	86,495.69		55,024.44 89,757.14	3,261.45-
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT	BUY	09/21/2022 235.000	69,305.99		69,305.99 69,305.99	
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/01/2023 322.000	45,151.92		41,101.34 66,641.12	21,489.20-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/06/2023 238.000	32,985.58		30,379.25 49,256.48	16,270.90-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/07/2023 208.000	28,771.21		26,549.93 43,047.68	14,276.47-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/10/2023 276.000	36,432.86		35,229.72 57,120.96	20,688.10-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/16/2023 302.000	37,021.25		38,548.46 62,501.92	25,480.67-
CUSIP # 00751Y106 ADVANCE AUTO PARTS	SEL	03/21/2023 189.000	22,586.37		24,124.70 39,115.44	16,529.07-

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/27/2023 359.000	40,234.13		45,824.17 74,298.64	34,064.51-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/28/2023 378.000	41,705.19		48,249.40 78,230.88	36,525.69-
CUSIP # 00751Y106 ADVANCE AUTO PARTS ACCOUNT	SEL	03/29/2023 341.000	38,988.87		43,526.57 70,573.36	31,584.49-
CUSIP # 00900W530 INVESCO INTERNATIONAL SMALL-MID COMPANY FUND CLASS Y ACCOUNT	BUY	11/17/2022 1,365.729	53,918.98		53,918.98 53,918.98	
CUSIP # 00914AAE2 AIR LEASE CORPORATION 3.25% 10/01/2029 ACCOUNT	BUY	06/30/2022 139,000.000	115,927.39		115,927.39 115,927.39	
CUSIP # 00914AAE2 AIR LEASE CORPORATION 3.25% 10/01/2029 ACCOUNT	SEL	12/05/2022 616,000.000	528,084.48		597,595.00 573,296.69	45,212.21-
CUSIP # 013091103 ALBERTSONS COS INC COMMON STOCK ACCOUNT	BUY	01/17/2023 4,602.000	98,665.96		98,665.96 98,665.96	
CUSIP # 013091103 ALBERTSONS COS INC COMMON STOCK ACCOUNT	BUY	03/06/2023 1,797.000	35,551.49		35,551.49 35,551.49	
CUSIP # 01609W102 ALIBABA GROUP HLDG LTD ADR ACCOUNT	SEL	05/09/2022 1,116.000	106,501.23		216,285.16 121,420.80	14,919.57-
CUSIP # 01609W102 ALIBABA GROUP HLDG LTD ADR ACCOUNT	SEL	05/10/2022 963.000	87,112.82		186,633.16 104,774.40	17,661.58-
CUSIP # 01609W102 ALIBABA GROUP HLDG LTD ADR	SEL	05/13/2022 1,047.000	88,616.99		202,912.68 113,913.60	25,296.61-

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DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 01626W101 ALIGHT INC COM COM CL A ACCOUNT	BUY	02/28/2023 8,939.000	88,606.05		88,606.05 88,606.05	
CUSIP # 01626W101 ALIGHT INC COM COM CL A ACCOUNT	BUY	03/06/2023 3,095.000	29,554.46		29,554.46 29,554.46	
CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC ACCOUNT	BUY	04/29/2022 597.000	21,796.47		21,796.47 21,796.47	
CUSIP # 02005NBF6 ALLY FINL INC 5.75% 11/20/2025-2025 ACCOUNT	SEL	03/14/2023 4,000.000	3,850.84		4,593.57 4,211.68	360.84-
CUSIP # 02005NBF6 ALLY FINL INC 5.75% 11/20/2025-2025 ACCOUNT	SEL	03/16/2023 55,000.000	51,012.50		63,161.53 57,910.60	6,898.10-
CUSIP # 02005NBF6 ALLY FINL INC 5.75% 11/20/2025-2025 ACCOUNT	SEL	03/23/2023 20,000.000	18,650.00		22,967.83 21,058.40	2,408.40-
CUSIP # 02005NBF6 ALLY FINL INC 5.75% 11/20/2025-2025 ACCOUNT	SEL	03/28/2023 39,000.000	36,440.82		44,787.27 41,063.88	4,623.06-
CUSIP # 02208R106 ALTRA HLDGS INC ACCOUNT	BUY	04/18/2022 1,327.000	47,277.16		47,277.16 47,277.16	
CUSIP # 02208R106 ALTRA HLDGS INC ACCOUNT	SEL	01/25/2023 1,339.000	81,550.59		60,462.45 49,822.18	31,728.41
CUSIP # 02208R106 ALTRA HLDGS INC ACCOUNT	SEL	03/28/2023 1,207.000	74,834.00		54,502.00 44,910.65	29,923.35

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ALLIANCE BROKER						
CUSIP # 023135106 AMAZON COM INC ACCOUNT	SEL	12/06/2022 1,491.000	140,603.15		145,526.69 243,029.27	102,426.12-
CUSIP # 023436108 AMEDISYS INC ACCOUNT	BUY	06/14/2022 309.000	36,081.56		36,081.56 36,081.56	
CUSIP # 023436108 AMEDISYS INC ACCOUNT	BUY	10/07/2022 328.000	32,563.22		32,563.22 32,563.22	
CUSIP # 023436108 AMEDISYS INC ACCOUNT	BUY	01/23/2023 391.000	36,406.01		36,406.01 36,406.01	
CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS ACCOUNT	SEL	11/15/2022 2,825.000	33,426.04		77,400.76 47,460.00	14,033.96-
CUSIP # 025816CA5 AMERICAN EXPRESS CO 4.2% 11/06/2025-2025 ACCOUNT	BUY	06/30/2022 15,000.000	15,172.80		15,172.80 15,172.80	
CUSIP # 025816CA5 AMERICAN EXPRESS CO 4.2% 11/06/2025-2025 ACCOUNT	SEL	12/05/2022 490,000.000	485,609.60		564,423.35 510,503.63	24,894.03-
CUSIP # 025816CA5 AMERICAN EXPRESS CO 4.2% 11/06/2025-2025 ACCOUNT	SEL	01/09/2023 390,000.000	383,338.80		449,234.91 406,319.22	22,980.42-
CUSIP # 03064D108 AMERICOLD REALTY TRUST, INC ACCOUNT	BUY	07/27/2022 337.000	10,649.20		10,649.20 10,649.20	
CUSIP # 03064D108 AMERICOLD REALTY TRUST, INC ACCOUNT	BUY	08/05/2022 596.000	19,432.58		19,432.58 19,432.58	
CUSIP # 03064D108 AMERICOLD REALTY TRUST, INC ACCOUNT	BUY	02/22/2023 1,177.000	37,044.90		37,044.90 37,044.90	

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AGGREGATE BY BROKER

VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER						
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	08/11/2022 3,000.000	3,011.55		3,118.99 2,997.42	14.13
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/07/2022 9,000.000	8,325.00		9,356.98 8,992.26	667.26-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/11/2022 7,000.000	6,475.00		7,277.65 6,993.98	518.98-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/12/2022 7,000.000	6,457.50		7,277.65 6,993.98	536.48-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/14/2022 15,000.000	13,717.50		15,594.97 14,987.10	1,269.60-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/25/2022 8,000.000	7,420.00		8,317.31 7,993.12	573.12-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/27/2022 5,000.000	4,637.50		5,198.32 4,995.70	358.20-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/28/2022 8,000.000	7,467.60		8,317.32 7,993.12	525.52-
CUSIP # 030981AJ3 AMERIGAS PARTNERS LP 5.875% 08/20/2026-2026 ACCOUNT	SEL	10/28/2022 9,000.000	8,389.80		9,356.98 8,992.26	602.46-
CUSIP # 03152W109 AMICUS THERAPEUTICS INC	BUY	11/17/2022 6,222.000	72,324.53		72,324.53 72,324.53	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 03152W109 AMICUS THERAPEUTICS INC ACCOUNT	BUY	02/27/2023 1,125.000	14,562.56		14,562.56 14,562.56	
CUSIP # 031652100 AMKOR TECHNOLOGY INC ACCOUNT	BUY	03/09/2023 2,886.000	75,332.10		75,332.10 75,332.10	
CUSIP # 03753U106 APELLIS PHARMACEUTICALS INC ACCOUNT	BUY	02/28/2023 3,438.000	230,170.32		230,170.32 230,170.32	
CUSIP # 03831W108 APPLOVIN CORPORATION COM CL A ACCOUNT	BUY	02/24/2023 8,513.000	128,735.29		128,735.29 128,735.29	
CUSIP # 039483102 ARCHER DANIELS MIDLAND CO ACCOUNT	SEL	04/12/2022 3,115.000	298,427.93		144,568.36 281,159.90	17,268.03
CUSIP # 04013V108 ARES COML REAL ESTATE CORP ACCOUNT	SEL	02/13/2023 4,143.000	47,191.82		42,823.03 64,299.36	17,107.54-
CUSIP # 04016X101 ARGENX SE ADR ACCOUNT	BUY	02/27/2023 48.000	17,630.06		17,630.06 17,630.06	
CUSIP # 040413106 ARISTA NETWORKS INC ACCOUNT	SEL	01/20/2023 1,801.000	207,402.01		108,821.14 250,302.98	42,900.97-
CUSIP # 04271T100 ARRAY TECHNOLOGIES INC COM SHS ACCOUNT	BUY	05/06/2022 8,432.000	73,124.83		73,124.83 73,124.83	
CUSIP # 04271T100 ARRAY TECHNOLOGIES INC COM SHS ACCOUNT	SEL	08/19/2022 4,087.000	85,858.54		35,443.69 35,443.69	50,414.85
CUSIP # 04271T100 ARRAY TECHNOLOGIES INC COM SHS ACCOUNT	SEL	09/21/2022 4,345.000	79,679.82		37,681.14 37,681.14	41,998.68

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DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 042735100 ARROW ELECTRS INC ACCOUNT	SEL	03/13/2023 214.000	25,588.39		13,051.91 25,386.82	201.57
CUSIP # 04280A100 ARROWHEAD PHARMACEUTICALS IN ACCOUNT	SEL	03/20/2023 6,534.000	160,176.45		123,415.79 300,498.66	140,322.21-
CUSIP # 04316A108 ARTISAN PARTNERS ASSET MGMT INC CL A ACCOUNT	SEL	08/09/2022 1,084.000	40,979.46		57,175.86 42,655.40	1,675.94-
CUSIP # 04316A108 ARTISAN PARTNERS ASSET MGMT INC CL A ACCOUNT	SEL	11/25/2022 1,910.000	64,984.73		100,743.43 75,158.50	10,173.77-
CUSIP # 044186104 ASHLAND INC. ACCOUNT	BUY	05/05/2022 265.000	27,804.99		27,804.99 27,804.99	
CUSIP # 044186104 ASHLAND INC. ACCOUNT	BUY	07/27/2022 315.000	33,236.63		33,236.63 33,236.63	
CUSIP # 044186104 ASHLAND INC. ACCOUNT	SEL	08/11/2022 460.000	47,282.59		46,284.57 46,607.34	675.25
CUSIP # 044186104 ASHLAND INC. ACCOUNT	BUY	11/09/2022 481.000	48,960.94		48,960.94 48,960.94	
CUSIP # 044186104 ASHLAND INC. ACCOUNT	BUY	12/28/2022 214.000	23,026.72		23,026.72 23,026.72	
CUSIP # 044186104 ASHLAND INC. ACCOUNT	BUY	01/13/2023 271.000	30,040.76		30,040.76 30,040.76	
CUSIP # 04621X108 ASSURANT INC ACCOUNT	BUY	04/29/2022 119.000	22,274.80		22,274.80 22,274.80	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANN'L MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 047649108 ATKORE INTL GROUP INC ACCOUNT	BUY	01/31/2023 603.000	76,035.89		76,035.89 76,035.89	
CUSIP # 047649108 ATKORE INTL GROUP INC ACCOUNT	BUY	04/03/2023 244.000	34,397.51		34,397.51 34,397.51	
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT	BUY	05/18/2022 1,103.000	212,918.16		212,918.16 212,918.16	
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT	BUY	05/19/2022 1,087.000	209,616.32		209,616.32 209,616.32	
CUSIP # 05329RAA1 AUTONATION INC. (FLORIDA) 3.85% 03/01/2032-2031 ACCOUNT	BUY	10/28/2022 47,000.000	36,609.71		36,609.71 36,609.71	
CUSIP # 05329RAA1 AUTONATION INC. (FLORIDA) 3.85% 03/01/2032-2031 ACCOUNT	BUY	10/31/2022 14,000.000	10,975.30		10,975.30 10,975.30	
CUSIP # 05329RAA1 AUTONATION INC. (FLORIDA) 3.85% 03/01/2032-2031 ACCOUNT	BUY	11/04/2022 32,000.000	25,075.20		25,075.20 25,075.20	
CUSIP # 05329RAA1 AUTONATION INC. (FLORIDA) 3.85% 03/01/2032-2031 ACCOUNT	BUY	11/10/2022 52,000.000	40,589.64		40,589.64 40,589.64	
CUSIP # 05352A100 AVANTOR INC ACCOUNT	BUY	05/05/2022 2,286.000	73,189.03		73,189.03 73,189.03	
CUSIP # 05352A100 AVANTOR INC ACCOUNT	BUY	06/15/2022 681.000	20,086.16		20,086.16 20,086.16	
CUSIP # 05352A100 AVANTOR INC ACCOUNT	BUY	07/27/2022 809.000	25,037.42		25,037.42 25,037.42	

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AGGREGATE BY BROKER

VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER						
CUSIP # 05352A100 AVANTOR INC ACCOUNT	BUY	08/23/2022 3,185.000	84,973.57		84,973.57 84,973.57	
CUSIP # 053807103 AVNET INC ACCOUNT	BUY	11/09/2022 495.000	20,741.59		20,741.59 20,741.59	
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	05/26/2022 15,000.000	12,750.00		15,220.95 14,287.50	1,537.50-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	05/27/2022 9,000.000	7,717.50		9,132.57 8,572.50	855.00-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	06/03/2022 21,000.000	18,742.50		21,309.33 20,002.50	1,260.00-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	06/08/2022 3,000.000	2,681.25		3,044.19 2,857.50	176.25-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	06/09/2022 10,000.000	8,875.00		10,147.30 9,525.00	650.00-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	06/13/2022 7,000.000	6,125.00		7,103.11 6,667.50	542.50-
CUSIP # 05508WAB1 B&G FOODS INC 5.25% 09/15/2027-2022 ACCOUNT	SEL	06/16/2022 28,000.000	23,905.00		28,412.45 26,670.00	2,765.00-
CUSIP # 05541T101 BGC PARTNERS INC CL A ACCOUNT	BUY	03/16/2023 16,107.000	83,753.18		83,753.18 83,753.18	

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ALLIANCE BROKER						
CUSIP # 05541T101 BGC PARTNERS INC CL A ACCOUNT	BUY	04/03/2023 6,307.000	33,285.82		33,285.82 33,285.82	
CUSIP # 05605H100 BWX TECHNOLOGIES INC ACCOUNT	BUY	04/29/2022 460.000	24,184.18		24,184.18 24,184.18	
CUSIP # 05605H100 BWX TECHNOLOGIES INC ACCOUNT	SEL	12/21/2022 1,842.000	106,354.46		104,318.17 98,849.99	7,504.47
CUSIP # 05605H100 BWX TECHNOLOGIES INC ACCOUNT	SEL	01/20/2023 1,183.000	66,616.87		66,996.95 63,485.09	3,131.78
CUSIP # 05605H100 BWX TECHNOLOGIES INC ACCOUNT	BUY	03/20/2023 4,077.000	256,320.99		256,320.99 256,320.99	
CUSIP # 058498AV8 BALL CORP 4.875% 03/15/2026-2025 ACCOUNT	BUY	03/31/2023 15,000.000	14,662.50		14,662.50 14,662.50	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	07/20/2022 11,000.000	9,350.00		9,350.00 9,350.00	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	07/20/2022 45,000.000	38,306.25		38,306.25 38,306.25	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	07/21/2022 5,000.000	4,250.00		4,250.00 4,250.00	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	07/22/2022 24,000.000	20,400.00		20,400.00 20,400.00	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	07/25/2022 26,000.000	22,002.50		22,002.50 22,002.50	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031	BUY	08/08/2022 16,000.000	13,720.00		13,720.00 13,720.00	

Report Of 5% Transactions

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DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	08/09/2022 11,000.000	9,322.50		9,322.50 9,322.50	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	BUY	08/11/2022 11,000.000	9,212.50		9,212.50 9,212.50	
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	SEL	03/27/2023 11,000.000	8,992.50		9,343.63 9,343.63	351.13-
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	SEL	03/29/2023 34,000.000	27,710.00		28,880.32 28,880.32	1,170.32-
CUSIP # 058498AX4 BALL CORP 3.125% 09/15/2031-2031 ACCOUNT	SEL	03/31/2023 18,000.000	14,625.00		15,289.58 15,289.58	664.58-
CUSIP # 06051GHW2 BK OF AMERICA CORP FR 2.456% 10/22/2025-2024 ACCOUNT	SEL	12/05/2022 513,000.000	483,605.10		536,290.20 504,514.98	20,909.88-
CUSIP # 06051GKA6 BK OF AMERICA CORP FR 2.299% 07/21/2032-2031 ACCOUNT	BUY	06/30/2022 130,000.000	104,578.50		104,578.50 104,578.50	
CUSIP # 06051GKA6 BK OF AMERICA CORP FR 2.299% 07/21/2032-2031 ACCOUNT	SEL	12/05/2022 621,000.000	492,819.39		611,402.72 546,533.32	53,713.93-
CUSIP # 06652K103 BANKUNITED INC COM ACCOUNT	SEL	10/27/2022 1,636.000	57,496.72		56,477.08 71,918.56	14,421.84-
CUSIP # 06652K103 BANKUNITED INC COM ACCOUNT	SEL	01/03/2023 1,836.000	61,756.85		63,381.36 80,710.56	18,953.71-
CUSIP # 071734107 BAUSCH HEALTH COS INC	BUY	05/09/2022 3,780.000	66,667.86		66,667.86 66,667.86	

Report Of 5% Transactions

AGGREGATE BY BROKER — VALUATION 592,231,717.98 — THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANN LMKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 071734107 BAUSCH HEALTH COS INC ACCOUNT	SEL	08/04/2022 21,220.000	99,262.76		429,659.50 465,171.86	365,909.10-
CUSIP # 071813109 BAXTER INTL INC ACCOUNT	BUY	09/21/2022 3,958.000	228,889.16		228,889.16 228,889.16	
CUSIP # 071813109 BAXTER INTL INC ACCOUNT	BUY	11/15/2022 2,107.000	112,107.15		112,107.15 112,107.15	
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/13/2022 17,000.000	13,132.50		16,988.58 16,617.50	3,485.00-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/14/2022 3,000.000	2,258.61		2,997.98 2,932.50	673.89-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/15/2022 6,000.000	4,470.00		5,995.97 5,865.00	1,395.00-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/28/2022 2,000.000	1,437.50		1,998.66 1,955.00	517.50-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/28/2022 5,000.000	3,573.40		4,996.64 4,887.50	1,314.10-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	06/30/2022 2,000.000	1,415.00		1,998.66 1,955.00	540.00-
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024	SEL	07/01/2022 23,000.000	13,800.00		22,984.55 22,482.50	8,682.50-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 075896AA8 BED BATH & BEYOND INC 3.749% 08/01/2024-2024 ACCOUNT	SEL	07/11/2022 73,000.000	29,200.00		72,950.96 71,357.50	42,157.50-
CUSIP # 077454106 BELDEN CDT INC ACCOUNT	BUY	05/06/2022 284.000	15,569.85		15,569.85 15,569.85	
CUSIP # 077454106 BELDEN CDT INC ACCOUNT	BUY	10/26/2022 319.000	20,727.54		20,727.54 20,727.54	
CUSIP # 084423102 BERKLEY W R ACCOUNT	BUY	10/14/2022 1,274.000	87,041.85		87,041.85 87,041.85	
CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC ACCOUNT	BUY	10/14/2022 2,322.000	65,477.85		65,477.85 65,477.85	
CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC ACCOUNT	SEL	04/05/2022 495.000	38,720.38		41,412.48 38,164.50	555.88
CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC ACCOUNT	SEL	04/06/2022 172.000	13,822.08		14,389.79 13,261.20	560.88
CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC ACCOUNT	SEL	04/07/2022 110.000	8,815.14		9,202.77 8,481.00	334.14
CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC ACCOUNT	SEL	04/08/2022 107.000	8,538.96		8,951.79 8,249.70	289.26
CUSIP # 09239B109 BLACKLINE INC ACCOUNT	SEL	01/23/2023 1,661.000	110,127.25		151,773.38 121,618.42	11,491.17-
CUSIP # 09239B109 BLACKLINE INC ACCOUNT	SEL	01/24/2023 699.000	46,514.16		63,870.92 51,180.78	4,666.62-

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ALLIANCE BROKER						
CUSIP # 09257W100 BLACKSTONE MTG TR INC ACCOUNT	SEL	02/13/2023 2,484.000	56,413.57		72,670.51 78,966.36	22,552.79-
CUSIP # 093671105 BLOCK H & R INC ACCOUNT	SEL	07/26/2022 1,351.000	50,951.80		33,762.00 35,180.04	15,771.76
CUSIP # 093671105 BLOCK H & R INC ACCOUNT	SEL	09/30/2022 1,123.000	50,057.36		28,064.19 29,242.92	20,814.44
CUSIP # 094235108 BLOOMIN BRANDS INC ACCOUNT	BUY	12/27/2022 4,474.000	92,133.53		92,133.53 92,133.53	
CUSIP # 09581B103 BLUE OWL CAPITAL INC COM CL A ACCOUNT	BUY	03/20/2023 6,659.000	69,839.59		69,839.59 69,839.59	
CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026-2023 ACCOUNT	BUY	06/30/2022 31,000.000	27,855.36		27,855.36 27,855.36	
CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026-2023 ACCOUNT	SEL	12/05/2022 567,000.000	516,468.96		565,634.71 535,809.71	19,340.75-
CUSIP # 10258P102 BOWLERO CORP. CL A COM ACCOUNT	BUY	03/09/2023 4,631.000	75,773.35		75,773.35 75,773.35	
CUSIP # 10258P102 BOWLERO CORP. CL A COM ACCOUNT	BUY	03/13/2023 1,377.000	23,720.34		23,720.34 23,720.34	
CUSIP # 103304101 BOYD GAMING CORP ACCOUNT	BUY	02/14/2023 1,952.000	127,190.37		127,190.37 127,190.37	
CUSIP # 10948C107 BRIGHTVIEW HLDGS INC ACCOUNT	BUY	04/29/2022 1,676.000	21,873.64		21,873.64 21,873.64	
CUSIP # 10948C107 BRIGHTVIEW HLDGS INC ACCOUNT	SEL	08/09/2022 998.000	10,891.82		14,536.85 13,458.65	2,566.83-

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ALLIANCE BROKER						
CUSIP # 10948C107 BRIGHTVIEW HLDGS INC ACCOUNT	SEL	08/10/2022 4,968.000	50,176.15		72,363.78 66,996.55	16,820.40-
CUSIP # 10948C107 BRIGHTVIEW HLDGS INC ACCOUNT	SEL	08/11/2022 1,565.000	16,016.62		22,795.76 21,104.99	5,088.37-
CUSIP # 109696104 BRINK'S CO ACCOUNT	BUY	01/11/2023 2,611.000	154,135.95		154,135.95 154,135.95	
CUSIP # 11135FBD2 BROADCOM INC 5% 04/15/2030-2030 ACCOUNT	SEL	04/07/2022 830,000.000	885,352.70		996,061.74 882,389.60	2,963.10
CUSIP # 118440106 BUCKLE INC ACCOUNT	BUY	10/27/2022 1,837.000	69,923.94		69,923.94 69,923.94	
CUSIP # 118440106 BUCKLE INC ACCOUNT	BUY	11/30/2022 515.000	22,688.27		22,688.27 22,688.27	
CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC ACCOUNT	SEL	06/06/2022 1,143.000	74,878.61		14,377.41 73,769.22	1,109.39
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/04/2022 31,000.000	23,642.77		30,289.86 28,402.20	4,759.43-
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/07/2022 17,000.000	13,302.50		16,610.57 15,575.40	2,272.90-
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/14/2022 6,000.000	4,531.92		5,862.55 5,497.20	965.28-
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026	SEL	10/18/2022 4,000.000	3,026.00		3,908.37 3,664.80	638.80-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/18/2022 20,000.000	15,120.00		19,541.84 18,324.00	3,204.00-
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/19/2022 12,000.000	9,210.00		11,725.11 10,994.40	1,784.40-
CUSIP # 1248EPCN1 CCO HLDGS LLC / CCO HLDGS CAP C 4.5% 05/01/2032-2026 ACCOUNT	SEL	10/19/2022 38,000.000	29,117.50		37,129.50 34,815.60	5,698.10-
CUSIP # 12503M108 GLOBAL MARKETS INC ACCOUNT	BUY	03/15/2023 752.000	92,422.98		92,422.98 92,422.98	
CUSIP#125523100 THECIGNAGROUP ACCOUNT	SEL	09/21/2022 1,057.000	303,447.60		194,776.22 253,267.77	50,179.83
CUSIP#125523100 THECIGNAGROUP ACCOUNT	SEL	11/15/2022 304.000	98,914.44		56,018.89 72,841.44	26,073.00
CUSIP # 126650100 CVS/CAREMARK CORP ACCOUNT	SEL	09/21/2022 3,391.000	343,414.98		229,358.64 343,203.11	211.87
CUSIP # 127055101 CABOT CORP ACCOUNT	BUY	05/06/2022 688.000	47,908.60		47,908.60 47,908.60	
CUSIP # 127203107 CACTUS INC ACCOUNT	BUY	10/24/2022 1,403.000	67,567.78		67,567.78 67,567.78	
CUSIP # 127203107 CACTUS INC ACCOUNT	BUY	03/10/2023 519.000	24,394.51		24,394.51 24,394.51	
CUSIP # 129500104 CALERES INC	BUY	12/07/2022 3,208.000	72,257.63		72,257.63 72,257.63	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 129500104 CALERES INC ACCOUNT	BUY	01/24/2023 1,171.000	27,032.65		27,032.65 27,032.65	
CUSIP # 129500104 CALERES INC ACCOUNT	BUY	02/17/2023 794.000	21,139.06		21,139.06 21,139.06	
CUSIP # 131193104 TOPGOLF CALLAWAY BRANDS CORP ACCOUNT	BUY	05/16/2022 2,440.000	52,175.74		52,175.74 52,175.74	
CUSIP # 13123XAZ5 CALLON PETROLEUM CO 6.375% 07/01/2026-2021 ACCOUNT	BUY	11/17/2022 110,000.000	107,250.00		107,250.00 107,250.00	
CUSIP # 13123XAZ5 CALLON PETROLEUM CO 6.375% 07/01/2026-2021 ACCOUNT	BUY	11/18/2022 14,000.000	13,650.00		13,650.00 13,650.00	
CUSIP # 14040HBJ3 CAPITAL ONE FINL CORP GLBL FLT 4.2% 10/29/2025-2015 ACCOUNT	BUY	06/30/2022 25,000.000	24,557.75		24,557.75 24,557.75	
CUSIP # 14040HBJ3 CAPITAL ONE FINL CORP GLBL FLT 4.2% 10/29/2025-2015 ACCOUNT	SEL	12/05/2022 509,000.000	496,264.82		539,174.41 520,704.05	24,439.23-
CUSIP # 14041NFY2 CAPITAL ONE MULTI-ASSET ABS 1.04% 11/16/2026 ACCOUNT	SEL	07/26/2022 9,000.000	8,526.45		8,998.76 8,611.72	85.27-
CUSIP # 14041NFY2 CAPITAL ONE MULTI-ASSET ABS 1.04% 11/16/2026 ACCOUNT	SEL	01/04/2023 832,000.000	777,009.79		831,885.18 796,105.27	19,095.48-
CUSIP # 142339100 CARLISLE COMPANIES INC ACCOUNT	BUY	01/13/2023 401.000	97,759.87		97,759.87 97,759.87	

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ALLIANCE BROKER						
CUSIP # 143130102 CARMAX INC ACCOUNT	SEL	06/22/2022 3,505.000	305,763.93		334,556.46 338,162.40	32,398.47-
CUSIP # 146229109 CARTER'S INC ACCOUNT	SEL	08/22/2022 295.000	24,640.78		29,001.12 27,137.05	2,496.27-
CUSIP # 146229109 CARTER'S INC ACCOUNT	SEL	11/21/2022 900.000	62,286.49		88,478.01 82,791.00	20,504.51-
CUSIP # 148806102 CATALENT INC ACCOUNT	BUY	11/10/2022 1,648.000	70,768.42		70,768.42 70,768.42	
CUSIP # 15135BAR2 CENTENE CORP 4.25% 12/15/2027-2022 ACCOUNT	BUY	08/25/2022 16,000.000	15,320.00		15,320.00 15,320.00	
CUSIP # 15135BAR2 CENTENE CORP 4.25% 12/15/2027-2022 ACCOUNT	BUY	08/31/2022 46,000.000	43,987.50		43,987.50 43,987.50	
CUSIP # 15135BAR2 CENTENE CORP 4.25% 12/15/2027-2022 ACCOUNT	BUY	09/01/2022 66,000.000	63,360.00		63,360.00 63,360.00	
CUSIP # 15135BAT8 CENTENE CORP 4.625% 12/15/2029-2024 ACCOUNT	SEL	01/20/2023 130,000.000	124,605.00		140,237.50 131,560.00	6,955.00-
CUSIP # 15189T107 CENTERPOINT ENERGY INC ACCOUNT	SEL	07/27/2022 876.000	26,239.09		17,770.86 26,840.64	601.55-
CUSIP # 15872M104 CHAMPIONX CORPORATION ACCOUNT	SEL	01/23/2023 7,080.000	220,788.28		119,874.78 173,318.40	47,469.88
CUSIP # 15912K100 CHANGE HEALTHCARE INC	BUY	07/18/2022 835.000	19,254.52		19,254.52 19,254.52	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 15912K100 CHANGE HEALTHCARE INC ACCOUNT	SEL	09/22/2022 4,038.000	109,405.48		80,667.91 88,282.82	21,122.66
CUSIP # 161175BL7 CHARTER COMM OPT LLC/CAP 5.375%05/01/2047-2046 ACCOUNT	BUY	10/07/2022 53,000.000	43,201.45		43,201.45 43,201.45	
CUSIP # 161175BL7 CHARTER COMM OPT LLC/CAP 5.375%05/01/2047-2046 ACCOUNT	BUY	10/12/2022 44,000.000	35,623.20		35,623.20 35,623.20	
CUSIP # 161175BL7 CHARTER COMM OPT LLC/CAP 5.375%05/01/2047-2046 ACCOUNT	BUY	10/13/2022 30,000.000	23,302.20		23,302.20 23,302.20	
CUSIP # 161175BL7 CHARTER COMM OPT LLC/CAP 5.375%05/01/2047-2046 ACCOUNT	BUY	10/17/2022 12,000.000	9,667.97		9,667.97 9,667.97	
CUSIP # 161175BN3 CHARTER COMM OPT LLC/CAP 5.75% 04/01/2048-2047 ACCOUNT	BUY	05/26/2022 100,000.000	93,375.00		93,375.00 93,375.00	
CUSIP # 161175BN3 CHARTER COMM OPT LLC/CAP 5.75% 04/01/2048-2047 ACCOUNT	BUY	06/06/2022 22,000.000	21,196.56		21,196.56 21,196.56	
CUSIP # 16359R103 CHEMED CORP ACCOUNT	BUY	10/28/2022 273.000	128,685.16		128,685.16 128,685.16	
CUSIP # 16359R103 CHEMED CORP ACCOUNT	SEL	01/17/2023 123.000	60,613.23		57,979.03 57,979.03	2,634.20
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024	BUY	04/05/2022 30,000.000	30,150.00		30,150.00 30,150.00	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024 ACCOUNT	BUY	04/06/2022 31,000.000	31,193.75		31,193.75 31,193.75	
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024 ACCOUNT	SEL	07/20/2022 22,000.000	20,240.00		22,142.96 22,110.84	1,870.84-
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024 ACCOUNT	SEL	07/21/2022 36,000.000	33,120.00		36,233.93 36,181.37	3,061.37-
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024 ACCOUNT	SEL	07/22/2022 51,000.000	47,175.00		51,331.40 51,256.93	4,081.93-
CUSIP # 16411QAG6 CHENIERE ENERGY PARTNERS L P 4.5% 10/01/2029-2024 ACCOUNT	SEL	07/29/2022 21,000.000	19,792.50		21,136.46 21,105.80	1,313.30-
CUSIP # 16412XAC9 CHENIERE CORPUS CHRISTI HLDGS LL SR SECD NT 5.875% 03/31/2025 ACCOUNT	BUY	09/22/2022 756,000.000	764,852.76		764,852.76 764,852.76	
CUSIP # 16412XAC9 CHENIERE CORPUS CHRISTI HLDGS LL SR SECD NT 5.875% 03/31/2025 ACCOUNT	SEL	12/05/2022 372,000.000	375,511.68		376,356.12 376,356.12	844.44-
CUSIP # 171779309 CIENA CORP ACCOUNT	BUY	01/30/2023 1,984.000	101,037.18		101,037.18 101,037.18	
CUSIP # 171779309 CIENA CORP ACCOUNT	BUY	03/08/2023 1,212.000	62,592.41		62,592.41 62,592.41	
CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028-2027	BUY	06/30/2022 120,000.000	114,595.20		114,595.20 114,595.20	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028-2027 ACCOUNT	SEL	12/05/2022 785,000.000	742,523.65		850,275.18 791,064.51	48,540.86-
CUSIP # 174610105 CITIZENS FINL GROUP INC ACCOUNT	SEL	04/08/2022 0.986	40.67		41.66	40.67
CUSIP # 174610105 CITIZENS FINL GROUP INC ACCOUNT	SEL	04/12/2022 2,416.000	101,042.64		102,076.00 102,117.66	1,075.02-
CUSIP # 18482P103 CLEARFIELD INC ACCOUNT	BUY	02/23/2023 1,712.000	102,783.34		102,783.34 102,783.34	
CUSIP # 192422103 COGNEX CORP ACCOUNT	BUY	01/23/2023 1,752.000	89,507.75		89,507.75 89,507.75	
CUSIP # 192446102 COGNIZANT TECHNOLOGY SOLUTIONS ACCOUNT	BUY	09/21/2022 4,098.000	257,014.27		257,014.27 257,014.27	
CUSIP # 197236102 COLUMBIA BANKING SYSTEM INC ACCOUNT	SEL	10/14/2022 2,213.000	65,013.35		75,665.88 71,413.51	6,400.16-
CUSIP # 20030N101 COMCAST CORP CL A ACCOUNT	BUY	09/21/2022 8,450.000	288,518.49		288,518.49 288,518.49	
CUSIP # 20337X109 COMMSCOPE HLDG CO INC ACCOUNT	BUY	10/27/2022 1,680.000	21,774.48		21,774.48 21,774.48	
CUSIP # 20337X109 COMMSCOPE HLDG CO INC ACCOUNT	BUY	12/22/2022 4,562.000	32,827.24		32,827.24 32,827.24	
CUSIP # 20337X109 COMMSCOPE HLDG CO INC ACCOUNT	BUY	02/27/2023 3,077.000	25,680.03		25,680.03 25,680.03	

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ALLIANCE BROKER						
CUSIP # 20602D101 CONCENTRIX CORPORATION COM ACCOUNT	BUY	07/22/2022 306.000	40,389.49		40,389.49 40,389.49	
CUSIP # 20602D101 CONCENTRIX CORPORATION COM ACCOUNT	SEL	01/31/2023 532.000	73,714.04		34,565.75 85,485.31	11,771.27-
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT	SEL	04/12/2022 2,113.000	217,998.99		113,744.49 211,300.00	6,698.99
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT	SEL	09/21/2022 2,971.000	334,230.73		159,931.33 297,100.00	37,130.73
CUSIP # 21871N101 CORECIVIC INC ADR ACCOUNT	BUY	12/21/2022 6,736.000	80,828.63		80,828.63 80,828.63	
CUSIP # 21871N101 CORECIVIC INC ADR ACCOUNT	BUY	02/13/2023 3,324.000	37,602.75		37,602.75 37,602.75	
CUSIP # 219798105 QUIDELORTHO CORP COM ACCOUNT	SEL	07/15/2022 295.000	30,297.95		30,348.42 27,358.30	2,939.65
CUSIP # 219798105 QUIDELORTHO CORP COM ACCOUNT	BUY	02/27/2023 491.000	43,921.32		43,921.32 43,921.32	
CUSIP # 222795502 COUSINS PROPERTIES INC ACCOUNT	SEL	12/13/2022 1,145.000	28,580.14		34,975.11 46,132.05	17,551.91-
CUSIP # 22788CAA3 CROWDSTRIKE HOLDINGS INC 3% 02/15/2029-2024 ACCOUNT	BUY	06/23/2022 23,000.000	19,981.25		19,981.25 19,981.25	
CUSIP # 22788CAA3 CROWDSTRIKE HOLDINGS INC 3% 02/15/2029-2024 ACCOUNT	BUY	08/04/2022 58,000.000	53,360.00		53,360.00 53,360.00	

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ALLIANCE BROKER						
CUSIP # 22788CAA3 CROWDSTRIKE HOLDINGS INC 3% 02/15/2029-2024 ACCOUNT	BUY	08/05/2022 6,000.000	5,520.00 5,520.00		5,520.00 5,520.00	
CUSIP # 22788CAA3 CROWDSTRIKE HOLDINGS INC 3% 02/15/2029-2024 ACCOUNT	BUY	08/10/2022 62,000.000	56,885.00 56,885.00		56,885.00 56,885.00	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	09/19/2022 16,000.000	15,040.00 15,040.00		15,040.00 15,040.00	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	09/22/2022 7,000.000	6,562.50 6,562.50		6,562.50 6,562.50	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	10/04/2022 9,000.000	8,158.50 8,158.50		8,158.50 8,158.50	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	10/07/2022 7,000.000	6,405.00 6,405.00		6,405.00 6,405.00	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	10/31/2022 19,000.000	17,622.50 17,622.50		17,622.50 17,622.50	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	11/07/2022 37,000.000	34,132.50 34,132.50		34,132.50 34,132.50	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	11/15/2022 7,000.000	6,581.40 6,581.40		6,581.40 6,581.40	
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026	BUY	11/30/2022 16,000.000	15,288.00 15,288.00		15,288.00 15,288.00	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 22819KAB6 CROWN AMERS LLC / CROWN AMERS CA 4.25% 09/30/2026-2026 ACCOUNT	BUY	12/14/2022 5,000.000	4,820.00		4,820.00 4,820.00	
CUSIP # 228368106 CROWN HOLDINGS INC ACCOUNT	BUY	06/13/2022 268.000	27,598.77		27,598.77 27,598.77	
CUSIP # 228368106 CROWN HOLDINGS INC ACCOUNT	SEL	10/31/2022 965.000	67,588.59		103,574.14 114,786.50	47,197.91-
CUSIP # 231561101 CURTISS WRIGHT CORP ACCOUNT	SEL	07/27/2022 190.000	26,085.09		20,212.93 28,530.40	2,445.31-
CUSIP # 23311VAJ6 DCP MIDSTREAM OPER LP 5.625% 07/15/2027 ACCOUNT	SEL	11/17/2022 120,000.000	119,359.20		136,883.90 125,805.60	6,446.40-
CUSIP#237266101 DARLINGINTLINC ACCOUNT	BUY	11/14/2022 965.000	68,480.65		68,480.65 68,480.65	
CUSIP#237266101 DARLINGNTLINC ACCOUNT	BUY	01/24/2023 736.000	47,598.37		47,598.37 47,598.37	
CUSIP # 238337109 DAVE & BUSTERS ENTMT INC ACCOUNT	BUY	03/17/2023 676.000	22,791.20		22,791.20 22,791.20	
CUSIP # 238337109 DAVE & BUSTERS ENTMT INC ACCOUNT	BUY	03/20/2023 1,642.000	58,206.93		58,206.93 58,206.93	
CUSIP # 243537107 DECKERS OUTDOOR CORP ACCOUNT	SEL	02/21/2023 589.000	239,622.45		197,844.94 161,250.53	78,371.92
CUSIP # 24665A103 DELEK US HLDGS INC NEW ACCOUNT	SEL	04/22/2022 1,687.000	41,093.93		32,132.14 35,798.14	5,295.79

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ALLIANCE BROKER						
CUSIP # 24665A103 DELEK US HLDGS INC NEW ACCOUNT	SEL	06/10/2022 1,682.000	56,590.43		32,036.90 35,692.04	20,898.39
CUSIP # 24665A103 DELEK US HLDGS INC NEW ACCOUNT	SEL	09/16/2022 2,944.000	84,245.34		56,074.10 62,471.68	21,773.66
CUSIP # 24665A103 DELEK US HLDGS INC NEW ACCOUNT	SEL	10/03/2022 1,113.000	29,612.91		21,199.21 23,617.86	5,995.05
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	05/02/2022 12,000.000	11,160.00		12,780.00 12,030.00	870.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	05/05/2022 22,000.000	20,130.00		23,430.00 22,055.00	1,925.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	05/24/2022 3,000.000	2,655.00		3,195.00 3,007.50	352.50-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	11/10/2022 4,000.000	3,300.00		4,260.00 4,010.00	710.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	11/21/2022 3,000.000	2,548.14		3,195.00 3,007.50	459.36-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	12/05/2022 6,000.000	5,364.00		6,390.00 6,015.00	651.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	12/06/2022 2,000.000	1,805.00		2,130.00 2,005.00	200.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	12/15/2022 3,000.000	2,752.50		3,195.00 3,007.50	255.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040	SEL	12/20/2022 2,000.000	1,805.00		2,130.00 2,005.00	200.00-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	12/23/2022 5,000.000	4,487.50		5,325.00 5,012.50	525.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	01/11/2023 6,000.000	5,415.00		6,390.00 6,015.00	600.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	01/17/2023 3,000.000	2,727.90		3,195.00 3,007.50	279.60-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	01/27/2023 2,000.000	1,829.00		2,130.00 2,005.00	176.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	02/02/2023 27,000.000	24,637.50		28,755.00 27,067.50	2,430.00-
CUSIP # 24702RAM3 DELL INC NT 5.4% 09/10/2040 ACCOUNT	SEL	02/03/2023 14,000.000	12,757.50		14,910.00 14,035.00	1,277.50-
CUSIP # 24703TAE6 DELL INTERNATIONAL L.L.C. AND EM 4.9% 10/01/2026-2026 ACCOUNT	BUY	06/30/2022 40,000.000	39,765.20		39,765.20 39,765.20	
CUSIP # 24703TAE6 DELL INTERNATIONAL L.L.C. AND EM 4.9% 10/01/2026-2026 ACCOUNT	SEL	08/18/2022 595,000.000	610,243.90		667,689.91 623,395.03	13,151.13-
CUSIP # 24703TAE6 DELL INTERNATIONAL L.L.C. AND EM 4.9% 10/01/2026-2026 ACCOUNT	SEL	08/22/2022 300,000.000	306,225.00		336,650.38 314,316.82	8,091.82-
CUSIP # 25179M103 DEVON ENERGY CORPORATION ACCOUNT	SEL	11/16/2022 6,010.000	434,861.62		140,143.00 355,371.30	79,490.32
CUSIP # 252131107 DEXCOM INC	BUY	05/03/2022 101.000	42,244.17		42,244.17 42,244.17	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 252131107 DEXCOM INC ACCOUNT	BUY	05/24/2022 101.000	32,147.91		32,147.91 32,147.91	
CUSIP # 252131107 DEXCOM INC ACCOUNT	SEL	03/30/2023 276.000	31,537.24		25,621.54 33,793.89	2,256.65-
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	05/05/2022 763.000	102,489.45		36,775.70 104,592.04	2,102.59-
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	06/10/2022 404.000	64,407.51		19,472.32 55,380.32	9,027.19
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	11/10/2022 753.000	123,625.30		36,293.71 103,221.24	20,404.06
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	11/15/2022 514.000	82,185.99		24,774.19 70,459.12	11,726.87
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	11/21/2022 461.000	72,988.08		22,219.65 63,193.88	9,794.20
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	11/23/2022 568.000	85,383.83		27,376.93 77,861.44	7,522.39
CUSIP # 25278X109 DIAMONDBACK ENERGY INC ACCOUNT	SEL	12/21/2022 476.000	63,704.19		22,942.64 65,250.08	1,545.89-
CUSIP # 253393102 DICKS SPORTING GOODS INC ACCOUNT	BUY	05/27/2022 882.000	65,299.49		65,299.49 65,299.49	
CUSIP # 253393102 DICKS SPORTING GOODS INC ACCOUNT	SEL	11/16/2022 3,340.000	352,742.68		155,600.19 311,148.65	41,594.03

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	BUY	05/25/2022 26,000.000	20,995.78		20,995.78 20,995.78	
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	BUY	05/25/2022 45,000.000	36,295.65		36,295.65 36,295.65	
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	BUY	05/26/2022 13,000.000	10,631.40		10,631.40 10,631.40	
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	BUY	05/27/2022 34,000.000	27,838.86		27,838.86 27,838.86	
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	BUY	06/02/2022 22,000.000	18,387.60		18,387.60 18,387.60	
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	01/26/2023 2,000.000	1,639.52		1,630.70 1,630.70	8.82
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	01/26/2023 19,000.000	15,619.90		15,491.69 15,491.69	128.21
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	01/31/2023 5,000.000	4,085.70		4,076.76 4,076.76	8.94
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	01/31/2023 15,000.000	12,249.75		12,230.28 12,230.28	19.47
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031	SEL	02/02/2023 3,000.000	2,455.59		2,446.06 2,446.06	9.53

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER ACCOUNT						
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	02/02/2023 50,000.000	40,812.50		40,767.60 40,767.60	44.90
CUSIP # 253393AF9 DICKS SPORTING GOODS INC 3.15% 01/15/2032-2031 ACCOUNT	SEL	02/06/2023 46,000.000	38,065.00		37,506.20 37,506.20	558.80
CUSIP # 25432X102 DIME COMMUNITY BANCSHARES INC COM ACCOUNT	BUY	03/01/2023 1,866.000	56,640.38		56,640.38 56,640.38	
CUSIP # 25432X102 DIME COMMUNITY BANCSHARES INC COM ACCOUNT	BUY	03/02/2023 1,132.000	34,815.34		34,815.34 34,815.34	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	BUY	04/12/2022 1,289.000	170,627.89		170,627.89 170,627.89	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	BUY	07/15/2022 660.000	61,218.70		61,218.70 61,218.70	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	09/21/2022 869.000	94,151.82		106,461.11 113,349.49	19,197.67-
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	09/28/2022 606.000	59,996.98		74,241.00 79,044.63	19,047.65-
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	11/16/2022 348.000	33,220.11		42,633.45 45,391.97	12,171.86-
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	11/17/2022 600.000	57,352.74		73,505.94 78,262.01	20,909.27-

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER						
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	11/22/2022 292.000	26,725.47		35,772.89 38,087.51	11,362.04-
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	11/23/2022 823.000	80,515.53		100,825.65 107,349.40	26,833.87-
CUSIP # 254687106 WALT DISNEY CO ACCOUNT	SEL	12/01/2022 821.000	77,934.02		100,580.63 107,088.53	29,154.51-
CUSIP # 254709108 DISCOVER FINL SVCS ACCOUNT	SEL	02/15/2023 2,147.000	249,087.94		179,924.05 236,577.93	12,510.01
CUSIP # 254709108 DISCOVER FINL SVCS ACCOUNT	SEL	02/16/2023 5,366.000	620,234.22		449,684.42 591,279.54	28,954.68
CUSIP # 25470XAW5 DISH DBS CORP 5.875% 11/15/2024 ACCOUNT	SEL	05/26/2022 12,000.000	10,525.20		12,553.20 11,970.00	1,444.80-
CUSIP # 25470XAW5 DISH DBS CORP 5.875% 11/15/2024 ACCOUNT	SEL	05/26/2022 103,000.000	90,382.50		107,748.30 102,742.50	12,360.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/11/2022 17,000.000	11,432.50		17,901.20 16,107.50	4,675.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/18/2022 21,000.000	13,597.50		22,113.25 19,897.50	6,300.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/19/2022 12,000.000	7,950.00		12,636.14 11,370.00	3,420.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/20/2022 11,000.000	7,425.00		11,583.13 10,422.50	2,997.50-

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ALLIANCE BROKER						
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/21/2022 7,000.000	4,741.87		7,371.08 6,632.50	1,890.63-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/22/2022 24,000.000	16,410.00		25,272.28 22,740.00	6,330.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/26/2022 12,000.000	8,610.00		12,636.14 11,370.00	2,760.00-
CUSIP # 25470XBB0 DISH DBS CORP 7.375% 07/01/2028-2023 ACCOUNT	SEL	07/27/2022 23,000.000	16,502.50		24,219.28 21,792.50	5,290.00-
CUSIP # 25659T107 DOLBY LABORATORIES INC CL A ACCOUNT	BUY	02/27/2023 93.000	7,672.33		7,672.33 7,672.33	
CUSIP # 256677105 DOLLAR GEN CORP NEW ACCOUNT	SEL	09/21/2022 555.000	135,252.40		120,100.98 123,559.65	11,692.75
CUSIP#256746108 DOLLARTREEINC ACCOUNT	SEL	04/12/2022 1,730.000	281,297.77		160,183.37 277,059.50	4,238.27
CUSIP # 260003108 DOVER CORP ACCOUNT	BUY	05/16/2022 33.000	4,299.26		4,299.26 4,299.26	
CUSIP # 260003108 DOVER CORP ACCOUNT	BUY	09/21/2022 1,907.000	235,081.99		235,081.99 235,081.99	
CUSIP # 26210C104 DROPBOX INC CLASS A ACCOUNT	BUY	03/17/2023 1,157.000	22,761.78		22,761.78 22,761.78	
CUSIP # 26210C104 DROPBOX INC CLASS A	BUY	03/20/2023 2,340.000	46,626.37		46,626.37 46,626.37	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 26614N102 DUPONT DE NEMOURS INC ACCOUNT	BUY	09/21/2022 2,298.000	126,420.56		126,420.56 126,420.56	
CUSIP # 27579R104 EAST WEST BANCORP INC ACCOUNT	BUY	07/25/2022 958.000	68,303.39		68,303.39 68,303.39	
CUSIP#27923Q109 ECOVYST INC COM ACCOUNT	BUY	09/27/2022 3,362.000	29,410.44		29,410.44 29,410.44	
CUSIP#27923Q109 ECOVYST INC COM ACCOUNT	BUY	10/07/2022 3,126.000	28,225.90		28,225.90 28,225.90	
CUSIP#27923Q109 ECOVYST INC COM ACCOUNT	BUY	02/07/2023 3,327.000	36,826.23		36,826.23 36,826.23	
CUSIP # 281020AN7 EDISON INTERNATIONAL 5.75%06/15/2027-2027 ACCOUNT	SEL	12/05/2022 467,000.000	473,930.28		531,418.20 501,945.61	28,015.33-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/12/2022 1,794.000	21,498.62		35,380.05 46,805.46	25,306.84-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/13/2022 366.000	4,341.43		7,218.00 9,548.94	5,207.51-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/14/2022 676.000	7,944.16		13,331.61 17,636.84	9,692.68-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/17/2022 776.000	9,185.29		15,303.74 20,245.84	11,060.55-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/18/2022 668.000	7,830.52		13,173.84 17,428.12	9,597.60-

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ALLIANCE BROKER						
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/19/2022 936.000	11,555.31		18,459.16 24,420.24	12,864.93-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/20/2022 831.000	10,226.13		16,388.42 21,680.79	11,454.66-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/21/2022 462.000	5,483.26		9,111.25 12,053.58	6,570.32-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/24/2022 785.000	9,355.49		15,481.23 20,480.65	11,125.16-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/25/2022 631.000	7,535.60		12,444.15 16,462.79	8,927.19-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/26/2022 840.000	10,261.20		16,565.91 21,915.60	11,654.40-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/27/2022 789.000	10,378.98		15,560.12 20,585.01	10,206.03-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/28/2022 795.000	10,586.05		15,678.45 20,741.55	10,155.50-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	10/31/2022 645.000	8,476.52		12,720.25 16,828.05	8,351.53-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	11/01/2022 711.000	9,505.14		14,021.86 18,549.99	9,044.85-
CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC ACCOUNT	SEL	11/02/2022 707.000	9,316.77		13,942.97 18,445.63	9,128.86-
CUSIP # 29084Q100 EMCOR GROUP INC ACCOUNT	BUY	08/05/2022 246.000	28,493.69		28,493.69 28,493.69	

Report Of 5% Transactions

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ALLIANCE BROKER						
CUSIP#29084Q100 EMCOR GROUP INC ACCOUNT	BUY	10/26/2022 283.000	36,393.83		36,393.83 36,393.83	
CUSIP#29084Q100 EMCOR GROUP INC ACCOUNT	BUY	01/17/2023 475.000	71,453.25		71,453.25 71,453.25	
CUSIP # 292218104 EMPLOYERS HLDGS INC ACCOUNT	SEL	12/27/2022 2,105.000	90,627.01		82,108.26 86,347.10	4,279.91
CUSIP # 29272W109 ENERGIZER HLDGS INC NEW ACCOUNT	SEL	05/06/2022 1,795.000	54,067.09		80,642.38 55,214.20	1,147.11-
CUSIP # 29272W109 ENERGIZER HLDGS INC NEW ACCOUNT	SEL	11/09/2022 2,401.000	70,929.91		107,867.60 73,854.76	2,924.85-
CUSIP # 29275Y102 ENERSYS ACCOUNT	BUY	07/26/2022 325.000	20,496.09		20,496.09 20,496.09	
CUSIP # 29275Y102 ENERSYS ACCOUNT	SEL	10/19/2022 698.000	42,059.25		47,835.60 50,805.85	8,746.60-
CUSIP # 29275Y102 ENERSYS ACCOUNT	SEL	01/30/2023 458.000	36,467.59		31,387.83 33,336.79	3,130.80
CUSIP # 29275Y102 ENERSYS ACCOUNT	SEL	03/09/2023 942.000	83,830.07		64,557.51 68,566.06	15,264.01
CUSIP # 292766102 ENERPLUS CORP ACCOUNT	SEL	06/10/2022 4,633.000	82,956.13		21,214.51 58,839.10	24,117.03
CUSIP # 292766102 ENERPLUS CORP ACCOUNT	BUY	10/24/2022 1,175.000	19,537.67		19,537.67 19,537.67	
CUSIP # 292766102 ENERPLUS CORP	SEL	03/17/2023 4,364.000	57,542.36		24,833.78 57,004.19	538.17

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ALLIANCE BROKER ACCOUNT						
CUSIP # 292766102 ENERPLUS CORP ACCOUNT	SEL	03/20/2023 2,150.000	28,855.56		12,234.79 28,084.10	771.46
CUSIP # 29278NAG8 ENERGY TRANSFER PARTNERS L P NEW 5.25% 04/15/2029-2029 ACCOUNT	BUY	06/30/2022 65,000.000	64,112.75		64,112.75 64,112.75	
CUSIP # 29278NAG8 ENERGY TRANSFER PARTNERS L P NEW 5.25% 04/15/2029-2029 ACCOUNT	SEL	12/05/2022 505,000.000	495,930.20		524,214.02 535,996.59	40,066.39-
CUSIP # 29278NAR4 ENERGY TRANSFER PARTNERS L P NEW 5% 05/15/2050-2049 ACCOUNT	SEL	01/23/2023 34,000.000	29,750.00		32,333.68 34,385.90	4,635.90-
CUSIP # 29278NAR4 ENERGY TRANSFER PARTNERS L P NEW 5% 05/15/2050-2049 ACCOUNT	SEL	01/23/2023 45,000.000	39,457.35		42,794.58 45,510.75	6,053.40-
CUSIP # 29278NAR4 ENERGY TRANSFER PARTNERS L P NEW 5% 05/15/2050-2049 ACCOUNT	SEL	01/24/2023 3,000.000	2,598.15		2,852.97 3,034.05	435.90-
CUSIP # 29278NAR4 ENERGY TRANSFER PARTNERS L P NEW 5% 05/15/2050-2049 ACCOUNT	SEL	01/25/2023 43,000.000	36,927.97		40,892.60 43,488.05	6,560.08-
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	01/24/2023 7,000.000	6,790.00		6,790.00 6,790.00	
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	01/24/2023 49,000.000	47,652.50		47,652.50 47,652.50	

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ALLIANCE BROKER						
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	02/03/2023 15,000.000	14,662.50		14,662.50 14,662.50	
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	02/07/2023 20,000.000	19,600.00		19,600.00 19,600.00	
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	02/08/2023 8,000.000	7,790.00		7,790.00 7,790.00	
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	02/22/2023 9,000.000	8,554.50		8,554.50 8,554.50	
CUSIP # 29336UAF4 ENLINK MIDSTREAM PARTNERS LP US29336UAF49 4.85% 07/15/2026-2026 ACCOUNT	BUY	02/23/2023 24,000.000	22,710.00		22,710.00 22,710.00	
CUSIP # 29362U104 ENTEGRIS INC ACCOUNT	BUY	02/06/2023 1,109.000	96,857.84		96,857.84 96,857.84	
CUSIP # 29415F104 ENVISTA HOLDINGS CORPORATION ACCOUNT	SEL	10/27/2022 2,863.000	95,962.41		63,741.27 139,456.73	43,494.32-
CUSIP # 29415F104 ENVISTA HOLDINGS CORPORATION ACCOUNT	SEL	02/14/2023 1,974.000	78,968.85		43,948.75 96,153.54	17,184.69-
CUSIP # 29415F104 ENVISTA HOLDINGS CORPORATION ACCOUNT	SEL	02/23/2023 425.000	16,118.27		9,462.12 20,701.75	4,583.48-

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ALLIANCE BROKER						
CUSIP # 29415F104 ENVISTA HOLDINGS CORPORATION ACCOUNT	SEL	03/01/2023 1,996.000	75,577.73		44,438.54 97,225.16	21,647.43-
CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES ACCOUNT	BUY	08/25/2022 120.000	8,750.84		8,750.84 8,750.84	
CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES ACCOUNT	BUY	08/26/2022 538.000	39,418.02		39,418.02 39,418.02	
CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES ACCOUNT	BUY	09/06/2022 153.000	10,671.32		10,671.32 10,671.32	
CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES ACCOUNT	BUY	09/07/2022 341.000	23,912.39		23,912.39 23,912.39	
CUSIP # 297178105 ESSEX PROPERTY TRUST INC ACCOUNT	BUY	02/07/2023 451.000	103,925.15		103,925.15 103,925.15	
CUSIP # 29786A106 ETSY INC ACCOUNT	BUY	04/20/2022 709.000	78,892.13		78,892.13 78,892.13	
CUSIP # 29977A105 EVERCORE PARTNERS INC ACCOUNT	SEL	05/06/2022 461.000	51,111.35		33,038.74 51,318.52	207.17-
CUSIP # 29977A105 EVERCORE PARTNERS INC ACCOUNT	SEL	06/06/2022 505.000	57,132.88		36,192.11 56,216.60	916.28
CUSIP # 30040P103 EVERTEC INC ACCOUNT	BUY	07/27/2022 116.000	4,350.22		4,350.22 4,350.22	
CUSIP # 30040P103 EVERTEC INC ACCOUNT	SEL	08/26/2022 1,507.000	50,369.56		43,561.78 61,283.85	10,914.29-
CUSIP # 30161Q104 EXELIXIS INC ACCOUNT	SEL	03/20/2023 15,554.000	273,308.03		321,389.62 352,609.18	79,301.15-

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ALLIANCE BROKER						
CUSIP # 30212P303 EXPEDIA INC DEL ACCOUNT	BUY	11/15/2022 824.000	85,204.40		85,204.40 85,204.40	
CUSIP # 30226D106 EXTREME NETWORKS INC ACCOUNT	BUY	01/24/2023 4,602.000	87,411.31		87,411.31 87,411.31	
CUSIP # 30226D106 EXTREME NETWORKS INC ACCOUNT	BUY	01/30/2023 2,119.000	37,327.67		37,327.67 37,327.67	
CUSIP # 30226D106 EXTREME NETWORKS INC ACCOUNT	SEL	03/13/2023 1,409.000	25,049.13		26,150.46 26,150.46	1,101.33-
CUSIP # 30226D106 EXTREME NETWORKS INC ACCOUNT	BUY	04/03/2023 2,081.000	37,831.75		37,831.75 37,831.75	
CUSIP # 302491303 FMC CORP - NEW ACCOUNT	SEL	03/13/2023 199.000	25,280.19		15,992.31 26,182.43	902.24-
CUSIP # 302941109 FTI CONSULTING INC ACCOUNT	SEL	04/20/2022 75.000	12,083.55		6,082.82 11,791.50	292.05
CUSIP # 302941109 FTI CONSULTING INC ACCOUNT	BUY	08/09/2022 132.000	21,164.88		21,164.88 21,164.88	
CUSIP # 302941109 FTI CONSULTING INC ACCOUNT	BUY	09/27/2022 251.000	39,875.79		39,875.79 39,875.79	
CUSIP # 302941109 FTI CONSULTING INC ACCOUNT	BUY	10/31/2022 189.000	28,605.07		28,605.07 28,605.07	
CUSIP # 302941109 FTI CONSULTING INC ACCOUNT	BUY	11/21/2022 119.000	20,233.57		20,233.57 20,233.57	
CUSIP # 30303M102 FACEBOOK INC	SEL	07/05/2022 378.000	61,410.96		68,135.87 84,052.08	22,641.12-

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 30303M102 FACEBOOK INC ACCOUNT	SEL	09/01/2022 403.000	63,526.94		72,642.21 89,611.08	26,084.14-
CUSIP # 30303M102 FACEBOOK INC ACCOUNT	SEL	10/31/2022 1,858.000	185,406.87		334,911.24 413,144.88	227,738.01-
CUSIP # 303250104 FAIR ISSAC CORP ACCOUNT	BUY	10/28/2022 149.000	65,428.81		65,428.81 65,428.81	
CUSIP # 303250104 FAIR ISSAC CORP ACCOUNT	SEL	01/30/2023 30.000	19,062.51		13,173.59 13,173.59	5,888.92
CUSIP # 303250104 FAIR ISSAC CORP ACCOUNT	SEL	01/30/2023 119.000	76,410.07		52,255.22 52,255.22	24,154.85
CUSIP # 313148306 FEDERAL AGRIC MTG CORP CL C ACCOUNT	BUY	01/13/2023 467.000	57,874.89		57,874.89 57,874.89	
CUSIP # 31418ECS7 FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 04/01/2052 ACCOUNT	BUY	04/08/2022 1,387,350.660	1,374,506.57		1,374,506.57 1,374,506.57	
CUSIP # 31418ECS7 FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 04/01/2052 ACCOUNT	SEL	01/03/2023 1,395,340.640	1,288,291.50		1,386,926.94 1,389,525.05	101,233.55-
CUSIP # 31418EDE7 FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 05/01/2052 ACCOUNT	BUY	04/25/2022 1,415,000.000	1,370,505.33		1,370,505.33 1,370,505.33	
CUSIP # 31418EDE7 FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 05/01/2052 ACCOUNT	SEL	02/01/2023 568,554.000	524,990.38		550,675.42 550,675.83	25,685.45-

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ALLIANCE BROKER						
CUSIP # 31418EMT4 FEDERAL NATL MTG ASSN 5.500 2053-01-01 USD 5.5% 01/01/2053 ACCOUNT	BUY	02/24/2023 389,796.980	389,568.56		389,568.56 389,568.56	
CUSIP # 31418EMT4 FEDERAL NATL MTG ASSN 5.500 2053-01-01 USD 5.5% 01/01/2053 ACCOUNT	BUY	03/22/2023 104,022.060	104,578.78		104,578.78 104,578.78	
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	BUY	04/12/2022 1,837.000	188,630.14		188,630.14 188,630.14	
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	08/18/2022 522.000	53,798.64		67,525.26 52,419.24	1,379.40
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	08/23/2022 321.000	32,119.61		41,524.15 32,234.82	115.21-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	08/25/2022 354.000	34,142.33		45,792.99 35,548.68	1,406.35-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	08/30/2022 417.000	39,212.82		53,942.59 41,875.14	2,662.32-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/01/2022 383.000	35,649.16		49,544.39 38,460.86	2,811.70-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/02/2022 349.000	32,154.69		45,146.20 35,046.58	2,891.89-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM	SEL	09/08/2022 317.000	28,363.37		41,006.72 31,833.14	3,469.77-

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER ACCOUNT						
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/09/2022 339.000	30,589.36		43,852.61 34,042.38	3,453.02-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/13/2022 319.000	29,027.95		41,265.43 32,033.98	3,006.03-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/16/2022 354.000	30,982.64		45,792.99 35,548.68	4,566.04-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	SEL	09/22/2022 697.000	56,649.12		90,163.03 69,992.74	13,343.62-
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT	BUY	02/28/2023 4,855.000	316,144.01		316,144.01 316,144.01	
CUSIP # 31847R102 FIRST AMERN FINL CORP ACCOUNT	BUY	07/27/2022 64.000	3,599.99		3,599.99 3,599.99	
CUSIP # 31847R102 FIRST AMERN FINL CORP ACCOUNT	SEL	09/21/2022 1,127.000	57,443.90		55,860.43 72,503.65	15,059.75-
CUSIP # 31946M103 1ST CTZNS BANCSHS INC N C CL A ACCOUNT	BUY	07/27/2022 76.000	54,319.69		54,319.69 54,319.69	
CUSIP # 31946M103 1ST CTZNS BANCSHS INC N C CL A ACCOUNT	SEL	10/28/2022 273.000	232,769.31		99,444.13 184,471.42	48,297.89
CUSIP # 31946M103 1ST CTZNS BANCSHS INC N C CL A ACCOUNT	BUY	03/20/2023 71.000	38,722.40		38,722.40 38,722.40	

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ALLIANCE BROKER						
CUSIP # 320517105 FIRST HORIZON NATIONAL CORP ACCOUNT	SEL	03/20/2023 5,091.000	78,007.74		47,645.14 119,587.59	41,579.85-
CUSIP # 32051X108 FIRST HAWAIIAN INC ACCOUNT	SEL	10/27/2022 748.000	19,577.63		18,152.80 20,861.72	1,284.09-
CUSIP # 32051X108 FIRST HAWAIIAN INC ACCOUNT	SEL	03/15/2023 3,521.000	75,388.58		85,449.23 98,200.69	22,812.11-
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT	BUY	07/28/2022 393.000	15,143.90		15,143.90 15,143.90	
CUSIP # 320817109 FIRST MERCHANTS CORP ACCOUNT	BUY	10/21/2022 530.000	22,591.57		22,591.57 22,591.57	
CUSIP # 33616C100 FIRST REPUBLIC BANK/SF COM ACCOUNT	BUY	03/14/2023 635.000	53,641.12		53,641.12 53,641.12	
CUSIP # 33616C100 FIRST REPUBLIC BANK/SF COM ACCOUNT	SEL	03/15/2023 635.000	17,738.00		53,641.12 53,641.12	35,903.12-
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT	BUY	10/31/2022 985.000	93,694.19		93,694.19 93,694.19	
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT	BUY	01/23/2023 535.000	47,222.47		47,222.47 47,222.47	
CUSIP # 337932AH0 FIRSTENERGY CORP 4.15% 07/15/2027-2027 ACCOUNT	BUY	06/03/2022 117,000.000	117,000.00		117,000.00 117,000.00	
CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC ACCOUNT	BUY	02/14/2023 368.000	76,102.40		76,102.40 76,102.40	
CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	BUY	03/24/2023 273.000	56,817.20		56,817.20 56,817.20	

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ALLIANCE BROKER ACCOUNT						
CUSIP#344849104 FOOTLOCKERINC ACCOUNT	SEL	05/06/2022 1,656.000	49,166.38		60,026.03 49,116.96	49.42
CUSIP#344849104 FOOTLOCKERINC ACCOUNT	BUY	11/30/2022 488.000	18,699.96		18,699.96 18,699.96	
CUSIP # 345370CR9 FORD MOTOR 4.346% 12/08/2026-2026 ACCOUNT	BUY	12/01/2022 43,000.000	40,957.50		40,957.50 40,957.50	
CUSIP # 345370CR9 FORD MOTOR 4.346% 12/08/2026-2026 ACCOUNT	BUY	12/02/2022 7,000.000	6,685.00		6,685.00 6,685.00	
CUSIP # 345370CR9 FORD MOTOR 4.346% 12/08/2026-2026 ACCOUNT	BUY	12/06/2022 29,000.000	27,985.00		27,985.00 27,985.00	
CUSIP # 345370CR9 FORD MOTOR 4.346% 12/08/2026-2026 ACCOUNT	BUY	12/07/2022 10,000.000	9,625.00		9,625.00 9,625.00	
CUSIP # 345370CR9 FORD MOTOR 4.346% 12/08/2026-2026 ACCOUNT	BUY	12/08/2022 39,000.000	37,586.25		37,586.25 37,586.25	
CUSIP # 345370CW8 FORD MOTOR 9% 04/22/2025-2025 ACCOUNT	SEL	05/25/2022 8,000.000	8,800.00		9,224.47 9,177.36	377.36-
CUSIP # 345370CW8 FORD MOTOR 9% 04/22/2025-2025 ACCOUNT	SEL	05/26/2022 3,000.000	3,297.90		3,459.18 3,441.51	143.61-
CUSIP # 345370CW8 FORD MOTOR 9% 04/22/2025-2025 ACCOUNT	SEL	05/26/2022 29,000.000	31,972.50		33,438.72 33,267.93	1,295.43-

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ALLIANCE BROKER						
CUSIP # 34959E109 FORTINET INC ACCOUNT	SEL	07/20/2022 3,944.000	236,920.51		39,328.69 269,564.51	32,644.00-
CUSIP # 34959E109 FORTINET INC ACCOUNT	SEL	01/20/2023 6,976.000	338,673.55		69,563.13 476,795.65	138,122.10-
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	07/13/2022 60,000.000	57,750.00		57,750.00 57,750.00	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	07/19/2022 13,000.000	12,512.50		12,512.50 12,512.50	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	07/25/2022 24,000.000	23,160.00		23,160.00 23,160.00	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	07/29/2022 7,000.000	6,816.25		6,816.25 6,816.25	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	08/10/2022 4,000.000	3,960.00		3,960.00 3,960.00	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	09/14/2022 6,000.000	5,821.20		5,821.20 5,821.20	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	BUY	09/20/2022 3,000.000	2,885.61		2,885.61 2,885.61	
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	01/26/2023 53,000.000	52,488.55		51,145.25 51,145.25	1,343.30

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ALLIANCE BROKER						
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/10/2023 7,000.000	6,898.64		6,755.03 6,755.03	143.61
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/13/2023 7,000.000	6,896.40		6,755.03 6,755.03	141.37
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/15/2023 8,000.000	7,820.80		7,720.04 7,720.04	100.76
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/17/2023 2,000.000	1,948.00		1,930.01 1,930.01	17.99
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/22/2023 2,000.000	1,948.00		1,930.01 1,930.01	17.99
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/23/2023 5,000.000	4,823.65		4,825.02 4,825.02	1.37-
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	02/27/2023 9,000.000	8,702.28		8,685.05 8,685.05	17.23
CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029-2024 ACCOUNT	SEL	03/02/2023 24,000.000	23,183.28		23,160.12 23,160.12	23.16
CUSIP # 35905A109 FRONTDOOR INC -W/I ACCOUNT	SEL	05/06/2022 2,876.000	86,433.70		107,082.86 85,848.60	585.10
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031	BUY	09/02/2022 11,000.000	12,299.32		12,299.32 12,299.32	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	BUY	09/06/2022 74,000.000	81,955.00		81,955.00 81,955.00	
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	BUY	09/14/2022 30,000.000	33,485.70		33,485.70 33,485.70	
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	SEL	03/14/2023 12,000.000	12,642.24		13,329.39 13,329.39	687.15-
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	SEL	03/15/2023 30,000.000	30,566.70		33,323.48 33,323.48	2,756.78-
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	SEL	03/16/2023 10,000.000	10,187.00		11,107.83 11,107.83	920.83-
CUSIP # 36186CBY8 GMAC LLC SR GTD NT 8% 11/01/2031 ACCOUNT	SEL	03/16/2023 63,000.000	64,229.76		69,979.32 69,979.32	5,749.56-
CUSIP # 37045XAZ9 GENERAL MTRS FINL CO INC 4.3% 07/13/2025-2025 ACCOUNT	SEL	12/05/2022 487,000.000	474,415.92		542,647.56 494,801.74	20,385.82-
CUSIP # 37637K108 GITLAB INC CLASS A COM ACCOUNT	BUY	08/10/2022 3,428.000	234,721.33		234,721.33 234,721.33	
CUSIP # 37637K108 GITLAB INC CLASS A COM ACCOUNT	BUY	01/20/2023 2,245.000	105,700.21		105,700.21 105,700.21	
CUSIP # 37637K108 GITLAB INC CLASS A COM ACCOUNT	BUY	03/16/2023 1,740.000	56,650.57		56,650.57 56,650.57	
CUSIP # 37940XAP7 GLOBAL PAYMENTS INC 4.95% 08/15/2027-2022 ACCOUNT	BUY	08/22/2022 80,000.000	80,559.20		80,559.20 80,559.20	

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ALLIANCE BROKER						
CUSIP # 37940XAP7 GLOBAL PAYMENTS INC 4.95% 08/15/2027-2022 ACCOUNT	BUY	08/22/2022 80,000.000	80,646.40		80,646.40 80,646.40	
CUSIP # 37959E102 GLOBE LIFE INSURANCE ACCOUNT	SEL	01/25/2023 971.000	114,016.76		80,784.48 97,682.60	16,334.16
CUSIP # 380237107 GODADDY INC CLASS A ACCOUNT	BUY	01/20/2023 1,023.000	80,305.09		80,305.09 80,305.09	
CUSIP # 380237107 GODADDY INC CLASS A ACCOUNT	BUY	02/27/2023 215.000	16,378.70		16,378.70 16,378.70	
CUSIP # 38141GXM1 GOLDMAN SACHS GROUP INC 1.093% 12/09/2026-2025 ACCOUNT	BUY	09/21/2022 1,004,000.000	882,003.96		882,003.96 882,003.96	
CUSIP # 38141GXM1 GOLDMAN SACHS GROUP INC 1.093% 12/09/2026-2025 ACCOUNT	SEL	12/05/2022 567,000.000	501,959.43		498,103.83 498,103.83	3,855.60
CUSIP # 38141GYM0 GOLDMAN SACHS GROUP INC 1.948% 10/21/2027-2026 ACCOUNT	SEL	05/23/2022 969,000.000	900,656.43		954,755.70 954,755.70	54,099.27-
CUSIP # 384313508 GRAFTECH INTERNATIONAL LTD. ACCOUNT	SEL	08/26/2022 7,289.000	47,421.14		62,836.14 70,120.18	22,699.04-
CUSIP # 384802104 GRAINGER W W INC ACCOUNT	SEL	07/25/2022 180.000	84,847.13		53,950.16 92,842.20	7,995.07-
CUSIP # 384802104 GRAINGER W W INC ACCOUNT	SEL	07/28/2022 61.000	29,158.37		18,283.11 31,463.19	2,304.82-
CUSIP # 387328107 GRANITE CONSTRUCTION INC	BUY	01/18/2023 2,590.000	99,932.82		99,932.82 99,932.82	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 387328107 GRANITE CONSTRUCTION INC ACCOUNT	BUY	04/03/2023 919.000	37,112.90		37,112.90 37,112.90	
CUSIP # 388689101 GRAPHIC PACKAGING HOLDING CORP ACCOUNT	BUY	04/29/2022 592.000	12,585.92		12,585.92 12,585.92	
CUSIP # 388689101 GRAPHIC PACKAGING HOLDING CORP ACCOUNT	SEL	08/17/2022 1,614.000	37,209.75		24,802.87 32,403.45	4,806.30
CUSIP # 388689101 GRAPHIC PACKAGING HOLDING CORP ACCOUNT	SEL	02/09/2023 6,624.000	146,287.68		101,793.19 132,986.63	13,301.05
CUSIP # 389375106 GRAY TELEVISION INC ACCOUNT	SEL	01/17/2023 6,051.000	70,778.13		133,619.54 133,545.57	62,767.44-
CUSIP # 40131M109 GUARDANT HEALTH INC ACCOUNT	BUY	07/18/2022 1,757.000	84,497.12		84,497.12 84,497.12	
CUSIP # 403949100 HF SINCLAIR CORPORATION COM ACCOUNT	SEL	04/07/2022 1,363.000	53,463.53		43,037.29 54,315.55	852.02-
CUSIP # 403949100 HF SINCLAIR CORPORATION COM ACCOUNT	SEL	04/22/2022 1,173.000	46,104.76		37,037.96 46,744.05	639.29-
CUSIP # 403949100 HF SINCLAIR CORPORATION COM ACCOUNT	BUY	02/14/2023 2,102.000	115,145.88		115,145.88 115,145.88	
CUSIP # 404119CA5 HCA INC 3.5% 09/01/2030 ACCOUNT	BUY	07/12/2022 117,000.000	100,760.40		100,760.40 100,760.40	
CUSIP # 404119CA5 HCA INC 3.5% 09/01/2030 ACCOUNT	BUY	07/14/2022 18,000.000	15,704.28		15,704.28 15,704.28	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANN'L MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 405024100 HAEMONETICS CORP MASS ACCOUNT	BUY	07/27/2022 113.000	7,448.82		7,448.82 7,448.82	
CUSIP # 405024100 HAEMONETICS CORP MASS ACCOUNT	BUY	11/16/2022 668.000	52,436.46		52,436.46 52,436.46	
CUSIP # 405024100 HAEMONETICS CORP MASS ACCOUNT	BUY	12/27/2022 456.000	36,254.46		36,254.46 36,254.46	
CUSIP # 405024100 HAEMONETICS CORP MASS ACCOUNT	BUY	03/09/2023 361.000	28,181.61		28,181.61 28,181.61	
CUSIP # 405024100 HAEMONETICS CORP MASS ACCOUNT	BUY	04/03/2023 311.000	24,930.76		24,930.76 24,930.76	
CUSIP # 410120109 HANCOCK HLDG CO ACCOUNT	BUY	10/21/2022 1,719.000	90,602.30		90,602.30 90,602.30	
CUSIP # 410120109 HANCOCK HLDG CO ACCOUNT	BUY	11/09/2022 456.000	25,571.25		25,571.25 25,571.25	
CUSIP # 410120109 HANCOCK HLDG CO ACCOUNT	BUY	01/20/2023 894.000	42,910.84		42,910.84 42,910.84	
CUSIP # 410345102 HANESBRANDS INC ACCOUNT	SEL	11/15/2022 5,048.000	34,242.32		45,588.05 75,164.72	40,922.40-
CUSIP # 410867105 HANOVER INS GROUP INC ACCOUNT	BUY	07/27/2022 84.000	11,767.56		11,767.56 11,767.56	
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	BUY	10/28/2022 1,578.000	65,555.80		65,555.80 65,555.80	
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	BUY	11/16/2022 3,678.000	177,740.82		177,740.82 177,740.82	

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ALLIANCE BROKER						
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	SEL	12/23/2022 1,311.000	54,739.55		41,762.82 52,273.28	2,466.27
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	SEL	12/29/2022 1,772.000	72,532.49		56,448.30 70,654.65	1,877.84
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	SEL	01/03/2023 1,695.000	69,319.16		53,995.41 67,584.44	1,734.72
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	SEL	01/11/2023 1,662.000	72,421.82		52,944.18 66,268.63	6,153.19
CUSIP # 412822108 HARLEY DAVIDSON INC ACCOUNT	SEL	01/12/2023 714.000	31,149.89		22,744.97 28,469.20	2,680.69
CUSIP # 415864107 HARSCO CORP ACCOUNT	SEL	05/10/2022 5,941.000	49,121.71		75,721.25 72,717.84	23,596.13-
CUSIP # 418056107 HASBRO INC ACCOUNT	SEL	10/20/2022 1,384.000	90,781.40		127,190.73 113,377.28	22,595.88-
CUSIP # 426281101 HENRY JACK & ASSOC INC ACCOUNT	BUY	02/27/2023 45.000	7,440.50		7,440.50 7,440.50	
CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE CO 4.9% 10/15/2025-2025 ACCOUNT	BUY	08/11/2022 886,000.000	901,815.10		901,815.10 901,815.10	
CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE CO 4.9% 10/15/2025-2025 ACCOUNT	SEL	12/05/2022 500,000.000	500,890.00		508,925.00 508,925.00	8,035.00-
CUSIP # 42824CBG3 HEWLETT PACKARD ENTERPRISE CO 4.45% 10/02/2023-2023 ACCOUNT	SEL	08/11/2022 713,000.000	716,700.47		784,105.66 730,646.75	13,946.28-

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ALLIANCE BROKER						
CUSIP # 428291AN8 HEXCEL CORP NEW 4.2% 02/15/2027-2026 ACCOUNT	BUY	11/25/2022 13,000.000	12,025.00		12,025.00 12,025.00	
CUSIP # 428291AN8 HEXCEL CORP NEW 4.2% 02/15/2027-2026 ACCOUNT	BUY	12/01/2022 9,000.000	8,370.00		8,370.00 8,370.00	
CUSIP # 428291AN8 HEXCEL CORP NEW 4.2% 02/15/2027-2026 ACCOUNT	BUY	12/08/2022 14,000.000	13,055.00		13,055.00 13,055.00	
CUSIP # 428291AN8 HEXCEL CORP NEW 4.2% 02/15/2027-2026 ACCOUNT	BUY	12/22/2022 5,000.000	4,721.90		4,721.90 4,721.90	
CUSIP # 431284108 HIGHWOODS PROPERTIES INC ACCOUNT	BUY	12/13/2022 2,902.000	82,864.58		82,864.58 82,864.58	
CUSIP#431571108 HILLENBRAND INC ACCOUNT	BUY	10/27/2022 992.000	41,780.36		41,780.36 41,780.36	
CUSIP#431571108 HILLENBRAND INC ACCOUNT	SEL	03/20/2023 1,085.000	48,016.39		30,707.44 47,268.07	748.32
CUSIP#431571108 HILLENBRAND INC ACCOUNT	SEL	04/03/2023 2,281.000	105,383.86		64,556.38 99,371.87	6,011.99
CUSIP # 436440101 HOLOGIC INC ACCOUNT	BUY	05/13/2022 7,463.000	552,157.52		552,157.52 552,157.52	
CUSIP # 436440101 HOLOGIC INC ACCOUNT	BUY	05/16/2022 4,786.000	353,689.71		353,689.71 353,689.71	
CUSIP # 436440101 HOLOGIC INC	SEL	01/19/2023 1,251.000	99,288.09		76,902.72 96,101.82	3,186.27

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ALLIANCE BROKER						
ACCOUNT [redacted]						
CUSIP # 438516106	BUY	04/12/2022	178,105.72		178,105.72	
HONEYWELL INTERNATIONAL INC		935.000			178,105.72	
ACCOUNT						
CUSIP # 44107TAZ9	BUY	06/30/2022	98,490.96		98,490.96	
HOST HOTELS & RESORTS L P 3.5% 09/15/2030-2030		116,000.000			98,490.96	
ACCOUNT						
CUSIP # 44107TAZ9	SEL	12/02/2022	864,810.65		1,085,579.67	119,565.42-
HOST HOTELS & RESORTS L P 3.5% 09/15/2030-2030		1,045,000.000			984,376.07	
ACCOUNT						
CUSIP # 44109J106	BUY	03/16/2023	96,032.44		96,032.44	
HOSTESS BRANDS INC		3,827.000			96,032.44	
ACCOUNT						
CUSIP # 443201AB4	BUY	01/24/2023	82,232.14		82,232.14	
HOWMET AEROSPACE INC 3% 01/15/2029-2028		94,000.000			82,232.14	
ACCOUNT						
CUSIP # 443201AB4	BUY	01/26/2023	7,000.00		7,000.00	
HOWMET AEROSPACE INC 3% 01/15/2029-2028		8,000.000			7,000.00	
ACCOUNT						
CUSIP # 443201AB4	BUY	01/27/2023	7,852.50		7,852.50	
HOWMET AEROSPACE INC 3% 01/15/2029-2028		9,000.000			7,852.50	
ACCOUNT						
CUSIP # 443201AB4	BUY	01/30/2023	30,712.50		30,712.50	
HOWMET AEROSPACE INC 3% 01/15/2029-2028		35,000.000			30,712.50	
ACCOUNT						
CUSIP # 443320106	BUY	09/26/2022	27,007.01		27,007.01	
HUB GROUP INC CL A		379.000			27,007.01	
ACCOUNT						
CUSIP # 443320106	BUY	04/03/2023	21,203.31		21,203.31	
HUB GROUP INC CL A		260.000			21,203.31	
ACCOUNT						

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ALLIANCE BROKER						
CUSIP # 443573100 HUBSPOT INC ACCOUNT	BUY	07/20/2022 351.000	98,645.95		98,645.95 98,645.95	
CUSIP # 443573100 HUBSPOT INC ACCOUNT	BUY	01/20/2023 195.000	62,272.31		62,272.31 62,272.31	
CUSIP # 446150104 HUNTINGTON BANCSHARES INC ACCOUNT	BUY	05/05/2022 5,411.000	73,238.97		73,238.97 73,238.97	
CUSIP # 446150104 HUNTINGTON BANCSHARES INC ACCOUNT	BUY	06/14/2022 3,619.000	45,218.32		45,218.32 45,218.32	
CUSIP # 446150104 HUNTINGTON BANCSHARES INC ACCOUNT	SEL	01/25/2023 3,983.000	58,286.28		52,249.77 52,249.77	6,036.51
CUSIP # 446150104 HUNTINGTON BANCSHARES INC ACCOUNT	SEL	02/14/2023 5,047.000	76,690.94		66,207.52 66,207.52	10,483.42
CUSIP # 446413106 HUNTINGTON INGALLS INDS INC ACCOUNT	SEL	07/27/2022 121.000	25,720.45		21,191.65 24,132.24	1,588.21
CUSIP # 446413106 HUNTINGTON INGALLS INDS INC ACCOUNT	SEL	01/30/2023 67.000	14,741.34		11,734.22 13,362.48	1,378.86
CUSIP # 446413106 HUNTINGTON INGALLS INDS INC ACCOUNT	SEL	03/13/2023 116.000	24,799.65		20,315.97 23,135.04	1,664.61
CUSIP # 448579102 HYATT HOTELS CORP CL A ACCOUNT	BUY	02/27/2023 516.000	58,199.28		58,199.28 58,199.28	
CUSIP # 448579102 HYATT HOTELS CORP CL A ACCOUNT	SEL	03/20/2023 2,562.000	275,108.68		173,314.95 248,140.27	26,968.41
CUSIP # 45174HBD8 IHEARTCOMMUNICATIONS INC 8.375%05/01/2027-2022	SEL	04/29/2022 31,000.000	31,155.00		33,211.84 32,085.00	930.00-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 45174HBD8 IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027-2022 ACCOUNT	SEL	05/05/2022 27,000.000	26,527.50		28,926.44 27,945.00	1,417.50-
CUSIP # 45174HBD8 IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027-2022 ACCOUNT	SEL	05/16/2022 41,000.000	37,822.50		43,925.33 42,435.00	4,612.50-
CUSIP # 45174HBD8 IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027-2022 ACCOUNT	SEL	05/18/2022 26,000.000	24,277.50		27,855.09 26,910.00	2,632.50-
CUSIP # 457187102 INGREDION INC ACCOUNT	BUY	12/27/2022 136.000	13,281.64		13,281.64 13,281.64	
CUSIP # 457187102 INGREDION INC ACCOUNT	BUY	02/07/2023 304.000	30,835.94		30,835.94 30,835.94	
CUSIP # 457187102 INGREDION INC ACCOUNT	BUY	02/10/2023 277.000	28,122.56		28,122.56 28,122.56	
CUSIP # 45765U103 INSIGHT ENTERPRISES INC ACCOUNT	SEL	11/30/2022 655.000	67,198.45		23,969.96 70,294.60	3,096.15-
CUSIP # 45778Q107 INSPERITY INC ACCOUNT	BUY	02/27/2023 65.000	7,998.97		7,998.97 7,998.97	
CUSIP # 458140100 INTEL CORP ACCOUNT	BUY	09/21/2022 1,894.000	55,422.80		55,422.80 55,422.80	
CUSIP # 460690100 INTERPUBLIC GROUP COS INC ACCOUNT	BUY	09/20/2022 3,383.000	91,758.80		91,758.80 91,758.80	
CUSIP # 460690100 INTERPUBLIC GROUP COS INC	BUY	03/16/2023 1,736.000	58,411.71		58,411.71 58,411.71	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 46120E602 INTUITIVE SURGICAL INC ACCOUNT	BUY	09/21/2022 325.000	65,091.10		65,091.10 65,091.10	
CUSIP # 464287200 ISHARES TR TR-S&P 500 INDEX ACCOUNT	SEL	10/18/2022 213,373.000	77,650,438.87		45,930,018.52 96,805,196.37	19,154,757.50-
CUSIP#466313103 JABILCIRCUITINC ACCOUNT	BUY	10/14/2022 1,143.000	65,334.79		65,334.79 65,334.79	
CUSIP # 46647PAH9 JPMORGAN CHASE & CO 3.22% 03/01/2025-2024 ACCOUNT	SEL	12/05/2022 508,000.000	495,112.04		512,591.68 509,910.08	14,798.04-
CUSIP # 47233W109 JEFFERIES FINL GROUP INC ACCOUNT	BUY	07/26/2022 1,511.000	47,199.71		47,199.71 47,199.71	
CUSIP # 48128BAH4 JPMORGAN CHASE & CO 4% 12/31/2099-2025 ACCOUNT	SEL	12/06/2022 248,000.000	209,502.96		219,740.00 234,360.00	24,857.04-
CUSIP # 48203R104 JUNIPER NETWORKS INC ACCOUNT	BUY	12/21/2022 3,580.000	114,414.65		114,414.65 114,414.65	
CUSIP # 48238T109 KAR AUCTION SVCS INC ACCOUNT	SEL	06/14/2022 2,044.000	33,603.82		34,928.93 36,894.20	3,290.38-
CUSIP # 48238T109 KAR AUCTION SVCS INC ACCOUNT	SEL	08/26/2022 4,662.000	69,446.35		79,666.67 84,149.10	14,702.75-
CUSIP # 48576A100 KARUNA THERAPEUTICS INC ACCOUNT	BUY	07/21/2022 645.000	85,174.44		85,174.44 85,174.44	
CUSIP # 48576A100 KARUNA THERAPEUTICS INC ACCOUNT	BUY	11/16/2022 356.000	82,248.92		82,248.92 82,248.92	

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ALLIANCE BROKER						
CUSIP # 48576A100 KARUNA THERAPEUTICS INC ACCOUNT	BUY	02/28/2023 518.000	102,288.79		102,288.79 102,288.79	
CUSIP # 489398107 KENNEDY-WILSON HLDGS INC ACCOUNT	BUY	07/25/2022 3,572.000	70,877.05		70,877.05 70,877.05	
CUSIP # 489398107 KENNEDY-WILSON HLDGS INC ACCOUNT	BUY	01/24/2023 1,613.000	26,815.32		26,815.32 26,815.32	
CUSIP # 493267108 KEYCORP ACCOUNT	BUY	09/27/2022 6,572.000	106,837.72		106,837.72 106,837.72	
CUSIP # 493267108 KEYCORP ACCOUNT	SEL	03/15/2023 6,572.000	74,351.72		106,837.72 106,837.72	32,486.00-
CUSIP # 500643200 KORN FERRY INTL NEW ACCOUNT	BUY	09/22/2022 1,843.000	91,662.34		91,662.34 91,662.34	
CUSIP # 500643200 KORN FERRY INTL NEW ACCOUNT	BUY	10/07/2022 512.000	25,977.86		25,977.86 25,977.86	
CUSIP # 500688106 KOSMOS ENERGY LTD ACCOUNT	SEL	04/08/2022 4,535.000	34,985.08		15,127.73 32,606.65	2,378.43
CUSIP # 500688106 KOSMOS ENERGY LTD ACCOUNT	SEL	03/13/2023 3,793.000	28,541.72		12,652.59 27,271.67	1,270.05
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	05/09/2022 26,000.000	25,718.68		30,148.97 27,105.00	1,386.32-
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	07/22/2022 13,000.000	13,004.16		15,074.48 13,552.50	548.34-

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ALLIANCE BROKER						
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	07/25/2022 5,000.000	5,036.70		5,797.88 5,212.50	175.80-
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	07/28/2022 4,000.000	4,049.36		4,638.30 4,170.00	120.64-
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	08/01/2022 11,000.000	11,207.24		12,755.33 11,467.50	260.26-
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	08/03/2022 11,000.000	11,217.25		12,755.33 11,467.50	250.25-
CUSIP # 50077LAT3 KRAFT HEINZ FOODS CO 4.625% 01/30/2029-2028 ACCOUNT	SEL	08/04/2022 39,000.000	39,650.52		45,223.46 40,657.50	1,006.98-
CUSIP # 50187A107 LHC GROUP INC ACCOUNT	BUY	01/17/2023 605.000	99,192.11		99,192.11 99,192.11	
CUSIP # 50187A107 LHC GROUP INC ACCOUNT	BUY	01/18/2023 149.000	24,339.08		24,339.08 24,339.08	
CUSIP # 501889208 LKQ CORP ACCOUNT	BUY	12/14/2022 1,328.000	70,774.70		70,774.70 70,774.70	
CUSIP # 50189K103 LCI INDUSTRIES ACCOUNT	BUY	09/22/2022 536.000	59,664.57		59,664.57 59,664.57	
CUSIP # 50212V100 LPL FINL HLDGS INC ACCOUNT	SEL	04/22/2022 144.000	31,010.56		11,753.01 26,305.92	4,704.64
CUSIP # 50212V100 LPL FINL HLDGS INC	SEL	07/14/2022 419.000	75,469.01		34,198.00 76,542.92	1,073.91-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	11/23/2022 50,000.000	44,187.50		44,187.50 44,187.50	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	11/30/2022 9,000.000	8,014.50		8,014.50 8,014.50	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/01/2022 3,000.000	2,677.50		2,677.50 2,677.50	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/07/2022 7,000.000	6,289.50		6,289.50 6,289.50	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/08/2022 6,000.000	5,385.00		5,385.00 5,385.00	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/13/2022 18,000.000	16,137.00		16,137.00 16,137.00	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/15/2022 6,000.000	5,494.80		5,494.80 5,494.80	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/27/2022 8,000.000	7,220.00		7,220.00 7,220.00	
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75%02/15/2028-2023 ACCOUNT	BUY	12/28/2022 7,000.000	6,317.50		6,317.50 6,317.50	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 513075BR1 LAMAR MEDIA CORP 3.75% 02/15/2028-2023 ACCOUNT	BUY	12/30/2022 21,000.000	18,910.50		18,910.50 18,910.50	
CUSIP # 515098101 LANDSTAR SYSTEM INC ACCOUNT	BUY	07/27/2022 22.000	3,259.30		3,259.30 3,259.30	
CUSIP # 515098101 LANDSTAR SYSTEM INC ACCOUNT	SEL	03/13/2023 176.000	31,932.55		19,680.98 26,520.77	5,411.78
CUSIP # 516544103 LANTHEUS HLDGS INC ACCOUNT	BUY	01/23/2023 1,325.000	73,755.60		73,755.60 73,755.60	
CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP ACCOUNT	BUY	07/21/2022 3,060.000	171,407.43		171,407.43 171,407.43	
CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP ACCOUNT	BUY	09/15/2022 1,217.000	63,366.76		63,366.76 63,366.76	
CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP ACCOUNT	BUY	02/06/2023 996.000	81,291.63		81,291.63 81,291.63	
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	11/07/2022 700.000	134,346.80		134,346.80 134,346.80	
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	11/08/2022 23.000	4,838.04		4,838.04 4,838.04	
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	11/09/2022 281.000	57,767.92		57,767.92 57,767.92	
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	11/10/2022 380.000	79,733.04		79,733.04 79,733.04	
CUSIP # 518439104 ESTEE LAUDER COMPANIES	BUY	11/21/2022 253.000	56,962.01		56,962.01 56,962.01	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	12/06/2022 448.000	106,448.65		106,448.65 106,448.65	
CUSIP # 518439104 ESTEE LAUDER COMPANIES ACCOUNT	BUY	01/10/2023 147.000	38,876.96		38,876.96 38,876.96	
CUSIP # 518613203 LAUREATE EDUCATION INC -A ACCOUNT	BUY	12/15/2022 7,165.000	72,591.48		72,591.48 72,591.48	
CUSIP # 518613203 LAUREATE EDUCATION INC -A ACCOUNT	BUY	01/19/2023 2,682.000	27,430.42		27,430.42 27,430.42	
CUSIP # 518613203 LAUREATE EDUCATION INC -A ACCOUNT	BUY	02/27/2023 4,259.000	51,141.22		51,141.22 51,141.22	
CUSIP # 526057104 LENNAR CORP CL A ACCOUNT	SEL	03/13/2023 345.000	34,413.47		14,683.03 28,003.65	6,409.82
CUSIP # 526057104 LENNAR CORP CL A ACCOUNT	SEL	03/15/2023 453.000	44,957.67		19,279.46 36,770.01	8,187.66
CUSIP # 526057302 LENNAR CORP CL B ACCOUNT	SEL	03/13/2023 436.000	36,452.96		14,729.78 29,800.60	6,652.36
CUSIP # 52661A108 LEONARDO DRS INC COM ACCOUNT	BUY	04/04/2023 7,546.000	96,812.16		96,812.16 96,812.16	
CUSIP # 532457108 LILLY ELI & CO ACCOUNT	BUY	03/03/2023 654.000	206,040.74		206,040.74 206,040.74	
CUSIP # 532457108 LILLY ELI & CO ACCOUNT	BUY	03/08/2023 167.000	53,200.41		53,200.41 53,200.41	

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ALLIANCE BROKER						
CUSIP # 536797103 LITHIA MTRS INC - CL A ACCOUNT	BUY	01/31/2023 58.000	14,405.37		14,405.37 14,405.37	
CUSIP # 536797103 LITHIA MTRS INC - CL A ACCOUNT	BUY	03/20/2023 339.000	72,303.07		72,303.07 72,303.07	
CUSIP # 538034109 LIVE NATION INC ACCOUNT	BUY	12/20/2022 983.000	68,963.84		68,963.84 68,963.84	
CUSIP # 548661107 LOWES COMPANIES INC COS INC ACCOUNT	BUY	02/15/2023 1,405.000	299,381.05		299,381.05 299,381.05	
CUSIP # 548661107 LOWES COMPANIES INC COS INC ACCOUNT	BUY	02/16/2023 1,456.000	309,683.92		309,683.92 309,683.92	
CUSIP # 548661107 LOWES COMPANIES INC COS INC ACCOUNT	BUY	02/16/2023 1,672.000	357,069.81		357,069.81 357,069.81	
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	12/02/2022 4,000.000	3,600.00		4,076.79 4,020.00	420.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	12/05/2022 12,000.000	10,815.00		12,230.36 12,060.00	1,245.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	12/06/2022 4,000.000	3,610.00		4,076.79 4,020.00	410.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	12/08/2022 4,000.000	3,610.00		4,076.79 4,020.00	410.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026	SEL	12/09/2022 2,000.000	1,805.00		2,038.39 2,010.00	205.00-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	12/12/2022 2,000.000	1,805.00		2,038.39 2,010.00	205.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	01/05/2023 2,000.000	1,815.00		2,038.39 2,010.00	195.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	01/06/2023 11,000.000	9,982.50		11,211.16 11,055.00	1,072.50-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	01/09/2023 2,000.000	1,815.00		2,038.39 2,010.00	195.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	01/10/2023 2,000.000	1,815.00		2,038.39 2,010.00	195.00-
CUSIP # 55303XAB1 MGM GROWTH PPTYS OPER PARTNERSHI 4.5% 09/01/2026-2026 ACCOUNT	SEL	02/06/2023 2,000.000	1,900.00		2,038.39 2,010.00	110.00-
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	05/31/2022 62,000.000	46,190.00		46,190.00 46,190.00	
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	06/01/2022 21,000.000	15,750.00		15,750.00 15,750.00	
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	06/03/2022 19,000.000	14,297.50		14,297.50 14,297.50	

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ALLIANCE BROKER						
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	06/06/2022 14,000.000	10,465.00		10,465.00 10,465.00	
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	06/07/2022 6,000.000	4,425.00		4,425.00 4,425.00	
CUSIP # 55616XAM9 MACYS RETAIL HLDGS INC 4.5% 12/15/2034-2034 ACCOUNT	BUY	06/09/2022 12,000.000	8,700.00		8,700.00 8,700.00	
CUSIP # 556269108 MADDEN STEVEN LTD ACCOUNT	BUY	01/25/2023 1,194.000	41,266.43		41,266.43 41,266.43	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/05/2022 452.000	69,688.37		69,688.37 69,688.37	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/06/2022 329.000	52,079.65		52,079.65 52,079.65	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/07/2022 156.000	24,796.95		24,796.95 24,796.95	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/12/2022 540.000	82,790.05		82,790.05 82,790.05	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/14/2022 315.000	48,193.43		48,193.43 48,193.43	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	10/17/2022 36.000	5,535.35		5,535.35 5,535.35	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	11/01/2022 423.000	68,463.35		68,463.35 68,463.35	

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VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER						
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	12/01/2022 289.000	48,805.42		48,805.42 48,805.42	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	12/02/2022 129.000	22,241.02		22,241.02 22,241.02	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	01/05/2023 368.000	60,987.83		60,987.83 60,987.83	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	01/10/2023 121.000	20,576.51		20,576.51 20,576.51	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	01/17/2023 373.000	64,840.57		64,840.57 64,840.57	
CUSIP # 571748102 MARSH & MCLENNAN COS INC ACCOUNT	BUY	02/03/2023 523.000	91,584.10		91,584.10 91,584.10	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	SEL	09/21/2022 1,190.000	102,581.84		85,644.11 97,639.50	4,942.34
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/12/2022 403.000	36,666.39		36,666.39 36,666.39	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/13/2022 241.000	21,975.15		21,975.15 21,975.15	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/14/2022 260.000	23,603.71		23,603.71 23,603.71	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/17/2022 260.000	23,859.78		23,859.78 23,859.78	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/18/2022 279.000	25,731.25		25,731.25 25,731.25	

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ALLIANCE BROKER						
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/19/2022 259.000	24,302.80		24,302.80 24,302.80	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/20/2022 280.000	26,537.92		26,537.92 26,537.92	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/21/2022 233.000	21,784.52		21,784.52 21,784.52	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/24/2022 303.000	28,180.30		28,180.30 28,180.30	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/25/2022 195.000	18,575.68		18,575.68 18,575.68	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/26/2022 216.000	21,050.56		21,050.56 21,050.56	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/27/2022 322.000	31,495.72		31,495.72 31,495.72	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/28/2022 257.000	25,337.24		25,337.24 25,337.24	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	10/31/2022 226.000	22,628.54		22,628.54 22,628.54	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	11/01/2022 311.000	31,248.53		31,248.53 31,248.53	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT	BUY	11/02/2022 242.000	24,433.92		24,433.92 24,433.92	
CUSIP # 59001A102 MERITAGE HOMES CORP	SEL	09/30/2022 871.000	64,141.58		80,171.28 69,009.33	4,867.75-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	01/24/2023 14,000.000	14,105.00		14,105.00 14,105.00	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	01/26/2023 39,000.000	39,390.00		39,390.00 39,390.00	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	02/06/2023 9,000.000	9,115.20		9,115.20 9,115.20	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	02/08/2023 6,000.000	6,060.00		6,060.00 6,060.00	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	02/14/2023 20,000.000	20,125.00		20,125.00 20,125.00	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	02/16/2023 14,000.000	14,035.00		14,035.00 14,035.00	
CUSIP # 59001AAY8 MERITAGE HOMES CORP 6% 06/01/2025-2025 ACCOUNT	BUY	02/21/2023 23,000.000	23,086.25		23,086.25 23,086.25	
CUSIP # 592905509 METROPOLITAN WEST FDS TOTAL RETURN BD FD CL I ACCOUNT	BUY	10/26/2022 39,095.785	343,260.99		343,260.99 343,260.99	
CUSIP # 592905509 METROPOLITAN WEST FDS TOTAL RETURN BD FD CL I ACCOUNT	SEL	10/27/2022 2,152,411.771	18,984,271.82		23,956,178.00 21,856,817.73	2,872,545.91-

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ALLIANCE BROKER						
CUSIP # 594918104 MICROSOFT CORP ACCOUNT	BUY	08/12/2022 429.000	123,799.96		123,799.96 123,799.96	
CUSIP#594918104 MICROSOFTCORP ACCOUNT	BUY	08/19/2022 337.000	98,222.02		98,222.02 98,222.02	
CUSIP # 594918104 MICROSOFTCORP ACCOUNT	BUY	12/22/2022 385.000	92,907.62		92,907.62 92,907.62	
CUSIP#594918104 MICROSOFTCORP ACCOUNT	SEL	02/21/2023 460.000	121,986.99		26,251.05 141,822.60	19,835.61-
CUSIP # 597742105 MIDLAND STS BANCORP INC ILL ACCOUNT	SEL	10/11/2022 2,858.000	68,651.87		68,998.40 82,481.88	13,830.01-
CUSIP # 603158106 MINERALS TECHNOLOGIES INC ACCOUNT	SEL	12/14/2022 920.000	55,325.05		48,207.85 60,858.00	5,532.95-
CUSIP # 60468T105 MIRATI THERAPEUTICS INC ACCOUNT	BUY	06/10/2022 416.000	26,825.05		26,825.05 26,825.05	
CUSIP # 60468T105 MIRATI THERAPEUTICS INC ACCOUNT	BUY	06/10/2022 1,163.000	74,870.22		74,870.22 74,870.22	
CUSIP # 60468T105 MIRATI THERAPEUTICS INC ACCOUNT	BUY	11/16/2022 949.000	71,323.23		71,323.23 71,323.23	
CUSIP # 60468T105 MIRATI THERAPEUTICS INC ACCOUNT	BUY	02/27/2023 285.000	12,809.33		12,809.33 12,809.33	
CUSIP#608190104 MOHAWKINDSINC ACCOUNT	BUY	01/20/2023 711.000	80,021.70		80,021.70 80,021.70	
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	SEL	05/06/2022 102.000	31,032.63		13,598.30 34,026.18	2,993.55-

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ALLIANCE BROKER						
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	SEL	06/06/2022 242.000	70,056.59		32,262.63 80,728.78	10,672.19-
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	BUY	08/23/2022 57.000	18,992.75		18,992.75 18,992.75	
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	BUY	01/05/2023 74.000	23,399.05		23,399.05 23,399.05	
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	BUY	01/30/2023 185.000	55,204.19		55,204.19 55,204.19	
CUSIP # 60855R100 MOLINA HEALTHCARE INC ACCOUNT	BUY	02/27/2023 46.000	13,323.03		13,323.03 13,323.03	
CUSIP # 60937P106 MONGODB INC ACCOUNT	BUY	09/15/2022 162.000	41,621.35		41,621.35 41,621.35	
CUSIP # 60937P106 MONGODB INC ACCOUNT	BUY	01/20/2023 467.000	94,223.79		94,223.79 94,223.79	
CUSIP # 61174X109 MONSTER BEVERAGE CORP NEW ACCOUNT	SEL	07/06/2022 1,477.000	138,022.18		101,977.53 118,012.30	20,009.88
CUSIP # 61174X109 MONSTER BEVERAGE CORP NEW ACCOUNT	BUY	09/21/2022 545.000	47,689.57		47,689.57 47,689.57	
CUSIP # 61945C103 MOSAIC CO NEW ACCOUNT	SEL	04/27/2022 4,040.000	247,385.30		73,167.97 268,660.00	21,274.70-
CUSIP # 61945C103 MOSAIC CO NEW ACCOUNT	SEL	06/06/2022 1,621.000	97,459.90		32,945.36 107,796.50	10,336.60-
CUSIP # 61945C103 MOSAIC CO NEW	SEL	07/20/2022 4,550.000	209,248.34		82,404.53 302,575.00	93,326.66-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 62482R107 MR COOPER GROUP INC. ACCOUNT	SEL	10/06/2022 1,464.000	64,501.34		11,637.98 66,860.88	2,359.54-
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	BUY	04/08/2022 14,000.000	14,525.00		14,525.00 14,525.00	
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	BUY	04/14/2022 24,000.000	24,864.00		24,864.00 24,864.00	
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	BUY	04/19/2022 21,000.000	21,787.50		21,787.50 21,787.50	
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	BUY	05/04/2022 20,000.000	20,300.00		20,300.00 20,300.00	
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	BUY	05/12/2022 45,000.000	45,112.50		45,112.50 45,112.50	
CUSIP # 626717AN2 MURPHY OIL CORP 6.375%07/15/2028-2024 ACCOUNT	SEL	08/29/2022 9,000.000	8,955.00		9,187.91 9,187.91	232.91-
CUSIP # 62699AFG3 MURPHY OIL CORP 6.375%07/15/2028 ACCOUNT	SEL	08/18/2022 115,000.000	116,150.00		117,401.09 117,401.09	1,251.09-
CUSIP # 62886E108 NCR CORP NEW ACCOUNT	SEL	03/13/2023 1,001.000	24,380.56		26,281.66 40,230.19	15,849.63-
CUSIP # 629209305 NMI HLDGS INC -CLASS A	SEL	05/06/2022 558.000	10,634.53		10,884.53 11,505.96	871.43-

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 629209305 NMI HLDGS INC -CLASS A ACCOUNT	SEL	06/14/2022 2,552.000	45,720.07		49,780.14 52,622.24	6,902.17-
CUSIP # 629377CE0 NRG ENERGY INC 5.75% 01/15/2028-2023 ACCOUNT	BUY	09/12/2022 76,000.000	73,055.00		73,055.00 73,055.00	
CUSIP # 629377CE0 NRG ENERGY INC 5.75% 01/15/2028-2023 ACCOUNT	BUY	09/14/2022 18,000.000	17,478.00		17,478.00 17,478.00	
CUSIP # 629377CE0 NRG ENERGY INC 5.75% 01/15/2028-2023 ACCOUNT	BUY	09/15/2022 11,000.000	10,514.90		10,514.90 10,514.90	
CUSIP # 629377CE0 NRG ENERGY INC 5.75% 01/15/2028-2023 ACCOUNT	BUY	09/19/2022 16,000.000	15,228.00		15,228.00 15,228.00	
CUSIP # 629377CE0 NRG ENERGY INC 5.75% 01/15/2028-2023 ACCOUNT	BUY	09/26/2022 9,000.000	8,505.72		8,505.72 8,505.72	
CUSIP # 63938C108 NAVIENT CORP ACCOUNT	SEL	09/27/2022 5,371.000	70,204.88		58,023.76 91,521.84	21,316.96-
CUSIP # 64110D104 NETAPP INC ACCOUNT	BUY	08/26/2022 377.000	27,646.31		27,646.31 27,646.31	
CUSIP # 64110D104 NETAPP INC ACCOUNT	BUY	01/23/2023 561.000	36,276.34		36,276.34 36,276.34	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT	SEL	04/25/2022 279.000	60,556.22		147,812.05 104,510.61	43,954.39-

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ALLIANCE BROKER						
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT	BUY	06/07/2022 350.000	70,053.48		70,053.48 70,053.48	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT	BUY	09/20/2022 349.000	82,022.43		82,022.43 82,022.43	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT	BUY	11/16/2022 146.000	43,979.93		43,979.93 43,979.93	
CUSIP # 650111107 NEW YORK TIMES CO CLASS A ACCOUNT	BUY	02/27/2023 338.000	13,411.57		13,411.57 13,411.57	
CUSIP # 65290C105 NEXTIER OILFIELD SOLUTIONS INC ACCOUNT	BUY	10/24/2022 3,332.000	36,135.87		36,135.87 36,135.87	
CUSIP # 65290C105 NEXTIER OILFIELD SOLUTIONS INC ACCOUNT	BUY	12/28/2022 2,432.000	22,658.46		22,658.46 22,658.46	
CUSIP # 65290C105 NEXTIER OILFIELD SOLUTIONS INC ACCOUNT	BUY	02/22/2023 2,713.000	25,691.84		25,691.84 25,691.84	
CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC COMMON STOCK ACCOUNT	BUY	04/26/2022 343.000	57,558.86		57,558.86 57,558.86	
CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC COMMON STOCK ACCOUNT	BUY	10/12/2022 504.000	87,331.00		87,331.00 87,331.00	
CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC COMMON STOCK ACCOUNT	BUY	11/16/2022 1,045.000	178,186.82		178,186.82 178,186.82	
CUSIP # 65339F101 NEXTERA ENERGY INC ACCOUNT	BUY	02/13/2023 1,102.000	81,557.70		81,557.70 81,557.70	

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ALLIANCE BROKER						
CUSIP # 65339F101 NEXTERA ENERGY INC ACCOUNT	BUY	02/14/2023 1,141.000	85,220.72		85,220.72 85,220.72	
CUSIP # 65339F101 NEXTERA ENERGY INC ACCOUNT	BUY	02/15/2023 1,037.000	78,351.99		78,351.99 78,351.99	
CUSIP # 65339F101 NEXTERA ENERGY INC ACCOUNT	BUY	02/17/2023 1,104.000	84,634.63		84,634.63 84,634.63	
CUSIP # 65339KBP4 NEXTERA ENERGY CAP HLDGS INC 6.051% 03/01/2025 ACCOUNT	BUY	03/01/2023 386,000.000	388,867.98		388,867.98 388,867.98	
CUSIP # 654106103 NIKE INC CL B ACCOUNT	BUY	04/25/2022 417.000	56,941.64		56,941.64 56,941.64	
CUSIP # 654106103 NIKE INC CL B ACCOUNT	BUY	10/18/2022 1,141.000	100,917.80		100,917.80 100,917.80	
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	05/31/2022 18,000.000	15,930.00		14,279.96 16,817.76	887.76-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/01/2022 10,000.000	8,853.40		7,933.31 9,343.20	489.80-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/02/2022 6,000.000	5,276.28		4,759.99 5,605.92	329.64-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/03/2022 4,000.000	3,495.00		3,173.32 3,737.28	242.28-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030	SEL	06/03/2022 10,000.000	8,650.00		7,933.31 9,343.20	693.20-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/06/2022 19,000.000	16,435.00		15,073.29 17,752.08	1,317.08-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/07/2022 6,000.000	5,160.00		4,759.99 5,605.92	445.92-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/08/2022 2,000.000	1,727.50		1,586.66 1,868.64	141.14-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/08/2022 12,000.000	10,343.52		9,519.97 11,211.84	868.32-
CUSIP # 655664AT7 NORDSTROM INC 4.375% 04/01/2030-2030 ACCOUNT	SEL	06/09/2022 24,000.000	20,340.00		19,039.95 22,423.68	2,083.68-
CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032-2032 ACCOUNT	BUY	12/02/2022 837,000.000	875,250.90		875,250.90 875,250.90	
CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032-2032 ACCOUNT	SEL	12/05/2022 472,000.000	503,345.52		493,570.40 493,570.40	9,775.12
CUSIP # 666807102 NORTHROP GRUMMAN CORP ACCOUNT	SEL	09/21/2022 535.000	258,905.39		164,096.44 239,262.70	19,642.69
CUSIP # 67011P100 NOW INC ACCOUNT	BUY	10/03/2022 6,452.000	63,521.88		63,521.88 63,521.88	
CUSIP # 67066G104 NVIDIA CORP	BUY	09/21/2022 578.000	76,745.80		76,745.80 76,745.80	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 674215207 CHORD ENERGY CORPORATION ACCOUNT	SEL	07/12/2022 0.213	21.39		21.58	21.39
CUSIP # 674215207 CHORD ENERGY CORPORATION ACCOUNT	BUY	07/27/2022 155.000	18,261.68		18,261.68 18,261.68	
CUSIP # 674215207 CHORD ENERGY CORPORATION ACCOUNT	SEL	03/17/2023 206.000	25,411.95		21,253.89 28,168.23	2,756.28-
CUSIP # 674215207 CHORD ENERGY CORPORATION ACCOUNT	SEL	03/20/2023 251.000	31,131.00		25,896.74 34,321.49	3,190.49-
CUSIP # 674215207 CHORD ENERGY CORPORATION ACCOUNT	SEL	03/24/2023 290.000	37,669.97		29,920.53 39,654.31	1,984.34-
CUSIP # 674599EF8 OCCIDENTAL 6.125% 01/01/2031-2030 ACCOUNT	SEL	11/16/2022 120,000.000	121,200.00		145,480.00 135,150.00	13,950.00-
CUSIP # 680665205 OLIN CORP COM PAR $1 ACCOUNT	BUY	04/07/2022 1,448.000	77,569.50		77,569.50 77,569.50	
CUSIP # 680665205 OLIN CORP COM PAR $1 ACCOUNT	BUY	05/05/2022 434.000	27,006.26		27,006.26 27,006.26	
CUSIP # 681919106 OMNICOM GROUP INC ACCOUNT	SEL	09/20/2022 1,426.000	95,677.84		103,309.14 121,038.88	25,361.04-
CUSIP # 68389X105 ORACLE CORPORATION ACCOUNT	BUY	09/21/2022 2,390.000	163,244.17		163,244.17 163,244.17	
CUSIP # 68389X105 ORACLE CORPORATION ACCOUNT	SEL	02/28/2023 2,450.000	215,494.39		134,180.69 196,216.14	19,278.25

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ALLIANCE BROKER						
CUSIP # 690732102 OWENS & MINOR INC ACCOUNT	BUY	07/25/2022 2,042.000	71,117.76		71,117.76 71,117.76	
CUSIP # 690732102 OWENS & MINOR INC ACCOUNT	SEL	11/09/2022 2,042.000	39,184.26		71,117.76 71,117.76	31,933.50-
CUSIP # 690742101 OWENS CORNING NEW ACCOUNT	SEL	06/10/2022 1,294.000	122,114.83		79,968.96 118,401.00	3,713.83
CUSIP # 69327R101 PDC ENERGY INC ACCOUNT	BUY	05/05/2022 232.000	17,140.35		17,140.35 17,140.35	
CUSIP # 69327R101 PDC ENERGY INC ACCOUNT	SEL	10/24/2022 1,279.000	87,145.35		54,530.00 93,068.62	5,923.27-
CUSIP # 69327R101 PDC ENERGY INC ACCOUNT	SEL	02/07/2023 1,934.000	123,373.41		82,455.83 140,730.81	17,357.40-
CUSIP # 69354N106 PRA GROUP INC ACCOUNT	BUY	08/23/2022 402.000	15,521.22		15,521.22 15,521.22	
CUSIP # 69354N106 PRA GROUP INC ACCOUNT	BUY	02/02/2023 685.000	27,432.95		27,432.95 27,432.95	
CUSIP # 694308JN8 PACIFIC GAS & ELEC 4.95%07/01/2050-2050 ACCOUNT	BUY	11/30/2022 148,000.000	120,472.00		120,472.00 120,472.00	
CUSIP # 695263103 PACWEST BANCORP ACCOUNT	BUY	04/22/2022 1,248.000	47,636.16		47,636.16 47,636.16	
CUSIP # 695263103 PACWEST BANCORP ACCOUNT	BUY	07/19/2022 1,541.000	41,816.11		41,816.11 41,816.11	
CUSIP # 695263103 PACWEST BANCORP	SEL	01/23/2023 3,006.000	69,322.18		99,136.61 114,534.33	45,212.15-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 695263103 PACWEST BANCORP ACCOUNT	SEL	02/14/2023 3,127.000	86,800.40		103,127.13 119,144.66	32,344.26-
CUSIP # 697435105 PALO ALTO NETWORKS INC ACCOUNT	SEL	04/11/2022 122.000	74,925.26		27,065.32 75,946.22	1,020.96-
CUSIP # 697435105 PALO ALTO NETWORKS INC ACCOUNT	SEL	11/08/2022 624.000	89,349.07		46,144.15 129,482.08	40,133.01-
CUSIP # 697435105 PALO ALTO NETWORKS INC ACCOUNT	SEL	12/22/2022 383.000	57,170.67		28,322.45 79,473.78	22,303.11-
CUSIP # 697435105 PALO ALTO NETWORKS INC ACCOUNT	SEL	01/12/2023 429.000	57,541.01		31,724.10 89,018.93	31,477.92-
CUSIP # 69888T207 PAR PETE CORP ACCOUNT	SEL	10/03/2022 1,237.000	19,381.98		18,341.87 16,105.74	3,276.24
CUSIP # 70432V102 PAYCOM SOFTWARE INC ACCOUNT	BUY	04/20/2022 523.000	159,799.98		159,799.98 159,799.98	
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT	BUY	05/23/2022 277.000	22,423.34		22,423.34 22,423.34	
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT	BUY	08/18/2022 721.000	73,522.17		73,522.17 73,522.17	
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT	SEL	03/13/2023 306.000	23,644.43		15,324.83 35,388.90	11,744.47-
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT	SEL	03/14/2023 348.000	25,718.45		17,428.23 40,246.20	14,527.75-

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ALLIANCE BROKER						
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT	SEL	03/15/2023 1,270.000	92,844.63		63,603.03 146,875.50	54,030.87-
CUSIP # 704551100 PEABODY ENERGY CORP NEW ACCOUNT	BUY	01/06/2023 3,565.000	93,653.98		93,653.98 93,653.98	
CUSIP # 704699107 PEAPACK GLADSTONE FINL CORP ACCOUNT	BUY	09/30/2022 1,962.000	66,821.21		66,821.21 66,821.21	
CUSIP # 704699107 PEAPACK GLADSTONE FINL CORP ACCOUNT	BUY	10/06/2022 567.000	20,367.83		20,367.83 20,367.83	
CUSIP # 70932M107 PENNYMAC FINL SERVICES, INC ACCOUNT	SEL	05/06/2022 533.000	26,134.82		30,287.41 28,355.60	2,220.78-
CUSIP # 70932M107 PENNYMAC FINL SERVICES, INC ACCOUNT	SEL	09/28/2022 117.000	5,341.89		6,648.46 6,224.40	882.51-
CUSIP # 70932M107 PENNYMAC FINL SERVICES, INC ACCOUNT	SEL	02/24/2023 1,382.000	83,863.08		78,531.33 73,522.40	10,340.68
CUSIP # 71601V105 PETCO HEALTH AND WELLNESS COMPAN ACCOUNT	BUY	08/29/2022 4,960.000	75,331.49		75,331.49 75,331.49	
CUSIP # 71601V105 PETCO HEALTH AND WELLNESS COMPAN ACCOUNT	BUY	11/15/2022 1,946.000	23,049.20		23,049.20 23,049.20	
CUSIP # 71601V105 PETCO HEALTH AND WELLNESS COMPAN ACCOUNT	SEL	03/27/2023 6,906.000	56,710.23		98,380.69 98,380.69	41,670.46-
CUSIP # 71639T106 PETIQ INC ACCOUNT	SEL	02/14/2023 6,215.000	65,788.62		189,630.42 151,646.00	85,857.38-
CUSIP # 72147KAJ7 PILGRIMS PRIDE CORP 4.25% 04/15/2031-2026	BUY	03/27/2023 53,000.000	45,712.50		45,712.50 45,712.50	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 72147KAJ7 PILGRIMS PRIDE CORP 4.25% 04/15/2031-2026 ACCOUNT	BUY	03/28/2023 41,000.000	35,311.25		35,311.25 35,311.25	
CUSIP # 72147KAJ7 PILGRIMS PRIDE CORP 4.25% 04/15/2031-2026 ACCOUNT	BUY	03/28/2023 51,000.000	43,987.50		43,987.50 43,987.50	
CUSIP # 723484101 PINNACLE WEST CAPITAL CORP ACCOUNT	SEL	03/13/2023 318.000	24,676.60		24,913.20 24,835.80	159.20-
CUSIP # 740367404 PREFERRED BK LOS ANGELES CA ACCOUNT	BUY	10/24/2022 389.000	28,906.47		28,906.47 28,906.47	
CUSIP # 740367404 PREFERRED BK LOS ANGELES CA ACCOUNT	BUY	12/13/2022 516.000	37,485.18		37,485.18 37,485.18	
CUSIP # 74267C106 PROASSURANCE CORPORATION ACCOUNT	SEL	09/27/2022 5,390.000	107,220.81		100,376.32 144,883.20	37,662.39-
CUSIP # 74347M108 PROPETRO HOLDING CORP ACCOUNT	BUY	06/10/2022 7,196.000	101,143.38		101,143.38 101,143.38	
CUSIP # 74347M108 PROPETRO HOLDING CORP ACCOUNT	BUY	10/24/2022 2,129.000	23,474.78		23,474.78 23,474.78	
CUSIP # 74347M108 PROPETRO HOLDING CORP ACCOUNT	BUY	03/10/2023 6,702.000	63,211.92		63,211.92 63,211.92	
CUSIP # 745867101 PULTE HOMES INC ACCOUNT	BUY	03/20/2023 4,971.000	277,832.67		277,832.67 277,832.67	
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	05/27/2022 4,000.000	3,050.00		4,012.10 3,649.48	599.48-

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ALLIANCE BROKER						
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	05/27/2022 55,000.000	42,350.00		55,166.42 50,180.35	7,830.35-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	06/01/2022 6,000.000	4,695.00		6,018.16 5,474.22	779.22-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	08/02/2022 9,000.000	7,020.00		9,027.23 8,211.33	1,191.33-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	08/03/2022 2,000.000	1,559.00		2,006.05 1,824.74	265.74-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	08/09/2022 18,000.000	14,130.00		18,054.46 16,422.66	2,292.66-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	08/10/2022 14,000.000	11,060.00		14,042.36 12,773.18	1,713.18-
CUSIP # 747262AZ6 QVC INC 4.375% 09/01/2028-2028 ACCOUNT	SEL	08/11/2022 23,000.000	18,170.00		23,069.60 20,984.51	2,814.51-
CUSIP # 74736K101 QORVO INC ACCOUNT	SEL	02/09/2023 1,481.000	162,034.56		232,604.78 183,792.10	21,757.54-
CUSIP # 74967X103 RH ACCOUNT	SEL	01/20/2023 485.000	145,214.50		249,624.55 158,153.65	12,939.15-
CUSIP # 750102105 RACKSPACE TECHNOLOGY INC COM ACCOUNT	SEL	07/26/2022 3,587.000	22,535.52		57,001.59 40,030.92	17,495.40-
CUSIP # 750236AW1 RADIAN GROUP 4.875% 03/15/2027-2026 ACCOUNT	SEL	10/28/2022 26,000.000	23,075.00		26,227.50 26,130.00	3,055.00-

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ALLIANCE BROKER						
CUSIP # 750236AW1 RADIAN GROUP 4.875% 03/15/2027-2026 ACCOUNT	SEL	10/31/2022 23,000.000	20,412.50		23,201.25 23,115.00	2,702.50-
CUSIP # 750236AW1 RADIAN GROUP 4.875% 03/15/2027-2026 ACCOUNT	SEL	02/01/2023 12,000.000	11,436.36		12,105.00 12,060.00	623.64-
CUSIP # 750236AW1 RADIAN GROUP 4.875% 03/15/2027-2026 ACCOUNT	SEL	02/02/2023 7,000.000	6,658.54		7,061.25 7,035.00	376.46-
CUSIP # 750236AW1 RADIAN GROUP 4.875% 03/15/2027-2026 ACCOUNT	SEL	02/03/2023 48,000.000	45,660.00		48,420.00 48,240.00	2,580.00-
CUSIP # 75281A109 RANGE RESOURCES CORP ACCOUNT	BUY	05/05/2022 473.000	14,891.98		14,891.98 14,891.98	
CUSIP # 75281A109 RANGE RESOURCES CORP ACCOUNT	SEL	07/26/2022 3,273.000	97,220.60		73,753.85 99,674.25	2,453.65-
CUSIP # 75281A109 RANGE RESOURCES CORP ACCOUNT	SEL	10/21/2022 1,456.000	41,175.17		32,809.53 44,340.27	3,165.10-
CUSIP # 75281A109 RANGE RESOURCES CORP ACCOUNT	SEL	10/25/2022 2,378.000	59,914.71		53,585.90 72,418.38	12,503.67-
CUSIP # 75605Y106 ANYWHERE REAL ESTATE INC ACCOUNT	SEL	09/30/2022 5,527.000	47,418.91		97,969.65 86,663.36	39,244.45-
CUSIP # 758750103 REGAL BELOIT CORP WISCONSIN ACCOUNT	BUY	02/27/2023 62.000	9,444.61		9,444.61 9,444.61	
CUSIP # 759351604 REINSURANCE GROUP OF AMERICA ACCOUNT	SEL	05/06/2022 713.000	77,222.06		79,586.97 78,044.98	822.92-

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 76118Y104 RESIDEO TECHNOLOGIES INC -W/I ACCOUNT	SEL	01/18/2023 2,215.000	40,493.26		58,767.65 52,783.45	12,290.19-
CUSIP # 76118Y104 RESIDEO TECHNOLOGIES INC -W/I ACCOUNT	SEL	02/24/2023 1,201.000	21,871.14		31,864.54 28,619.83	6,748.69-
CUSIP # 767744105 RITCHIE BROS AUCTIONEERS ACCOUNT	BUY	02/22/2023 1,451.000	90,603.92		90,603.92 90,603.92	
CUSIP # 767744105 RITCHIE BROS AUCTIONEERS ACCOUNT	BUY	02/27/2023 433.000	26,849.42		26,849.42 26,849.42	
CUSIP # 77634L105 R1 RCM INC. COM ACCOUNT	SEL	08/11/2022 1,817.000	46,893.33		28,001.21 48,622.92	1,729.59-
CUSIP # 77634L105 R1 RCM INC. COM ACCOUNT	BUY	09/13/2022 1,080.000	24,295.25		24,295.25 24,295.25	
CUSIP # 77634L105 R1 RCM INC. COM ACCOUNT	BUY	11/14/2022 1,808.000	13,016.15		13,016.15 13,016.15	
CUSIP # 77634L105 R1 RCM INC. COM ACCOUNT	BUY	01/10/2023 3,914.000	48,996.23		48,996.23 48,996.23	
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	04/06/2022 4,000.000	4,250.00		4,715.00 4,250.00	
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	04/21/2022 3,000.000	3,142.50		3,536.25 3,187.50	45.00-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	04/25/2022 4,000.000	4,190.00		4,715.00 4,250.00	60.00-

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ALLIANCE BROKER						
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	05/23/2022 7,000.000	6,580.00		8,251.25 7,437.50	857.50-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	06/02/2022 3,000.000	2,812.50		3,536.25 3,187.50	375.00-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	06/08/2022 3,000.000	2,757.90		3,536.25 3,187.50	429.60-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	07/11/2022 2,000.000	1,503.00		2,357.50 2,125.00	622.00-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	07/12/2022 7,000.000	5,145.00		8,251.25 7,437.50	2,292.50-
CUSIP # 780153AG7 ROYAL CARIBBEAN GROUP SR 7.5% 10/15/2027 ACCOUNT	SEL	07/14/2022 13,000.000	9,490.00		15,323.75 13,812.50	4,322.50-
CUSIP # 78409V104 S&P GLOBAL INC ACCOUNT	BUY	06/03/2022 208.000	69,847.38		69,847.38 69,847.38	
CUSIP # 78442P106 SLM CORP ACCOUNT	BUY	04/29/2022 1,915.000	31,562.46		31,562.46 31,562.46	
CUSIP # 78442P106 SLM CORP ACCOUNT	SEL	03/13/2023 2,529.000	35,911.51		28,597.97 46,088.21	10,176.70-
CUSIP # 78467J100 SS&C TECHNOLOGIES HLDGS INC ACCOUNT	BUY	06/10/2022 1,187.000	75,409.64		75,409.64 75,409.64	

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ALLIANCE BROKER						
CUSIP # 78467J100 SS&C TECHNOLOGIES HLDGS INC ACCOUNT	BUY	04/04/2023 418.000	23,565.46		23,565.46 23,565.46	
CUSIP # 79466L302 SALESFORCE INC ACCOUNT	SEL	05/09/2022 423.000	73,467.19		80,695.48 89,811.36	16,344.17-
CUSIP # 79466L302 SALESFORCE INC ACCOUNT	SEL	05/19/2022 337.000	54,803.97		64,289.31 71,551.84	16,747.87-
CUSIP # 79466L302 SALESFORCE INC ACCOUNT	SEL	05/27/2022 461.000	73,464.98		87,944.72 97,879.52	24,414.54-
CUSIP # 79466L302 SALESFORCE INC ACCOUNT	SEL	12/12/2022 536.000	69,674.06		102,252.43 113,803.52	44,129.46-
CUSIP # 79546E104 SALLY BEAUTY HLDGS INC ACCOUNT	SEL	10/14/2022 6,224.000	75,296.84		86,069.64 97,281.12	21,984.28-
CUSIP # 79546VAL0 SALLY HLDGS LLC / SALLY CAP INC 5.625% 12/01/2025-2020 ACCOUNT	SEL	06/21/2022 70,000.000	65,012.50		71,039.67 70,962.50	5,950.00-
CUSIP # 79546VAL0 SALLY HLDGS LLC / SALLY CAP INC 5.625% 12/01/2025-2020 ACCOUNT	SEL	06/22/2022 57,000.000	52,938.75		57,846.58 57,783.75	4,845.00-
CUSIP # 808541106 MATIV HOLDINGS INC ACCOUNT	BUY	07/27/2022 478.000	10,313.66		10,313.66 10,313.66	
CUSIP # 808541106 MATIV HOLDINGS INC ACCOUNT	BUY	10/07/2022 476.000	11,227.41		11,227.41 11,227.41	
CUSIP # 808625107 SCIENCE APPLICATIONS INTL CORP N ACCOUNT	SEL	07/27/2022 274.000	25,950.54		21,181.28 25,254.58	695.96

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ALLIANCE BROKER						
CUSIP # 810186106 SCOTTS MIRACLE-GRO CO CL A ACCOUNT	SEL	08/23/2022 908.000	69,635.92		129,184.47 111,647.68	42,011.76-
CUSIP # 810186AS5 SCOTTS MIRACLE-GRO CO 4.5% 10/15/2029-2024 ACCOUNT	SEL	12/15/2022 14,000.000	11,655.00		15,083.54 13,125.00	1,470.00-
CUSIP # 810186AS5 SCOTTS MIRACLE-GRO CO 4.5% 10/15/2029-2024 ACCOUNT	SEL	12/16/2022 27,000.000	22,477.50		29,089.68 25,312.50	2,835.00-
CUSIP # 810186AS5 SCOTTS MIRACLE-GRO CO 4.5% 10/15/2029-2024 ACCOUNT	SEL	12/19/2022 90,000.000	74,362.50		96,965.58 84,375.00	10,012.50-
CUSIP # 81141R100 SEA LTD ADR ACCOUNT	BUY	05/19/2022 830.000	66,241.80		66,241.80 66,241.80	
CUSIP # 81141R100 SEA LTD ADR ACCOUNT	BUY	09/21/2022 634.000	37,378.42		37,378.42 37,378.42	
CUSIP # 81180WAR2 SEAGATE HDD CAYMAN US81180WAR25 4.875% 06/01/2027-2027 ACCOUNT	BUY	01/05/2023 26,000.000	24,570.00		24,570.00 24,570.00	
CUSIP # 81180WAR2 SEAGATE HDD CAYMAN US81180WAR25 4.875% 06/01/2027-2027 ACCOUNT	BUY	01/13/2023 44,000.000	42,405.00		42,405.00 42,405.00	
CUSIP # 81180WAR2 SEAGATE HDD CAYMAN US81180WAR25 4.875% 06/01/2027-2027 ACCOUNT	BUY	01/19/2023 31,000.000	30,108.75		30,108.75 30,108.75	
CUSIP # 81180WAR2 SEAGATE HDD CAYMAN US81180WAR25 4.875% 06/01/2027-2027 ACCOUNT	BUY	01/23/2023 30,000.000	29,100.00		29,100.00 29,100.00	

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ALLIANCE BROKER						
CUSIP # 816850101 SEMTECH CORP COM ACCOUNT	SEL	09/15/2022 2,690.000	88,606.03		130,154.56 186,524.60	97,918.57-
CUSIP # 817565104 SERVICE CORP INTERNATL ACCOUNT	BUY	02/13/2023 1,091.000	77,076.64		77,076.64 77,076.64	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	05/03/2022 774.000	216,018.21		216,018.21 216,018.21	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	05/06/2022 209.000	57,696.50		57,696.50 57,696.50	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	05/10/2022 183.000	49,828.03		49,828.03 49,828.03	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	05/20/2022 229.000	59,805.53		59,805.53 59,805.53	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	09/21/2022 76.000	16,836.22		16,836.22 16,836.22	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	11/02/2022 120.000	27,115.84		27,115.84 27,115.84	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	11/03/2022 261.000	58,535.75		58,535.75 58,535.75	
CUSIP # 824348106 SHERWIN WILLIAMS CO ACCOUNT	BUY	11/17/2022 213.000	51,314.94		51,314.94 51,314.94	
CUSIP # 83001A102 SIX FLAGS ENTMT CORP NEW ACCOUNT	BUY	07/25/2022 2,055.000	46,955.93		46,955.93 46,955.93	
CUSIP # 83001A102 SIX FLAGS ENTMT CORP NEW ACCOUNT	SEL	11/10/2022 2,055.000	41,838.63		46,955.93 46,955.93	5,117.30-

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ALLIANCE BROKER						
CUSIP # 830566105 SKECHERS USA INC CL A ACCOUNT	SEL	01/17/2023 1,986.000	91,619.03		49,559.36 80,949.36	10,669.67
CUSIP # 83088M102 SKYWORKS SOLUTIONS INC ACCOUNT	BUY	08/05/2022 652.000	72,763.20		72,763.20 72,763.20	
CUSIP # 83601L102 SOTERA HEALTH COMPANY ACCOUNT	BUY	07/27/2022 825.000	15,665.43		15,665.43 15,665.43	
CUSIP # 83601L102 SOTERA HEALTH COMPANY ACCOUNT	BUY	09/21/2022 3,198.000	31,934.59		31,934.59 31,934.59	
CUSIP # 83601L102 SOTERA HEALTH COMPANY ACCOUNT	SEL	03/13/2023 1,968.000	33,439.20		40,305.69 36,522.61	3,083.41-
CUSIP # 840441109 SOUTH ST CORP ACCOUNT	BUY	10/14/2022 324.000	26,944.03		26,944.03 26,944.03	
CUSIP # 840441109 SOUTH ST CORP ACCOUNT	BUY	10/28/2022 293.000	26,024.35		26,024.35 26,024.35	
CUSIP # 840441109 SOUTH ST CORP ACCOUNT	BUY	01/24/2023 496.000	38,083.13		38,083.13 38,083.13	
CUSIP # 84790A105 SPECTRUM BRANDS HOLDINGS, INC. COM ACCOUNT	SEL	09/30/2022 955.000	39,081.71		41,520.01 84,727.60	45,645.89-
CUSIP # 84860W300 SPIRIT RLTY CAP INC NEW ACCOUNT	BUY	09/21/2022 1,055.000	44,471.94		44,471.94 44,471.94	
CUSIP # 85172FAM1 SPRINGLEAF FIN CORP 6.875% 03/15/2025 ACCOUNT	SEL	10/06/2022 23,000.000	21,965.00		25,594.35 24,155.06	2,190.06-

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ALLIANCE BROKER						
CUSIP # 85172FAM1 SPRINGLEAF FIN CORP 6.875% 03/15/2025 ACCOUNT	SEL	10/11/2022 32,000.000	30,520.00		35,609.53 33,607.04	3,087.04-
CUSIP # 85172FAM1 SPRINGLEAF FIN CORP 6.875% 03/15/2025 ACCOUNT	SEL	10/13/2022 18,000.000	16,920.00		20,030.36 18,903.96	1,983.96-
CUSIP # 85172FAM1 SPRINGLEAF FIN CORP 6.875% 03/15/2025 ACCOUNT	SEL	10/14/2022 40,000.000	37,600.00		44,511.91 42,008.80	4,408.80-
CUSIP # 85172FAN9 SPRINGLEAF FIN CORP SR NT 7.125% 03/15/2026 ACCOUNT	SEL	08/02/2022 117,000.000	112,671.00		136,890.00 124,925.58	12,254.58-
CUSIP # 85205TAK6 SPIRIT AEROSYSTEMS INC 4.6% 06/15/2028-2028 ACCOUNT	SEL	05/17/2022 75,000.000	60,375.00		73,637.35 70,400.25	10,025.25-
CUSIP # 85205TAK6 SPIRIT AEROSYSTEMS INC 4.6% 06/15/2028-2028 ACCOUNT	SEL	05/18/2022 54,000.000	43,200.00		53,018.90 50,688.18	7,488.18-
CUSIP # 852060AD4 SPRINT CAPITAL CORP 6.875% 11/15/2028 ACCOUNT	BUY	02/13/2023 71,000.000	75,970.00		75,970.00 75,970.00	
CUSIP # 852060AD4 SPRINT CAPITAL CORP 6.875% 11/15/2028 ACCOUNT	BUY	02/14/2023 18,000.000	19,206.00		19,206.00 19,206.00	
CUSIP # 852060AD4 SPRINT CAPITAL CORP 6.875% 11/15/2028 ACCOUNT	BUY	02/15/2023 1,000.000	1,056.50		1,056.50 1,056.50	
CUSIP # 852060AD4 SPRINT CAPITAL CORP 6.875% 11/15/2028	BUY	02/16/2023 28,000.000	29,610.00		29,610.00 29,610.00	

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ALLIANCE BROKER ACCOUNT [redacted]						
CUSIP # 852234AN3 SQUARE INC 2.75% 06/01/2026 ACCOUNT	BUY	10/14/2022 140,000.000	122,500.00		122,500.00 122,500.00	
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	BUY	10/03/2022 55,000.000	42,212.50		42,212.50 42,212.50	
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	BUY	10/13/2022 27,000.000	21,060.00		21,060.00 21,060.00	
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	BUY	10/14/2022 26,000.000	20,377.50		20,377.50 20,377.50	
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	BUY	10/21/2022 42,000.000	33,367.74		33,367.74 33,367.74	
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	SEL	03/27/2023 24,000.000	18,960.00		18,722.84 18,722.84	237.16
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	SEL	03/27/2023 84,000.000	65,310.00		65,529.93 65,529.93	219.93-
CUSIP # 852234AP8 SQUARE INC 3.5% 06/01/2031-2031 ACCOUNT	SEL	03/28/2023 42,000.000	32,655.00		32,764.97 32,764.97	109.97-
CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC ACCOUNT	SEL	11/15/2022 188.000	7,545.33		8,141.79 8,110.32	564.99-
CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC ACCOUNT	BUY	12/14/2022 1,276.000	46,443.98		46,443.98 46,443.98	
CUSIP # 85571B105 STARWOOD PPTY TR INC ACCOUNT	SEL	02/13/2023 6,169.000	125,151.33		120,589.09 149,104.73	23,953.40-

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ALLIANCE BROKER						
CUSIP # 858155203 STEELCASE INC ACCOUNT	SEL	10/14/2022 6,411.000	43,170.68		76,269.74 76,611.45	33,440.77-
CUSIP # 86333M108 STRIDE INC COM ACCOUNT	BUY	04/26/2022 1,499.000	54,692.36		54,692.36 54,692.36	
CUSIP # 86333M108 STRIDE INC COM ACCOUNT	BUY	09/27/2022 299.000	12,176.18		12,176.18 12,176.18	
CUSIP # 86333M108 STRIDE INC COM ACCOUNT	SEL	12/21/2022 3,123.000	98,560.87		88,083.00 113,965.93	15,405.06-
CUSIP # 86333M108 STRIDE INC COM ACCOUNT	SEL	01/19/2023 2,646.000	85,311.96		74,629.40 96,559.03	11,247.07-
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	05/09/2022 522.000	125,764.78		125,764.78 125,764.78	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	05/10/2022 338.000	80,857.61		80,857.61 80,857.61	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	05/11/2022 134.000	30,899.07		30,899.07 30,899.07	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	05/17/2022 189.000	44,101.58		44,101.58 44,101.58	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	05/23/2022 179.000	41,148.90		41,148.90 41,148.90	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	06/17/2022 421.000	85,417.87		85,417.87 85,417.87	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	07/06/2022 213.000	42,843.54		42,843.54 42,843.54	

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ALLIANCE BROKER						
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	08/01/2022 232.000	50,673.76		50,673.76 50,673.76	
CUSIP # 863667101 STRYKER CORP ACCOUNT	BUY	09/16/2022 184.000	41,560.36		41,560.36 41,560.36	
CUSIP # 866674104 SUN CMNTYS INC ACCOUNT	SEL	08/25/2022 136.000	21,884.23		13,729.21 23,839.44	1,955.21-
CUSIP # 866674104 SUN CMNTYS INC ACCOUNT	SEL	08/26/2022 614.000	98,682.15		61,983.35 107,628.06	8,945.91-
CUSIP # 866674104 SUN CMNTYS INC ACCOUNT	SEL	09/06/2022 161.000	24,654.20		16,252.96 28,221.69	3,567.49-
CUSIP # 866674104 SUN CMNTYS INC ACCOUNT	SEL	09/07/2022 393.000	59,710.19		39,673.38 68,888.97	9,178.78-
CUSIP # 86800U104 SUPER MICRO COMPUTER INC ACCOUNT	BUY	03/17/2023 375.000	34,107.53		34,107.53 34,107.53	
CUSIP # 86800U104 SUPER MICRO COMPUTER INC ACCOUNT	BUY	03/20/2023 592.000	57,187.44		57,187.44 57,187.44	
CUSIP # 87161C501 SYNOVUS FINL CORP ACCOUNT	BUY	09/30/2022 753.000	28,568.82		28,568.82 28,568.82	
CUSIP # 87161C501 SYNOVUS FINL CORP ACCOUNT	BUY	12/13/2022 2,273.000	90,125.59		90,125.59 90,125.59	
CUSIP # 87161C501 SYNOVUS FINL CORP ACCOUNT	SEL	03/20/2023 6,257.000	185,638.69		229,107.17 277,013.41	91,374.72-
CUSIP # 87162W100 SYNNEX CORP	BUY	01/24/2023 593.000	64,426.19		64,426.19 64,426.19	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 87162W100 SYNNEX CORP ACCOUNT	BUY	01/30/2023 493.000	49,962.00		49,962.00 49,962.00	
CUSIP # 87166B102 SYNEOS HEALTH INC ACCOUNT	BUY	04/20/2022 569.000	44,783.49		44,783.49 44,783.49	
CUSIP # 87166B102 SYNEOS HEALTH INC ACCOUNT	BUY	07/18/2022 629.000	44,522.07		44,522.07 44,522.07	
CUSIP # 87166B102 SYNEOS HEALTH INC ACCOUNT	SEL	01/09/2023 1,923.000	68,528.77		97,537.50 152,422.01	83,893.24-
CUSIP # 871829107 SYSCO ACCOUNT	BUY	11/15/2022 2,293.000	193,286.14		193,286.14 193,286.14	
CUSIP # 871829107 SYSCO ACCOUNT	BUY	11/16/2022 2,352.000	200,035.01		200,035.01 200,035.01	
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT	BUY	04/12/2022 3,066.000	190,039.26		190,039.26 190,039.26	
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT	SEL	09/21/2022 2,246.000	145,879.52		159,827.58 136,669.24	9,210.28
CUSIP # 87264AAV7 T-MOBILE USA INC 4.75% 02/01/2028-2023 ACCOUNT	BUY	08/18/2022 600,000.000	598,560.00		598,560.00 598,560.00	
CUSIP # 87264AAV7 T-MOBILE USA INC 4.75% 02/01/2028-2023 ACCOUNT	BUY	08/22/2022 311,000.000	308,757.69		308,757.69 308,757.69	
CUSIP # 87264AAV7 T-MOBILE USA INC 4.75% 02/01/2028-2023	SEL	12/05/2022 515,000.000	505,560.05		512,918.34 512,918.34	7,358.29-

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 87264AAV7 T-MOBILE USA INC 4.75% 02/01/2028-2023 ACCOUNT	SEL	01/12/2023 250,000.000	246,510.00		248,989.49 248,989.49	2,479.49-
CUSIP # 87264AAV7 T-MOBILE USA INC 4.75% 02/01/2028-2023 ACCOUNT	SEL	01/17/2023 146,000.000	145,376.58		145,409.86 145,409.86	33.28-
CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026-2023 ACCOUNT	BUY	07/22/2022 35,000.000	32,550.00		32,550.00 32,550.00	
CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026-2023 ACCOUNT	BUY	07/25/2022 96,000.000	89,400.00		89,400.00 89,400.00	
CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026-2023 ACCOUNT	SEL	01/30/2023 131,000.000	122,356.62		121,950.00 121,950.00	406.62
CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029-2024 ACCOUNT	BUY	01/12/2023 218,000.000	196,356.96		196,356.96 196,356.96	
CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029-2024 ACCOUNT	BUY	01/17/2023 217,000.000	198,099.30		198,099.30 198,099.30	
CUSIP # 87485LAC8 TALOS PRODTN INC 12% 01/15/2026-2023 ACCOUNT	BUY	03/22/2023 89,000.000	93,996.46		93,996.46 93,996.46	
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/07/2022 26,000.000	24,862.50		24,862.50 24,862.50	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/08/2022 26,000.000	24,853.92		24,853.92 24,853.92	
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/10/2022 8,000.000	7,660.00		7,660.00 7,660.00	
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/13/2022 31,000.000	29,643.75		29,643.75 29,643.75	
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/14/2022 11,000.000	10,395.00		10,395.00 10,395.00	
CUSIP # 87612BBS0 TARGA RESOURCES PARTNERS 4.875% SNR NTS 01/02/2031 USD (SEC REGD) 4.875% 02/01/2031 ACCOUNT	BUY	06/29/2022 17,000.000	15,693.38		15,693.38 15,693.38	
CUSIP # 87901J105 TEGNA INC ACCOUNT	BUY	11/18/2022 1,685.000	32,593.29		32,593.29 32,593.29	
CUSIP # 87901J105 TEGNA INC ACCOUNT	BUY	11/28/2022 1,181.000	23,273.02		23,273.02 23,273.02	
CUSIP # 87901J105 TEGNA INC ACCOUNT	BUY	03/01/2023 1,079.000	18,877.32		18,877.32 18,877.32	
CUSIP # 87901J105 TEGNA INC ACCOUNT	BUY	03/01/2023 2,192.000	37,841.37		37,841.37 37,841.37	

Report Of 5% Transactions

AGGREGATE BY BROKER

VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 87901JAH8 TEGNA INC 5% 09/15/2029-2024 ACCOUNT	SEL	11/21/2022 37,000.000	34,595.00		38,508.71 37,090.65	2,495.65-
CUSIP # 87901JAH8 TEGNA INC 5% 09/15/2029-2024 ACCOUNT	SEL	11/22/2022 13,000.000	12,252.50		13,530.09 13,031.85	779.35-
CUSIP # 87901JAH8 TEGNA INC 5% 09/15/2029-2024 ACCOUNT	SEL	11/22/2022 18,000.000	16,920.00		18,733.97 18,044.10	1,124.10-
CUSIP # 87901JAH8 TEGNA INC 5% 09/15/2029-2024 ACCOUNT	SEL	11/23/2022 61,000.000	57,340.00		63,487.33 61,149.45	3,809.45-
CUSIP # 88023U101 TEMPUR-PEDIC INTL INC ACCOUNT	BUY	06/27/2022 2,509.000	55,905.54		55,905.54 55,905.54	
CUSIP # 88023U101 TEMPUR-PEDIC INTL INC ACCOUNT	BUY	07/29/2022 1,646.000	41,620.92		41,620.92 41,620.92	
CUSIP # 88023U101 TEMPUR-PEDIC INTL INC ACCOUNT	BUY	08/23/2022 573.000	15,986.70		15,986.70 15,986.70	
CUSIP # 88023U101 TEMPUR-PEDIC INTL INC ACCOUNT	SEL	10/31/2022 2,308.000	62,743.16		52,575.82 60,450.12	2,293.04
CUSIP # 88023U101 TEMPUR-PEDIC INTL INC ACCOUNT	SEL	03/13/2023 749.000	31,105.72		17,062.08 19,617.48	11,488.24
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	01/31/2023 77,000.000	75,267.50		75,267.50 75,267.50	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	02/01/2023 17,000.000	16,549.50		16,549.50 16,549.50	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	02/02/2023 10,000.000	9,737.50		9,737.50 9,737.50	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	02/03/2023 26,000.000	25,415.00		25,415.00 25,415.00	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	03/16/2023 37,000.000	35,335.00		35,335.00 35,335.00	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	03/22/2023 37,000.000	35,520.00		35,520.00 35,520.00	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	03/30/2023 43,000.000	41,710.00		41,710.00 41,710.00	
CUSIP # 88033GCZ1 TENET HEALTHCARE CORP 4.875% 01/01/2026-2022 ACCOUNT	BUY	04/03/2023 8,000.000	7,810.00		7,810.00 7,810.00	
CUSIP # 88033GDK3 TENET HEALTHCARE CORP 6.125% 10/01/2028 ACCOUNT	BUY	01/26/2023 43,000.000	39,882.50		39,882.50 39,882.50	
CUSIP # 88033GDK3 TENET HEALTHCARE CORP 6.125% 10/01/2028 ACCOUNT	BUY	01/27/2023 91,000.000	84,630.00		84,630.00 84,630.00	
CUSIP#880779103 TEREXCORPNEW ACCOUNT	BUY	10/04/2022 581.000	17,607.73		17,607.73 17,607.73	
CUSIP#880779103 TEREXCORPNEW ACCOUNT	BUY	01/20/2023 738.000	35,423.11		35,423.11 35,423.11	

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DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 88160R101 TESLA MTRS INC ACCOUNT	BUY	11/23/2022 668.000	114,324.93		114,324.93 114,324.93	
CUSIP # 88160R101 TESLA MTRS INC ACCOUNT	BUY	12/23/2022 287.000	39,806.64		39,806.64 39,806.64	
CUSIP # 88160R101 TESLA MTRS INC ACCOUNT	BUY	01/25/2023 448.000	63,150.12		63,150.12 63,150.12	
CUSIP # 88160R101 TESLA MTRS INC ACCOUNT	SEL	03/02/2023 260.000	53,906.37		40,266.03 40,266.03	13,640.34
CUSIP # 883203101 TEXTRON INC ACCOUNT	BUY	10/31/2022 372.000	24,540.84		24,540.84 24,540.84	
CUSIP # 883203101 TEXTRON INC ACCOUNT	BUY	12/08/2022 282.000	20,803.93		20,803.93 20,803.93	
CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC SR ACCOUNT	SEL	10/27/2022 173.000	88,828.79		46,367.59 102,182.45	13,353.66-
CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC SR ACCOUNT	SEL	01/05/2023 151.000	83,412.67		40,471.13 89,188.15	5,775.48-
CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC SR ACCOUNT	SEL	04/03/2023 93.000	52,216.00		24,925.93 54,930.45	2,714.45-
CUSIP # 885160101 THOR IND INC ACCOUNT	BUY	09/30/2022 487.000	36,273.90		36,273.90 36,273.90	
CUSIP # 885160101 THOR IND INC ACCOUNT	SEL	11/21/2022 1,014.000	85,586.23		86,893.36 77,748.80	7,837.43
CUSIP # 889478103 TOLL BROS INC	SEL	08/04/2022 1,503.000	71,571.22		50,683.11 70,671.06	900.16

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ALLIANCE BROKER ACCOUNT						
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/02/2022 10,000.000	9,125.00		9,125.00 9,125.00	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/11/2022 4,000.000	3,605.00		3,605.00 3,605.00	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/11/2022 8,000.000	7,225.00		7,225.00 7,225.00	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/11/2022 47,000.000	42,417.50		42,417.50 42,417.50	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/19/2022 10,000.000	9,078.80		9,078.80 9,078.80	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/20/2022 27,000.000	24,502.50		24,502.50 24,502.50	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	BUY	05/23/2022 26,000.000	23,562.50		23,562.50 23,562.50	
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	SEL	02/17/2023 29,000.000	25,447.50		26,257.37 26,257.37	809.87-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8%11/01/2029-2029 ACCOUNT	SEL	02/27/2023 3,000.000	2,616.03		2,716.28 2,716.28	100.25-

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ALLIANCE BROKER						
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	02/27/2023 37,000.000	32,242.17		33,500.78 33,500.78	1,258.61-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	02/28/2023 5,000.000	4,335.00		4,527.13 4,527.13	192.13-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	03/01/2023 12,000.000	10,425.00		10,865.12 10,865.12	440.12-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	03/02/2023 21,000.000	18,165.00		19,013.96 19,013.96	848.96-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	03/03/2023 8,000.000	6,920.00		7,243.41 7,243.41	323.41-
CUSIP # 88947EAU4 TOLL BROS FIN CORP 3.8% 11/01/2029-2029 ACCOUNT	SEL	03/07/2023 17,000.000	14,620.00		15,392.25 15,392.25	772.25-
CUSIP # 89055F103 TOPBUILD CORP ACCOUNT	BUY	01/20/2023 336.000	63,688.06		63,688.06 63,688.06	
CUSIP # 89115A2K7 THE TORONTO-DOMINION BANK 5.103% 01/09/2026 ACCOUNT	BUY	01/10/2023 390,000.000	389,418.90		389,418.90 389,418.90	
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	05/25/2022 177.000	31,238.86		29,006.05 41,306.49	10,067.63-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	11/08/2022 291.000	59,981.96		47,687.92 67,910.67	7,928.71-

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ALLIANCE BROKER						
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	11/14/2022 252.000	51,647.19		41,296.75 58,809.24	7,162.05-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	11/15/2022 224.000	47,172.64		36,708.22 52,274.88	5,102.24-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	11/21/2022 118.000	25,251.76		19,337.37 27,537.66	2,285.90-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	12/20/2022 204.000	42,952.21		33,430.70 47,607.48	4,655.27-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	12/21/2022 74.000	15,653.93		12,126.82 17,269.38	1,615.45-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	12/27/2022 139.000	29,356.33		22,778.76 32,438.43	3,082.10-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	01/05/2023 121.000	26,956.44		19,829.00 28,237.77	1,281.33-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	01/10/2023 128.000	28,451.23		20,976.13 29,871.36	1,420.13-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	01/11/2023 126.000	27,655.93		20,648.38 29,404.62	1,748.69-
CUSIP # 892356106 TRACTOR SUPPLY CO ACCOUNT	SEL	01/18/2023 671.000	148,445.42		109,960.79 156,591.27	8,145.85-
CUSIP # 893647BP1 TD FUNDING CORP 4.625%01/15/2029-2024 ACCOUNT	BUY	03/30/2023 21,000.000	18,165.00		18,165.00 18,165.00	
CUSIP # 893647BP1 TD FUNDING CORP 4.625%01/15/2029-2024	BUY	03/31/2023 75,000.000	65,437.50		65,437.50 65,437.50	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 89400J107 TRANSUNION ACCOUNT	BUY	08/10/2022 1,210.000	97,023.37		97,023.37 97,023.37	
CUSIP # 89400J107 TRANSUNION ACCOUNT	SEL	02/14/2023 1,210.000	82,887.94		97,023.37 97,023.37	14,135.43-
CUSIP # 894164102 TRAVEL PLUS LEISURE CO ACCOUNT	BUY	08/23/2022 1,096.000	50,760.91		50,760.91 50,760.91	
CUSIP # 894164102 TRAVEL PLUS LEISURE CO ACCOUNT	SEL	03/21/2023 1,383.000	51,827.92		61,325.37 75,951.40	24,123.48-
CUSIP # 89854H102 TTEC HLDGS INC ACCOUNT	SEL	09/27/2022 2,613.000	120,013.65		216,412.58 215,624.76	95,611.11-
CUSIP # 89854H102 TTEC HLDGS INC ACCOUNT	SEL	01/31/2023 1,296.000	63,409.10		39,941.88 106,945.92	43,536.82-
CUSIP # 90041L105 TURNING PT BRANDS INC ACCOUNT	SEL	07/29/2022 1,970.000	47,294.47		88,357.51 66,999.70	19,705.23-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/14/2022 13,000.000	10,465.00		13,217.70 12,252.50	1,787.50-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/19/2022 2,000.000	1,610.00		2,033.49 1,885.00	275.00-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/20/2022 8,000.000	6,500.00		8,133.97 7,540.00	1,040.00-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029	SEL	10/25/2022 29,000.000	23,381.25		29,485.64 27,332.50	3,951.25-

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/26/2022 3,000.000	2,419.14		3,050.24 2,827.50	408.36-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/27/2022 6,000.000	4,852.50		6,100.48 5,655.00	802.50-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/27/2022 8,000.000	6,480.00		8,133.97 7,540.00	1,060.00-
CUSIP # 90138FAC6 TWILIO INC PIDI NTS USD (SEC REGD) 3.625% 03/15/2029 ACCOUNT	SEL	10/28/2022 62,000.000	50,301.22		63,038.26 58,435.00	8,133.78-
CUSIP # 90138FAD4 TWILIO INC 3.875% 03/15/2031-2026 ACCOUNT	SEL	08/15/2022 21,000.000	18,690.00		19,611.79 19,519.92	829.92-
CUSIP # 90138FAD4 TWILIO INC 3.875% 03/15/2031-2026 ACCOUNT	SEL	08/16/2022 6,000.000	5,334.00		5,603.37 5,577.12	243.12-
CUSIP # 90138FAD4 TWILIO INC 3.875% 03/15/2031-2026 ACCOUNT	SEL	08/17/2022 18,000.000	15,975.00		16,810.11 16,731.36	756.36-
CUSIP # 90138FAD4 TWILIO INC 3.875% 03/15/2031-2026 ACCOUNT	SEL	08/25/2022 56,000.000	46,620.00		52,298.12 52,053.12	5,433.12-
CUSIP # 90138FAD4 TWILIO INC 3.875% 03/15/2031-2026 ACCOUNT	SEL	08/29/2022 37,000.000	30,987.50		34,554.11 34,392.24	3,404.74-

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

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ALLIANCE BROKER						
CUSIP # 90184L102 TWITTER INC ACCOUNT	SEL	04/22/2022 4,322.000	197,472.90		153,531.27 167,218.18	30,254.72
CUSIP # 90184L102 TWITTER INC ACCOUNT	SEL	05/06/2022 4,022.000	195,536.57		142,874.31 155,611.18	39,925.39
CUSIP # 902252105 TYLER TECHNOLOGIES INC ACCOUNT	BUY	07/21/2022 726.000	255,928.43		255,928.43 255,928.43	
CUSIP # 902252105 TYLER TECHNOLOGIES INC ACCOUNT	BUY	09/15/2022 238.000	88,053.12		88,053.12 88,053.12	
CUSIP # 902252105 TYLER TECHNOLOGIES INC ACCOUNT	BUY	02/06/2023 281.000	96,504.98		96,504.98 96,504.98	
CUSIP # 902494103 TYSON FOODS INC CLASS A ACCOUNT	SEL	11/15/2022 2,378.000	158,695.28		181,216.37 213,140.14	54,444.86-
CUSIP # 902494103 TYSON FOODS INC CLASS A ACCOUNT	SEL	11/16/2022 2,312.000	152,866.62		176,186.81 207,224.56	54,357.94-
CUSIP # 902973304 US BANCORP DEL ACCOUNT	BUY	09/21/2022 3,766.000	173,226.96		173,226.96 173,226.96	
CUSIP # 90346E103 U S SILICA HLDGS INC ACCOUNT	BUY	03/24/2023 6,178.000	70,796.79		70,796.79 70,796.79	
CUSIP # 90353T100 UBER TECHNOLOGIES INC ACCOUNT	SEL	09/20/2022 2,980.000	94,656.64		95,422.37 106,326.40	11,669.76-
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	BUY	07/15/2022 1,752.000	33,535.91		33,535.91 33,535.91	
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	SEL	09/12/2022 2,456.000	33,675.65		127,300.37 51,724.34	18,048.69-

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ALLIANCE BROKER						
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	SEL	09/13/2022 2,114.000	30,984.61		109,573.69 44,521.68	13,537.07-
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	SEL	09/14/2022 1,336.000	20,394.77		69,248.08 28,136.69	7,741.92-
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	SEL	09/16/2022 1,363.000	19,253.83		70,647.56 28,705.33	9,451.50-
CUSIP # 90364P105 UIPATH INC CL A ACCOUNT	SEL	09/19/2022 831.000	12,507.84		43,072.72 17,501.19	4,993.35-
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	04/29/2022 108.000	43,847.54		23,246.52 43,007.76	839.78
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	05/04/2022 103.000	41,187.41		22,170.29 41,016.66	170.75
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	05/09/2022 84.000	33,102.21		18,080.63 33,450.48	348.27-
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	05/11/2022 96.000	36,921.18		20,663.57 38,229.12	1,307.94-
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	05/23/2022 57.000	20,120.52		12,269.00 22,698.54	2,578.02-
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	06/07/2022 187.000	75,683.50		40,250.92 74,467.14	1,216.36
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	06/09/2022 174.000	72,885.38		37,452.72 69,290.28	3,595.10
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE	SEL	06/10/2022 159.000	67,576.69		34,224.04 63,316.98	4,259.71

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ALLIANCE BROKER ACCOUNT						
CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGRANCE ACCOUNT	SEL	06/13/2022 159.000	67,652.65		34,224.04 63,316.98	4,335.67
CUSIP # 90385V107 ULTRA CLEAN HLDGS INC COM ACCOUNT	SEL	01/25/2023 3,117.000	107,185.56		57,450.36 132,129.63	24,944.07-
CUSIP # 904214103 UMPQUA HLDGS CORP ACCOUNT	SEL	10/14/2022 1,589.000	27,453.64		27,272.43 29,968.54	2,514.90-
CUSIP # 904214103 UMPQUA HLDGS CORP ACCOUNT	SEL	12/23/2022 3,780.000	70,043.68		64,877.16 71,290.80	1,247.12-
CUSIP # 909214306 UNISYS ACCOUNT	BUY	07/27/2022 3,332.000	43,784.81		43,784.81 43,784.81	
CUSIP # 909214306 UNISYS ACCOUNT	SEL	11/28/2022 5,802.000	25,803.80		70,748.08 97,161.51	71,357.71-
CUSIP # 911312106 UNITED PARCEL SERVICE ACCOUNT	SEL	07/12/2022 225.000	41,679.66		25,256.47 48,253.50	6,573.84-
CUSIP # 911312106 UNITED PARCEL SERVICE ACCOUNT	SEL	07/14/2022 335.000	60,300.18		37,604.08 71,844.10	11,543.92-
CUSIP # 911312106 UNITED PARCEL SERVICE ACCOUNT	SEL	12/22/2022 451.000	78,974.87		50,625.20 96,721.46	17,746.59-
CUSIP # 911312106 UNITED PARCEL SERVICE ACCOUNT	SEL	02/03/2023 210.000	38,506.47		23,572.71 45,036.60	6,530.13-
CUSIP # 911363109 UNITED RENTALS INC ACCOUNT	BUY	04/27/2022 921.000	282,710.99		282,710.99 282,710.99	

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ALLIANCE BROKER						
CUSIP # 911365BL7 UNITED RENTALS 5.25% 01/15/2030-2025 ACCOUNT	BUY	11/02/2022 61,000.000	56,730.00		56,730.00 56,730.00	
CUSIP # 911365BL7 UNITED RENTALS 5.25% 01/15/2030-2025 ACCOUNT	BUY	11/03/2022 38,000.000	35,435.00		35,435.00 35,435.00	
CUSIP # 911365BL7 UNITED RENTALS 5.25% 01/15/2030-2025 ACCOUNT	BUY	11/04/2022 9,000.000	8,356.50		8,356.50 8,356.50	
CUSIP # 911365BL7 UNITED RENTALS 5.25% 01/15/2030-2025 ACCOUNT	BUY	11/07/2022 19,000.000	17,480.00		17,480.00 17,480.00	
CUSIP # 912008109 US FOODS HLDG CORP ACCOUNT	BUY	06/14/2022 656.000	19,367.28		19,367.28 19,367.28	
CUSIP # 912008109 US FOODS HLDG CORP ACCOUNT	BUY	11/15/2022 757.000	25,404.16		25,404.16 25,404.16	
CUSIP # 912008109 US FOODS HLDG CORP ACCOUNT	BUY	02/22/2023 616.000	24,332.12		24,332.12 24,332.12	
CUSIP # 912828P79 UNITED STATES TREAS BDS 1.5% 02/28/2023 ACCOUNT	BUY	10/24/2022 431,000.000	427,263.66		427,263.66 427,263.66	
CUSIP # 912828P79 UNITED STATES TREAS BDS 1.5% 02/28/2023 ACCOUNT	SEL	11/01/2022 431,000.000	427,159.79		427,263.66 427,263.66	103.87-
CUSIP # 912828T26 UNITED STATES TREAS BDS 1.375% 09/30/2023 ACCOUNT	SEL	09/02/2022 456,000.000	445,703.06		464,086.28 451,170.96	5,467.90-

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ALLIANCE BROKER						
CUSIP # 912828T26 UNITED STATES TREAS BDS 1.375% 09/30/2023 ACCOUNT	SEL	11/01/2022 465,000.000	451,993.02		473,245.87 460,075.65	8,082.63-
CUSIP # 912828T26 UNITED STATES TREAS BDS 1.375% 09/30/2023 ACCOUNT	SEL	12/02/2022 901,000.000	876,853.20		916,977.49 891,458.41	14,605.21-
CUSIP # 912828T26 UNITED STATES TREAS BDS 1.375% 09/30/2023 ACCOUNT	SEL	12/14/2022 800,000.000	780,122.40		814,186.45 791,528.00	11,405.60-
CUSIP # 912828T26 UNITED STATES TREAS BDS 1.375% 09/30/2023 ACCOUNT	BUY	01/27/2023 203,000.000	198,464.98		198,464.98 198,464.98	
CUSIP # 912828W71 UNITED STATES TREAS BDS 2.125% 03/31/2024 ACCOUNT	SEL	09/20/2022 909,000.000	883,396.20		932,388.51 905,773.05	22,376.85-
CUSIP # 912828W71 UNITED STATES TREAS BDS 2.125% 03/31/2024 ACCOUNT	SEL	09/21/2022 907,000.000	881,345.51		930,337.04 903,780.15	22,434.64-
CUSIP # 912828W71 UNITED STATES TREAS BDS 2.125% 03/31/2024 ACCOUNT	SEL	12/02/2022 39,000.000	37,791.78		40,003.47 38,861.55	1,069.77-
CUSIP # 912828YE4 UNITED STATES TREAS BDS 0% PIDI NTS 31/08/2024 USD (AC-2024) 1.25% 08/31/2024 ACCOUNT	SEL	12/02/2022 1,963,000.000	1,860,242.84		1,986,878.41 1,908,860.46	48,617.62-
CUSIP # 912828YE4 UNITED STATES TREAS BDS 0% PIDI NTS 31/08/2024 USD (AC-2024) 1.25% 08/31/2024 ACCOUNT	SEL	02/28/2023 514,000.000	485,828.69		520,252.42 499,823.88	13,995.19-

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ALLIANCE BROKER						
CUSIP # 912828YF1 UNITED STATES TREAS BDS 1.5% PIDI NTS 15/09/2022 USD (AR-2022) 1.5% 09/15/2022 ACCOUNT	SEL	05/13/2022 821,000.000	821,670.76		824,227.98 823,052.50	1,381.74-
CUSIP # 912828YF1 UNITED STATES TREAS BDS 1.5% PIDI NTS 15/09/2022 USD (AR-2022) 1.5% 09/15/2022 ACCOUNT	SEL	08/30/2022 448,000.000	447,928.32		449,761.43 449,120.00	1,191.68-
CUSIP # 912828YF1 UNITED STATES TREAS BDS 1.5% PIDI NTS 15/09/2022 USD (AR-2022) 1.5% 09/15/2022 ACCOUNT	SEL	09/02/2022 584,000.000	583,747.13		586,296.15 585,460.00	1,712.87-
CUSIP # 912828ZC7 UNITED STATES TREAS BDS 1.125% PIDI NTS 28/02/2025 USD (V-2025) 1.125% 02/28/2025 ACCOUNT	SEL	06/30/2022 1,426,000.000	1,353,246.91		1,471,879.08 1,372,082.94	18,836.03-
CUSIP # 912828ZC7 UNITED STATES TREAS BDS 1.125% PIDI NTS 28/02/2025 USD (V-2025) 1.125% 02/28/2025 ACCOUNT	BUY	07/26/2022 8,000.000	7,627.53		7,627.53 7,627.53	
CUSIP # 912828ZC7 UNITED STATES TREAS BDS 1.125% PIDI NTS 28/02/2025 USD (V-2025) 1.125% 02/28/2025 ACCOUNT	SEL	12/02/2022 335,000.000	313,459.50		345,624.81 322,316.62	8,857.12-
CUSIP # 91282CAJ0 UNITED STATES TREAS 0.25% PIDI NTS 31/08/2025 USD (AC-2025) .25% 08/31/2025 ACCOUNT	BUY	09/22/2022 1,592,000.000	1,447,481.42		1,447,481.42 1,447,481.42	
CUSIP # 91282CAJ0 UNITED STATES TREAS 0.25% PIDI NTS 31/08/2025 USD (AC-2025) .25% 08/31/2025 ACCOUNT	SEL	12/02/2022 2,725,000.000	2,460,260.80		2,607,141.87 2,509,040.66	48,779.86-

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ALLIANCE BROKER						
CUSIP # 91282CAJ0 UNITED STATES TREAS 0.25% PIDI NTS 31/08/2025 USD (AC-2025) .25% 08/31/2025 ACCOUNT	BUY	12/14/2022 80,000.000	72,337.76		72,337.76 72,337.76	
CUSIP # 91282CAJ0 UNITED STATES TREAS 0.25% PIDI NTS 31/08/2025 USD (AC-2025) .25% 08/31/2025 ACCOUNT	BUY	01/04/2023 592,000.000	533,264.72		533,264.72 533,264.72	
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT	SEL	04/13/2022 1,730,000.000	1,610,650.76		1,698,599.79 1,629,383.20	18,732.44-
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT	SEL	08/30/2022 993,000.000	906,923.78		974,976.65 935,247.12	28,323.34-
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT	BUY	09/02/2022 653,000.000	593,823.83		593,823.83 593,823.83	
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT	SEL	12/02/2022 1,461,000.000	1,318,776.03		1,409,431.42 1,364,807.29	46,031.26-
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 ACCOUNT	SEL	02/24/2023 466,000.000	415,775.92		449,551.71 435,318.41	19,542.49-
CUSIP # 91282CDG3 UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026	SEL	03/22/2023 111,000.000	100,610.73		107,082.06 103,691.72	3,080.99-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 91282CDJ7 UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 ACCOUNT	SEL	04/25/2022 1,099,000.000	958,958.83		1,062,771.47 1,008,849.03	49,890.20-
CUSIP # 91282CDJ7 UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 ACCOUNT	SEL	11/01/2022 750,000.000	600,876.00		725,276.25 688,477.50	87,601.50-
CUSIP # 91282CDJ7 UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 ACCOUNT	SEL	12/01/2022 97,000.000	79,494.12		93,802.39 89,043.09	9,548.97-
CUSIP # 91282CDJ7 UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 ACCOUNT	SEL	12/02/2022 2,069,000.000	1,733,101.99		2,000,795.42 1,899,279.93	166,177.94-
CUSIP # 91282CDJ7 UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 ACCOUNT	SEL	02/28/2023 257,000.000	208,791.43		248,527.99 235,918.29	27,126.86-
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 ACCOUNT	BUY	04/06/2022 678,000.000	638,169.53		638,169.53 638,169.53	
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 ACCOUNT	BUY	04/27/2022 405,000.000	375,022.31		375,022.31 375,022.31	
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 ACCOUNT	BUY	05/13/2022 890,000.000	815,848.76		815,848.76 815,848.76	
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032	BUY	09/02/2022 89,000.000	79,046.95		79,046.95 79,046.95	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 ACCOUNT	SEL	12/02/2022 985,000.000	858,985.01		911,477.32 911,477.32	52,492.31-
CUSIP # 91282CDY4 UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 ACCOUNT	BUY	12/14/2022 237,000.000	207,042.73		207,042.73 207,042.73	
CUSIP # 91282CET4 UNITED STATES TREAS 2.625% NTS 31/05/2027 USD (Z-2027) 2.625% 05/31/2027 ACCOUNT	BUY	06/30/2022 2,576,000.000	2,512,414.02		2,512,414.02 2,512,414.02	
CUSIP # 91282CET4 UNITED STATES TREAS 2.625% NTS 31/05/2027 USD (Z-2027) 2.625% 05/31/2027 ACCOUNT	SEL	12/02/2022 1,449,000.000	1,383,450.14		1,413,232.89 1,413,232.89	29,782.75-
CUSIP # 91282CFB2 UNITED STATES TREAS 0% NTS 31/07/2027 USD (AB-2027) 2.75% 07/31/2027 ACCOUNT	BUY	11/01/2022 1,646,000.000	1,542,808.97		1,542,808.97 1,542,808.97	
CUSIP # 91282CFB2 UNITED STATES TREAS 0% NTS 31/07/2027 USD (AB-2027) 2.75% 07/31/2027 ACCOUNT	SEL	12/02/2022 857,000.000	821,612.76		803,272.96 803,272.96	18,339.80
CUSIP # 91282CFB2 UNITED STATES TREAS 0% NTS 31/07/2027 USD (AB-2027) 2.75% 07/31/2027 ACCOUNT	BUY	12/14/2022 546,000.000	523,969.99		523,969.99 523,969.99	
CUSIP # 91282CGK1 UNITED STATES TREAS 1.125% 01/15/2033	BUY	03/02/2023 202,000.000	193,365.95		193,365.95 193,365.95	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/09/2022 20,000.000	19,400.00		21,538.87 20,838.00	1,438.00-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/10/2022 4,000.000	3,870.00		4,307.77 4,167.60	297.60-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/13/2022 12,000.000	11,451.60		12,923.32 12,502.80	1,051.20-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/14/2022 5,000.000	4,712.50		5,384.72 5,209.50	497.00-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/17/2022 4,000.000	3,710.00		4,307.77 4,167.60	457.60-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/17/2022 22,000.000	20,515.00		23,692.76 22,921.80	2,406.80-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/21/2022 13,000.000	11,960.00		14,000.26 13,544.70	1,584.70-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/22/2022 4,000.000	3,692.52		4,307.77 4,167.60	475.08-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/24/2022 7,000.000	6,405.00		7,538.60 7,293.30	888.30-

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AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/27/2022 2,000.000	1,830.00		2,153.89 2,083.80	253.80-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/27/2022 4,000.000	3,668.00		4,307.77 4,167.60	499.60-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	06/28/2022 7,000.000	6,405.00		7,538.61 7,293.30	888.30-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	07/01/2022 3,000.000	2,609.55		3,230.83 3,125.70	516.15-
CUSIP # 912909AU2 US STEEL CORP 6.875% 03/01/2029-2024 ACCOUNT	SEL	07/01/2022 17,000.000	14,934.50		18,308.04 17,712.30	2,777.80-
CUSIP # 91324P102 UNITEDHEALTH GROUP INC ACCOUNT	SEL	01/06/2023 244.000	123,724.90		61,606.97 124,432.68	707.78-
CUSIP # 91332U101 UNITY SOFTWARE INC COM ACCOUNT	BUY	07/15/2022 2,203.000	72,635.77		72,635.77 72,635.77	
CUSIP # 91332U101 UNITY SOFTWARE INC COM ACCOUNT	BUY	09/21/2022 546.000	19,824.39		19,824.39 19,824.39	
CUSIP # 91332U101 UNITY SOFTWARE INC COM ACCOUNT	SEL	03/08/2023 1,656.000	50,967.13		113,900.03 103,959.50	52,992.37-
CUSIP # 913456109 UNIVERSAL CORP ACCOUNT	SEL	08/04/2022 857.000	47,350.73		44,188.61 49,765.99	2,415.26-
CUSIP # 913456109 UNIVERSAL CORP	SEL	12/23/2022 1,470.000	78,443.13		75,796.11 85,362.90	6,919.77-

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ALLIANCE BROKER ACCOUNT						
CUSIP # 91347P105 UNIVERSAL DISPLAY CORP ACCOUNT	SEL	06/23/2022 972.000	106,230.06		136,828.13 162,275.40	56,045.34-
CUSIP # 913903100 UNIVERSAL HEALTH SVCS INC CL B ACCOUNT	BUY	07/27/2022 149.000	16,574.31		16,574.31 16,574.31	
CUSIP # 913903100 UNIVERSAL HEALTH SVCS INC CL B ACCOUNT	BUY	10/28/2022 216.000	23,517.00		23,517.00 23,517.00	
CUSIP # 913903100 UNIVERSAL HEALTH SVCS INC CL B ACCOUNT	SEL	01/13/2023 702.000	101,371.52		91,089.72 95,924.41	5,447.11
CUSIP # 919794107 VALLEY NATL BANCORP ACCOUNT	SEL	07/27/2022 2,547.000	28,328.87		28,207.51 33,161.94	4,833.07-
CUSIP # 919794107 VALLEY NATL BANCORP ACCOUNT	BUY	10/14/2022 3,350.000	37,279.81		37,279.81 37,279.81	
CUSIP # 92047W101 VALVOLINE INC ACCOUNT	SEL	05/06/2022 672.000	20,368.21		13,620.08 21,208.32	840.11-
CUSIP # 92047W101 VALVOLINE INC ACCOUNT	SEL	06/13/2022 2,276.000	75,512.54		46,129.92 71,830.56	3,681.98
CUSIP # 92047W101 VALVOLINE INC ACCOUNT	SEL	10/06/2022 1,082.000	28,872.39		21,929.95 34,147.92	5,275.53-
CUSIP # 92047W101 VALVOLINE INC ACCOUNT	SEL	03/06/2023 803.000	28,258.54		16,275.19 25,342.68	2,915.86
CUSIP # 922042775 VANGUARD FTSE ALL WORLD EX-US INDEX FD ACCOUNT	BUY	11/07/2022 16,445.000	751,454.28		751,454.28 751,454.28	

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ALLIANCE BROKER						
CUSIP # 922042775 VANGUARD FTSE ALL WORLD EX-US INDEX FD ACCOUNT	SEL	02/22/2023 82,882.000	4,429,112.65		3,723,352.80 4,751,410.42	322,297.77-
CUSIP # 92240M108 VECTOR GROUP LTD ACCOUNT	BUY	12/23/2022 8,167.000	94,661.25		94,661.25 94,661.25	
CUSIP # 922908652 VANGUARD INDEX FDS EXTD MARKET VIPERS ACCOUNT	BUY	12/23/2022 1,129.000	152,753.70		152,753.70 152,753.70	
CUSIP # 922908736 VANGUARD GROWTH ACCOUNT	BUY	06/02/2022 266.000	65,420.04		65,420.04 65,420.04	
CUSIP # 92290BAA9 VERIZON OWNER TRUST ABS .47% 02/20/2025 ACCOUNT	SEL	06/28/2022 1,575,000.000	1,548,729.00		1,574,669.25 1,553,223.74	4,494.74-
CUSIP # 92343V104 VERIZON COMMNS INC ACCOUNT	BUY	09/21/2022 5,441.000	222,855.74		222,855.74 222,855.74	
CUSIP # 923451108 VERITEX HLDGS INC ACCOUNT	BUY	10/28/2022 2,391.000	71,412.24		71,412.24 71,412.24	
CUSIP # 92552R406 VIAD CORP ACCOUNT	BUY	07/26/2022 414.000	12,846.21		12,846.21 12,846.21	
CUSIP # 92552R406 VIAD CORP ACCOUNT	SEL	08/26/2022 1,522.000	61,423.47		64,673.02 52,335.33	9,088.14
CUSIP # 92556V106 VIATRIS INC COM ACCOUNT	SEL	05/04/2022 41,254.000	421,221.82		692,855.53 448,843.52	27,621.70-
CUSIP # 92556V106 VIATRIS INC COM ACCOUNT	SEL	05/05/2022 23,221.000	239,463.01		389,993.66 252,644.48	13,181.47-

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ALLIANCE BROKER						
CUSIP # 926400102 VICTORIA'S SECRET CO COMMON STOCK ACCOUNT	SEL	01/09/2023 2,746.000	86,477.79		149,306.56 141,034.56	54,556.77-
CUSIP # 92826C839 VISA INC CL A ACCOUNT	BUY	04/25/2022 535.000	116,829.82		116,829.82 116,829.82	
CUSIP # 92852X103 VITESSE ENERGY INC. COMMON STOCK ACCOUNT	SEL	01/23/2023 177.000	2,792.88		2,029.00 2,029.00	763.88
CUSIP # 929089100 VOYA FINL INC ACCOUNT	BUY	09/16/2022 1,125.000	70,414.09		70,414.09 70,414.09	
CUSIP # 929089100 VOYA FINL INC ACCOUNT	BUY	09/21/2022 700.000	44,224.81		44,224.81 44,224.81	
CUSIP # 929089100 VOYA FINL INC ACCOUNT	BUY	12/13/2022 851.000	52,653.07		52,653.07 52,653.07	
CUSIP # 929089100 VOYA FINL INC ACCOUNT	BUY	01/20/2023 550.000	37,565.28		37,565.28 37,565.28	
CUSIP # 929566107 WABASH NATL CORP ACCOUNT	SEL	12/27/2022 4,862.000	112,642.67		75,947.36 72,152.08	40,490.59
CUSIP # 947890109 WEBSTER FINL CORP WATERBURY CONN ACCOUNT	SEL	03/13/2023 456.000	21,732.05		26,036.43 25,590.72	3,858.67-
CUSIP # 95000U2K8 WELLS FARGO & CO SR NT 2.164% 02/11/2026-2025 ACCOUNT	SEL	11/16/2022 1,149,000.000	1,066,363.92		1,200,719.05 1,112,576.70	46,212.78-
CUSIP # 95000U2K8 WELLS FARGO & CO SR NT 2.164% 02/11/2026-2025 ACCOUNT	SEL	12/05/2022 241,000.000	225,040.98		251,847.95 233,360.30	8,319.32-

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ALLIANCE BROKER						
CUSIP # 95000U2X0 WELLS FARGO & CO SR NT 3.908% 04/25/2026-2025 ACCOUNT	BUY	11/16/2022 1,164,000.000	1,118,836.80		1,118,836.80 1,118,836.80	
CUSIP # 95000U2X0 WELLS FARGO & CO SR NT 3.908% 04/25/2026-2025 ACCOUNT	SEL	12/05/2022 567,000.000	550,987.92		545,000.40 545,000.40	5,987.52
CUSIP # 950755108 WERNER ENTERPRISE INC ACCOUNT	BUY	04/04/2023 265.000	11,920.28		11,920.28 11,920.28	
CUSIP # 95082P105 WESCO INTERNATIONAL INC ACCOUNT	SEL	01/26/2023 321.000	43,980.39		13,609.33 41,774.94	2,205.45
CUSIP # 95082P105 WESCO INTERNATIONAL INC ACCOUNT	SEL	03/13/2023 104.000	17,875.37		4,409.25 13,534.56	4,340.81
CUSIP # 958102105 WESTERN DIGITAL CORP ACCOUNT	SEL	02/22/2023 1,850.000	76,903.29		101,941.04 91,852.50	14,949.21-
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75%02/15/2026-2025 ACCOUNT	BUY	02/08/2023 27,000.000	26,088.75		26,088.75 26,088.75	
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75%02/15/2026-2025 ACCOUNT	BUY	02/09/2023 4,000.000	3,860.80		3,860.80 3,860.80	
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75%02/15/2026-2025 ACCOUNT	BUY	02/10/2023 8,000.000	7,748.00		7,748.00 7,748.00	
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75%02/15/2026-2025 ACCOUNT	BUY	02/13/2023 5,000.000	4,838.50		4,838.50 4,838.50	

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ALLIANCE BROKER						
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75% 02/15/2026-2025 ACCOUNT	BUY	02/14/2023 78,000.000	75,075.00		75,075.00 75,075.00	
CUSIP # 958102AM7 WESTERN DIGITAL CORP SR NT 4.75% 02/15/2026-2025 ACCOUNT	BUY	03/02/2023 11,000.000	10,408.75		10,408.75 10,408.75	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	SEL	04/28/2022 10,000.000	9,125.00		9,866.79 9,750.00	625.00-
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	SEL	05/09/2022 19,000.000	16,435.00		18,746.90 18,525.00	2,090.00-
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	05/17/2022 58,000.000	49,102.22		49,102.22 49,102.22	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	05/20/2022 5,000.000	4,268.75		4,268.75 4,268.75	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	06/14/2022 27,000.000	23,760.00		23,760.00 23,760.00	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	06/27/2022 11,000.000	9,196.00		9,196.00 9,196.00	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	06/29/2022 2,000.000	1,695.00		1,695.00 1,695.00	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049	BUY	06/29/2022 16,000.000	13,480.00		13,480.00 13,480.00	

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ALLIANCE BROKER ACCOUNT						
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	06/30/2022 13,000.000	10,952.50		10,952.50 10,952.50	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	BUY	07/07/2022 5,000.000	4,104.00		4,104.00 4,104.00	
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	SEL	12/19/2022 9,000.000	7,740.00		7,657.13 7,657.13	82.87
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	SEL	12/19/2022 56,000.000	48,020.00		47,644.34 47,644.34	375.66
CUSIP # 958667AA5 WESTERN MIDSTREAM OPERATING LP 5.5% 02/01/2050-2049 ACCOUNT	SEL	12/20/2022 72,000.000	61,380.00		61,257.00 61,257.00	123.00
CUSIP # 959802109 WESTERN UN CO ACCOUNT	SEL	10/24/2022 4,878.000	64,793.47		97,925.36 91,413.72	26,620.25-
CUSIP # 96208T104 WEX INC ACCOUNT	BUY	03/17/2023 528.000	90,516.94		90,516.94 90,516.94	
CUSIP#963320106 WHIRLPOOLCORP ACCOUNT	BUY	06/10/2022 443.000	75,216.97		75,216.97 75,216.97	
CUSIP#963320106 WHIRLPOOLCORP ACCOUNT	SEL	10/24/2022 443.000	58,256.26		75,216.97 75,216.97	16,960.71-
CUSIP # 966387508 WHITING PETE CORP NEW COM NEW ACCOUNT	BUY	05/05/2022 408.000	30,685.44		30,685.44 30,685.44	

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ALLIANCE BROKER						
CUSIP # 968223206 WILEY JOHN & SONS INC CL A ACCOUNT	BUY	09/12/2022 1,560.000	71,857.66		71,857.66 71,857.66	
CUSIP # 968223206 WILEY JOHN & SONS INC CL A ACCOUNT	BUY	01/24/2023 611.000	26,926.83		26,926.83 26,926.83	
CUSIP # 974155103 WINGSTOP INC ACCOUNT	BUY	02/21/2023 1,592.000	277,756.24		277,756.24 277,756.24	
CUSIP # 97650W108 WINTRUST FINL CORP ACCOUNT	BUY	06/27/2022 445.000	34,847.95		34,847.95 34,847.95	
CUSIP # 97650W108 WINTRUST FINL CORP ACCOUNT	BUY	07/18/2022 566.000	44,313.78		44,313.78 44,313.78	
CUSIP # 97650W108 WINTRUST FINL CORP ACCOUNT	BUY	10/07/2022 258.000	22,512.95		22,512.95 22,512.95	
CUSIP # 98138H101 WORKDAY INC ACCOUNT	SEL	11/09/2022 354.000	47,545.18		84,199.69 84,768.84	37,223.66-
CUSIP # 985817105 YELP INC ACCOUNT	SEL	05/06/2022 967.000	31,966.53		28,529.94 32,984.37	1,017.84-
CUSIP # 985817105 YELP INC ACCOUNT	SEL	08/23/2022 2,217.000	79,256.60		65,409.39 75,621.87	3,634.73
CUSIP # 988498AR2 YUM! BRANDS INC 5.375% 04/01/2032-2027 ACCOUNT	BUY	12/23/2022 80,000.000	75,000.00		75,000.00 75,000.00	
CUSIP # 988498AR2 YUM! BRANDS INC 5.375% 04/01/2032-2027 ACCOUNT	BUY	12/30/2022 51,000.000	47,940.00		47,940.00 47,940.00	

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ALLIANCE BROKER						
CUSIP # 98936J101 ZENDESK INC ACCOUNT	SEL	06/22/2022 2,242.000	125,395.32		216,373.71 269,690.18	144,294.86-
CUSIP # 98943L107 ZENTALIS PHARMACEUTICALS INC COM ACCOUNT	SEL	09/15/2022 2,178.000	57,907.33		158,469.01 100,492.92	42,585.59-
CUSIP # 98956PAU6 ZIMMER BIOMET HOLDINGS, INC 1.45% 11/22/2024-2022 ACCOUNT	BUY	04/07/2022 958,000.000	915,723.46		915,723.46 915,723.46	
CUSIP # 98956PAU6 ZIMMER BIOMET HOLDINGS, INC 1.45% 11/22/2024-2022 ACCOUNT	SEL	12/05/2022 543,000.000	504,984.57		519,037.41 519,037.41	14,052.84-
CUSIP # 98978V103 ZOETIS INC ACCOUNT	SEL	02/24/2023 476.000	79,500.36		51,771.44 89,768.84	10,268.48-
CUSIP # 98978V103 ZOETIS INC ACCOUNT	SEL	02/28/2023 340.000	56,265.56		36,979.60 64,120.60	7,855.04-
CUSIP # G0585R106 ASSURED GUARANTY LTD ACCOUNT	BUY	08/09/2022 423.000	22,164.65		22,164.65 22,164.65	
CUSIP # G0585R106 ASSURED GUARANTY LTD ACCOUNT	SEL	08/26/2022 1,331.000	71,190.49		41,297.23 83,093.15	11,902.66-
CUSIP # G0585R106 ASSURED GUARANTY LTD ACCOUNT	SEL	01/19/2023 917.000	55,149.13		28,451.96 57,247.50	2,098.37-
CUSIP # G0692U109 AXIS CAPITAL HOLDINGS LTD ACCOUNT	BUY	10/24/2022 331.000	16,308.07		16,308.07 16,308.07	
CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD ACCOUNT	BUY	05/05/2022 1,638.000	43,864.00		43,864.00 43,864.00	

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ALLIANCE BROKER						
CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD ACCOUNT	BUY	06/13/2022 789.000	21,779.95		21,779.95 21,779.95	
CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD ACCOUNT	SEL	01/09/2023 2,709.000	69,173.00		81,375.68 69,148.36	24.64
CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD ACCOUNT	SEL	03/20/2023 1,179.000	33,383.94		35,415.99 30,094.47	3,289.47
CUSIP # G29183103 EATON CORP PLC ACCOUNT	BUY	08/01/2022 112.000	16,363.10		16,363.10 16,363.10	
CUSIP # G3198U102 ESSENT GROUP LTD ACCOUNT	SEL	04/26/2022 1,577.000	65,531.90		49,745.50 64,988.17	543.73
CUSIP # G3223R108 EVEREST RE GROUP LTD ACCOUNT	BUY	09/29/2022 117.000	29,164.40		29,164.40 29,164.40	
CUSIP # G36738105 FRESH DEL MONTE PRODUCE INC ACCOUNT	SEL	05/06/2022 2,489.000	61,129.77		71,263.11 64,489.99	3,360.22-
CUSIP # G4412G101 HERBALIFE LTD ACCOUNT	BUY	12/20/2022 5,193.000	72,157.77		72,157.77 72,157.77	
CUSIP # G4705A100 ICON PLC ACCOUNT	BUY	05/24/2022 327.000	70,315.89		70,315.89 70,315.89	
CUSIP # G4705A100 ICON PLC ACCOUNT	BUY	06/14/2022 117.000	25,783.71		25,783.71 25,783.71	
CUSIP # G4705A100 ICON PLC ACCOUNT	BUY	07/18/2022 352.000	71,698.53		71,698.53 71,698.53	
CUSIP # G4705A100 ICON PLC ACCOUNT	BUY	09/08/2022 312.000	64,956.50		64,956.50 64,956.50	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # G4705A100 ICON PLC ACCOUNT	BUY	02/27/2023 42.000	9,327.88		9,327.88 9,327.88	
CUSIP # G4863A108 INTERNATIONAL GAME TECHNOLOGY ACCOUNT	BUY	07/27/2022 377.000	6,876.44		6,876.44 6,876.44	
CUSIP # G4863A108 INTERNATIONAL GAME TECHNOLOGY ACCOUNT	BUY	11/30/2022 472.000	11,260.55		11,260.55 11,260.55	
CUSIP # G4863A108 INTERNATIONAL GAME TECHNOLOGY ACCOUNT	BUY	03/02/2023 1,068.000	28,823.50		28,823.50 28,823.50	
CUSIP # G48833118 WEATHERFORD INTERNATIONAL PL ACCOUNT	BUY	03/17/2023 1,862.000	101,357.97		101,357.97 101,357.97	
CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC ACCOUNT	SEL	05/06/2022 433.000	66,491.62		54,547.30 67,405.11	913.49-
CUSIP # G6095L109 APTIV PLC ACCOUNT	BUY	07/15/2022 318.000	28,524.50		28,524.50 28,524.50	
CUSIP # G6375R107 NATIONAL ENERGY SERVCES REUNITED ACCOUNT	BUY	12/29/2022 3,300.000	22,102.74		22,102.74 22,102.74	
CUSIP # G6564A105 NOMAD ACCOUNT	BUY	09/23/2022 3,318.000	55,695.62		55,695.62 55,695.62	
CUSIP # G6564A105 NOMAD ACCOUNT	SEL	10/26/2022 6,848.000	88,747.36		127,896.64 135,403.02	46,655.66-
CUSIP # G6674U108 NOVOCURE LTD ACCOUNT	SEL	01/24/2023 1,441.000	127,707.28		112,659.17 119,386.85	8,320.43
CUSIP # G6674U108 NOVOCURE LTD	SEL	01/25/2023 552.000	48,691.57		43,156.05 45,733.20	2,958.37

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT						
CUSIP # G6829J107 ORTHO CLINICAL DIAGNOSTICS ACCOUNT	SEL	06/01/2022 8,944.000	63,860.16		154,558.92 166,895.04	103,034.88-
CUSIP # G7496G103 RENAISSANCE RE HLDGS LTD ACCOUNT	BUY	09/29/2022 129.000	17,139.83		17,139.83 17,139.83	
CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC ACCOUNT	SEL	01/18/2023 3,046.000	137,867.02		175,389.34 154,889.10	17,022.08-
CUSIP # G8232Y101 SMART GLOBAL HOLDINGS INC ACCOUNT	BUY	04/18/2022 3,177.000	74,245.54		74,245.54 74,245.54	
CUSIP # G8232Y101 SMART GLOBAL HOLDINGS INC ACCOUNT	SEL	03/09/2023 5,631.000	90,192.69		152,800.66 137,632.36	47,439.67-
CUSIP # G9618E107 WHITE MOUNTAINS INSURANCE ACCOUNT	BUY	10/28/2022 103.000	141,593.40		141,593.40 141,593.40	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	04/12/2022 228.000	18,441.05		18,441.05 18,441.05	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	04/13/2022 176.000	14,210.73		14,210.73 14,210.73	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	04/14/2022 209.000	16,591.42		16,591.42 16,591.42	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	05/17/2022 218.000	15,395.07		15,395.07 15,395.07	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	05/19/2022 618.000	44,596.80		44,596.80 44,596.80	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTHER EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	09/21/2022 255.000	16,979.02		16,979.02 16,979.02	
CUSIP # H01301128 ALCON INC ACCOUNT	BUY	09/22/2022 478.000	31,201.78		31,201.78 31,201.78	
CUSIP # M22465104 CHECK POINT SOFTWARE TECH ADR ACCOUNT	BUY	10/03/2022 584.000	65,510.78		65,510.78 65,510.78	
CUSIP # M22465104 CHECK POINT SOFTWARE TECH ADR ACCOUNT	BUY	10/31/2022 315.000	39,745.66		39,745.66 39,745.66	
CUSIP # M22465104 CHECK POINT SOFTWARE TECH ADR ACCOUNT	BUY	01/18/2023 487.000	62,247.27		62,247.27 62,247.27	
CUSIP # M6191J100 JFROG LTD ACCOUNT	BUY	06/27/2022 5,980.000	131,412.29		131,412.29 131,412.29	
CUSIP # M6191J100 JFROG LTD ACCOUNT	BUY	01/24/2023 1,767.000	40,959.06		40,959.06 40,959.06	
CUSIP # M6191J100 JFROG LTD ACCOUNT	BUY	01/25/2023 1,752.000	42,240.72		42,240.72 42,240.72	
CUSIP # M6191J100 JFROG LTD ACCOUNT	BUY	02/27/2023 393.000	9,128.25		9,128.25 9,128.25	
CUSIP#N07059210 ASMLHOLDINGNV ACCOUNT	BUY	09/21/2022 78.000	36,547.10		36,547.10 36,547.10	
CUSIP#N07059210 ASMLHOLDINGNV ACCOUNT	BUY	10/26/2022 23.000	10,759.98		10,759.98 10,759.98	
CUSIP#N07059210 ASMLHOLDINGNV ACCOUNT	BUY	11/10/2022 146.000	73,069.00		73,069.00 73,069.00	

INDIANA STATE COUNCIL OF
CARPENTERS PENSION FUND

ACCOUNT STATEMENT

Statement Period 04/01/2022 through 03/31/2023

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 592,231,717.98 THRESHOLD 29,611,585.90

DESCRIPTION	TRAN TYPE	SETTLE DATE/ SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSES	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP#N07059210 ASML HOLDING NV ACCOUNT	SEL	02/08/2023 102.000	67,652.92		40,220.40 63,958.86	3,694.06
CUSIP # N6596X109 NXP SEMICONDUCTORS NV ACCOUNT	SEL	04/05/2022 173.000	31,445.49		21,487.51 32,018.84	573.35-
CUSIP # N6596X109 NXP SEMICONDUCTORS NV ACCOUNT	SEL	04/07/2022 167.000	29,261.22		20,742.28 30,908.36	1,647.14-
CUSIP # N6596X109 NXP SEMICONDUCTORS NV ACCOUNT	SEL	04/11/2022 211.000	36,409.00		26,207.31 39,051.88	2,642.88-
CUSIP # N6596X109 NXP SEMICONDUCTORS NV ACCOUNT	SEL	04/12/2022 782.000	131,028.90		97,128.53 144,732.56	13,703.66-
CUSIP # N6596X109 NXP SEMICONDUCTORS NV ACCOUNT	SEL	04/13/2022 71.000	11,807.29		8,818.58 13,140.68	1,333.39-
CUSIP # Y2573F102 FLEX LTD ACCOUNT	BUY	10/31/2022 1,115.000	21,300.85		21,300.85 21,300.85	

695 PURCHASES FOR 57,981,080.36 665 SALES FOR 179,221,222.91 BROKER AGGREGATE TOTAL 237,202,303.27

Schedule R, line 13e - Information on Contribution Rates and Base Units

Indiana State Council of Carpenters Pension Fund
EIN: 35-6060378
Plan Number: 001
Year Ended 3/31/23

Name of Employer	Contribution Rates	Base Unit Measure
Weigand Construction Co., Inc.:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
CNE2:		
Journeyman	$11.10	per hour
Apprentice	$5.55	per hour
CNE3:		
Journeyman	$10.56	per hour
Apprentice	$5.28	per hour
Rosema Corporation:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
CNE2:		
Journeyman	$11.10	per hour
Apprentice	$5.55	per hour
CNE3:		
Journeyman	$10.56	per hour
Apprentice	$5.28	per hour
Brandsafway Industries, LLC:		
CSI5:		
Journeyman	$10.27	per hour
Apprentice	$5.14	per hour
CSI6:		
Journeyman	$10.87	per hour
Apprentice	$5.44	per hour
CSI7B		
Journeyman	$10.87	per hour
Apprentice	$5.44	per hour
CSI8:		
Journeyman	$10.52	per hour
Apprentice	$5.26	per hour

Schedule R, line 13e - Information on Contribution Rates and Base Units
(Continued)

Indiana State Council of Carpenters Pension Fund
EIN: 35-6060378
Plan Number: 001
Year Ended 3/31/23

Name of Employer	Contribution Rates	Base Unit Measure
Hagerman Inc.:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
CNE2:		
Journeyman	$11.10	per hour
Apprentice	$5.55	per hour
CNE3:		
Journeyman	$10.56	per hour
Apprentice	$5.28	per hour
Ziolkowski Construction Inc.:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
Gibson-Lewis, LLC:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
CNE2:		
Journeyman	$11.10	per hour
Apprentice	$5.55	per hour
CNE3:		
Journeyman	$10.56	per hour
Apprentice	$5.28	per hour
Solid Platforms:		
CSI5:		
Journeyman	$10.27	per hour
Apprentice	$5.14	per hour
CSI6:		
Journeyman	$10.87	per hour
Apprentice	$5.44	per hour

Schedule R, line 13e - Information on Contribution Rates and Base Units
(Continued)

Indiana State Council of Carpenters Pension Fund
EIN: 35-6060378
Plan Number: 001
Year Ended 3/31/23

Name of Employer	Contribution Rates	Base Unit Measure
Strahm Inc.:		
CNE1:		
Journeyman	$11.02	per hour
Apprentice	$5.51	per hour
CNE2:		
Journeyman	$11.10	per hour
Apprentice	$5.55	per hour
CNE3:		
Journeyman	$10.56	per hour
Apprentice	$5.28	per hour
Sterling Industrial, LLC.:		
CSI5:		
Journeyman	$10.27	per hour
Apprentice	$5.14	per hour
CSI6:		
Journeyman	$10.87	per hour
Apprentice	$5.44	per hour
MSI2:		
Journeyman	$9.60	per hour
Apprentice	$4.80	per hour
MNE4:		
Journeyman	$10.93	per hour
Apprentice	$5.47	per hour
Danco Construction Inc.:		
CSI5:		
Journeyman	$10.27	per hour
Apprentice	$5.14	per hour
CSI6:		
Journeyman	$10.87	per hour
Apprentice	$5.44	per hour

ACTIVE PARTICIPANT DATA

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTION

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

SUMMARY OF PLAN PROVISIONS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

ACTUARIAL ASSUMPTION METHODS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

Schedule R, Line 17 - Information on Assets and Liabilities Transferred to or Merged with This Plan

Name of Plan: INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

Plan Sponsor's Name: BOARD OF TRUSTEES INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

EIN: 35-6060378

Actuarial Value of Assets as of March 31, 2022	$	603,818,552
Actuarial Value of Liabilities as of March 31, 2022	$	766,289,734

EFFECTIVE APRIL 1, 2023, THE FOLLOWING PALN MERGED INTO INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND:

Name of Plan: INDIANA CARPENTERS PENSION FUND

Plan Sponsor's Name: BOARD OF TRUSTEES INDIANA CARPENTERS PENSION FUND

EIN: 35-6057648

Actuarial Value of Assets as of December 31, 2022	$	644,073,993
Actuarial Value of Liabilities as of December 31, 2022	$	830,056,016

ACTUARIAL CERTIFICATION OF STATUS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210 - 0110
1210 - 0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

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

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
INDIANA STATE COUNCIL OF CARPENTERS PENSION FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 04/01/1965

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

700 TOWER DRIVE, STE 300

TROY MI 48098

2b Employer Identification Number (EIN) 35-6060378

2c Plan Sponsor's telephone number 248-813-9800

2d Business code (see instructions) 238100

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

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

SIGN HERE	[signature] Signature of plan administrator	12/20/22 Date	Enter name of individual signing as plan administrator
SIGN HERE	[signature] Signature of employer/plan sponsor	12/20/2023 Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2022)
v. 220413

218401 12-08-22

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	8166
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	3639
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	3694
b	Retired or separated participants receiving benefits	**6b**	2610
c	Other retired or separated participants entitled to future benefits	**6c**	1374
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	7678
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	715
f	Total. Add lines **6d** and **6e**.	**6f**	8393
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	239

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

1A

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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