

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
September 30, 2025

<u>Domestic & International Equities</u>	<u>Shares/Units</u>
3I GROUP PLC	294,220
3M CO	31,569
A O SMITH	6,887
A T & T INC	808,650
A T & T INC	714,000
A10 NETWORKS INC COMMON STOC	17,990
AAON INC	18,840
AAON INC	26,272
AAR CORP	8,773
ABBOTT LABS	100,399
ABBOTT LABS	85,155
ABBOTT LABS	89,695
ABBVIE INC	102,212
ABBVIE INC	1
ABBVIE INC	140,060
ABERCROMBIE & FITCH CO CL A	14,162
ABM INDUSTRIES INC	15,476
ACADEMY SPORTS AND OUTDOORS	16,572
ACADIA HEALTHCARE CO INC	22,500
ACADIA HLTHCARE CO	48,576
ACADIA HLTHCARE CO	6,100
ACADIA PHARMACEUTICALS INC	30,856
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	36,080
ACI WORLDWIDE INC	26,062
ACI WORLDWIDE INC	51,714
ACM RESH INC	12,692
ACUITY BRANDS INC	8,806
ACUSHNET HLDGS CORP	6,552
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	4,339
ADEIA INC	26,825
ADIENT PLC	20,805
ADMA BIOLOGICS INC COMMON ST	59,376
ADOBE SYSTEMS INC	25,428
ADOBE SYSTEMS INC	42,044
ADOBE SYSTEMS INC	60,980
ADTALEM GLBL EDU INC	5,320
ADTALEM GLOBAL ED INC	8,922
ADVANCE AUTO PARTS	14,947
ADVANCED DRAINAGE SYSTEM INC	19,328
ADVANCED ENERGY INDUSTRIES I	9,309
ADVANCED MICRO DEVICES	93,830
ADVANCED MICRO DEVICES	104,300
ADVANCED MICRO DEVICES	98,090
ADVANSIX INC	6,627
AECOM	38,707
AECOM	85,394
AEGON NV AMERICAN REG SHR NL	592,050
AERCAP HOLDINGS NV	307,460
AEROVIRONMENT INC	9,583
AEROVIRONMENT INC	7,825
AES CORP	41,085

AFFILIATED MANAGERS GROUP	8,221
AFFIRM HLDGS INC	116,518
AFLAC INC	28,894
AGCO CORP	16,677
AGILENT TECHNOLOGIES INC A	16,632
AGILYSYS INC	5,412
AGILYSYS INC	10,379
AGREE REALTY CORP	30,532
AIR LEASE CORPORATION CL A	25,893
AIR PRODUCTS AND CHEMICALS	12,840
AIRBNB INC	25,035
AKAMAI TECHNOLOGIES INC	8,680
AKAMAI TECHNOLOGIES INC	176,900
AKERO THERA INC	17,497
ALARM.COM HLDS INC	12,345
ALASKA AIR GROUP INC	35,076
ALBANY INTERNATIONAL CORP CL	7,523
ALBERMARLE CORP	6,800
ALBERTSONS COS INC	116,900
ALCOA CORP ORP	69,891
ALEXANDER & BALDWIN INC	18,064
ALEXANDRIA REAL ESTATE EQUIT	8,985
ALIBABA GROUP HLDG LTD	195,690
ALIGN TECHNOLOGY INC	4,049
ALIGNMENT HLTHCARE	46,065
ALKERMES PLC	40,844
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGiant TRAVEL CO	3,618
ALLEGION PUB LTD CO	5,031
ALLEGRO MICROSYSTEMS INC COM	37,200
ALLETE INC	17,579
ALLIANT ENERGY CORP	14,818
ALLSCRIPTS HEALTHCARE SOLUTI	32,030
ALLSTATE CORP	15,312
ALLY FINANCIAL INC. COMMON S	71,600
ALMO GROUP INC	2,581
ALNYLAM PHARMACEUTICALS INC	27,337
ALPHA & OMEGA SEMICONDUCTOR	6,036
ALPHA METALLURGICAL RESOURCE	2,714
ALPHABET INC/CA	272,745
ALPHABET INC/CA	338,792
ALPHABET INC/CA	155,943
ALPHABET INC/CA	155,449
ALPHABET INC/CA	110,300
ALPHABET INC/CA	294,567
ALPHABET INC/CA	220,785
ALTRIA GROUP INC	97,826
ALTRIA GROUP INC	524,200
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	550,636
AMAZON.COM INC	311,894
AMAZON.COM INC	249,023
AMAZON.COM INC	214,727
AMAZON.COM INC	152,083
AMCOR PLC	140,903
AMDOCS LTD	286,450
AMENTUM HOLDINGS INC	37,572
AMER HLTHCARE REIT	64,715
AMERANT BANCORP INC	106,224

AMEREN CORP	15,430
AMERICAN AIRLS GROUP INC	184,000
AMERICAN ASSETS TRUST	11,741
AMERICAN AXLE & MANUFACTURE	29,316
AMERICAN EAGLE OUTFITTERS IN	39,029
AMERICAN ELECTRIC POWER	30,770
AMERICAN EXPRESS CO	32,231
AMERICAN EXPRESS CO	85,270
AMERICAN EXPRESS CO	37,957
AMERICAN FINANCIAL GROUP INC	19,073
AMERICAN HOMES 4 RENT CL A	91,280
AMERICAN INTERNATIONAL GROUP	36,082
AMERICAN INTERNATIONAL GROUP	272,400
AMERICAN STATES WATER CO	9,559
AMERICAN TOWER CORPORATION	27,044
AMERICAN WATER WORKS CO	11,262
AMERICAN WOODMARK CORP	3,679
AMERIPRISE FINANCIAL INC	5,609
AMERIPRISE FINANCIAL INC	62,570
AMERIS BANCORP	16,071
AMERIS BANCORP	43,519
AMERISAFE INC	4,741
AMERISOURCEBERGEN CORP	10,143
AMETEK INC	13,364
AMETEK INC	25,399
AMGEN INC	31,136
AMGEN INC	84,030
AMICUS THERA INC	112,499
AMKOR TECHNOLOGY INC	30,755
AMN HEALTHCARE SERVICES INC	9,580
AMPHASTAR PHARMACEUTICALS IN	9,163
AMPHENOL CORP CL A	69,728
ANALOG DEVICES	28,715
ANDERSONS INC	8,060
ANGI INC	11,866
ANI PHARMACEUTICALS INC	3,463
ANNALY CAPITAL MANAGEMENT IN	156,843
ANTERO MIDSTREAM CORP	97,094
ANTERO RESOURCES CORPORATION	76,531
AON PLC	12,498
APA CORP	21,373
APA CORP	403,588
API GROUP CORP	104,436
APOGEE ENTERPRISES INC	5,352
APOGEE THERA INC	11,644
APOLLO COMMERCIAL REAL ESTAT	31,891
APOLLO GLOBAL MANAGEMENT INC	163,800
APOLLO GLOBAL MGMT INC	25,929
APOLLO GLOBAL MGMT INC	37,192
APOLLO MEDICAL COMMON STOCK	10,367
APPFOLIO INC. COMMON STOCK	5,630
APPLE HOSPITALITY REIT INC C	53,568
APPLE INC	857,680
APPLE INC	430,283
APPLE INC	86,852
APPLE INC	283,986
APPLIED DIGITAL CORP	43,342
APPLIED INDUSTRIAL TECHNOLOG	10,318
APPLIED MATERIALS INC	47,576

APPLIED MATERIALS INC	103,690
APPLOVIN CORP	3,685
APPLOVIN CORP	4,706
APPLOVIN CORP	11,321
APTARGROUP INC	17,896
APTIV PLC	14,817
APTIV PLC	98,599
ARAMARK	71,297
ARBOR REALTY TRUST INC	47,371
ARCADIUM LITHIUM PLC	1
ARCBEST CORP	5,680
ARCH CAPITAL GROUP	21,659
ARCHER AVIATION INC	85,229
ARCHER-DANIELS MIDLAND	27,606
ARCHROCK INC	44,311
ARCOSA INC	12,079
ARCUS BIOSCIENCES INC. COMMO	14,100
ARISTA NETWORKS INC	59,758
ARISTA NETWORKS INC	93,763
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	11,417
ARMSTRONG WORLD INDS NEW	10,740
ARROW ELECTRONICS INC	16,625
ARROWHEAD PHARMACEUTICALS IN	29,208
ARTHUR J GALLAGHER & CO	14,450
ARTHUR J GALLAGHER & CO	25,080
ARTISAN PARTNERS ASSET MANAG	17,518
ASBURY AUTOMOTIVE GROUP INC	4,881
ASGN INC	15,214
ASHLAND GLOBAL HLDGS INC	14,330
ASHTED GROUP PLC	48,660
ASSOCIATED BANC CORP	46,198
ASSURANT INC	2,883
ASSURED GUARANTY LTD	11,064
ASTEC INDUSTRIES INC	5,647
ASTELLAS PHARMA INC	437,200
ASTRAZENECA PLC ADR	147,240
AT&T INC	414,819
ATI INC	29,637
ATLANTIC UNION BANKSHARES CO	35,064
ATLAS ENERGY SOLUTIONS INC.	18,115
ATMOS ENERGY CORP	8,966
ATMOS ENERGY CORP	50,130
ATMUS FILTRATION	38,786
ATRICURE INC	36,102
AURORA INNOVATION INC	992,023
AUTODESK INC	12,430
AUTOLIV INC	21,410
AUTOLIV INC	35,610
AUTOMATIC DATA PROCESSING IN	23,565
AUTONATION INC	8,353
AUTOZONE INC	951
AUTOZONE INC	5,440
AUTOZONE INC	2,220
AVALONBAY COMMUNITIES INC	8,206
AVANOS MED INC	11,476
AVANTOR INC	197,390
AVEPOINT INC	82,781
AVERY DENNISON CORP	4,639

AVIDITY BIOSCIENCES	30,079
AVIENT CORP	26,472
AVIS BUDGET GROUP INC	4,920
AVISTA CORP	19,627
AVNET INC	27,677
AXA ADR	663,190
AXALTA COATING SYSTEMS LIMIT	61,197
AXALTA COATING SYSTEMS LTD	59,969
AXCELIS TECHNOLOGIES INC	7,974
AXON ENTERPRISE INC	4,183
AXOS FINANCIAL INC	13,233
AXSOME THERA INC	8,328
AZENTA INC	11,403
AZZ INC	6,706
AZZ INC	14,174
BADGER METER INC	7,340
BAE SYSTEMS PLC	254,300
BAILLIE GIFFORD INTL EAFE FU	100,446,897
BAKER HUGHES A GE CO	57,109
BALCHEM CORP	8,051
BALL CORP	17,228
BANC OF CALIFORNIA INC	31,810
BANCFIRST CORP	4,760
BANCO SANTANDER CENTRAL ADR	4,236,960
BANCORP INC DEL	11,608
BANK NEW YORK MELLON CORP	41,987
BANK NEW YORK MELLON CORP	182,000
BANK OF AMERICA CORP	385,389
BANK OF AMERICA CORP	597,470
BANK OF HAWAII CORP	9,887
BANK OZK	31,812
BANKUNITED INC	18,633
BANNER CORP	8,580
BARCLAYS PLC	1,887,100
BARCLAYS PLC	227,120
BARING ALL COUNTRY WORLD	4,100,743
BASF AG ADR	995,310
BATH & BODY WORKS INC	57,600
BAXTER INTERNATIONAL INC	29,569
BEACON FINANCIAL CORP	20,628
BECTON DICKINSON	16,743
BELDEN INC	12,403
BELLRING BRANDS INC	23,734
BELLRING DISTRIBUTION	36,781
BENCHMARK ELECTRONIC INC	8,993
BERKLEY WR CORP	1
BERKLEY WR CORP	17,418
BERKSHIRE HATHAWAY CL B	105,999
BEST BUY CO INC	11,299
BEST BUY CO INC	341,530
BGC GROUP INC CL A	93,733
BIGLARI HLDGS INC	1
BILL.COM HOLDINGS INC	27,100
BIO RAD LABS INC	5,340
BIO RAD LABS INC	30,560
BIOGEN INC	8,421
BIOLIFE SOLUTIONS COMMON STO	8,719
BIOMARIN PHARMACEUTICAL INC	51,640
BIO-TECHNE CORP	9,192

BJ'S RESTAURANTS INC	5,529
BJ'S WHOLESALE CLUB HLDGS IN	36,914
BJ'S WHOLESALE CLUB HLDGS IN	98,204
BLACK HILLS CORP	19,486
BLACK ROCK ACWI EX-US IMI	370,683,948
BLACKBAUD INC	13,304
BLACKLINE INC COMMON STOCK	12,890
BLACKROCK FUNDING INC	8,412
BLACKSTONE INC	41,990
BLACKSTONE MORTGAGE TRUST, I	42,192
BLOCK H & R	42,964
BLOCK INC	29,488
BLOCK INC CL A	78,837
BLOOM ENERGY CORP	23,471
BLOOMIN BRANDS INC	18,901
BNP PARIBAS	808,370
BOEING CO	43,166
BOEING CO	45,018
BOISE CASCADE CO	9,385
BOISE CASCADE CO	12,473
BOOKING HLDGS INC	1,865
BOOKING HLDGS INC	4,050
BOOKING HLDGS INC	5,200
BOOT BARN HOLDINGS INC	7,539
BOOT BARN HOLDINGS INC	7,771
BORGWARNER INC	54,507
BORGWARNER INC	652,300
BOSTON BEER INC	2,949
BOSTON PROPERTIES INC	8,394
BOSTON SCIENTIFIC CORP	85,226
BOSTON SCIENTIFIC CORP	55,779
BOX INC. CL A	35,904
BOYD GAMING CORP	17,386
BP PLC ADR	130,830
BRADY CORP	10,885
BRAMBLES LTD.	700,300
BRANDYWINE REALTY TRUST	43,116
BREAD FINANCIAL HOLDINGS INC	3,979
BREAD FINANCIAL HOLDINGS INC	7,528
BRIDGEBIO PHARMA INC	10,868
BRIGHTHOUSE FINL INC	21,236
BRIGHTSPHERE INVESTMENT GROU	6,658
BRINKER INTERNATIONAL INC	11,056
BRINK'S CO (THE)	14,251
BRISTOL MYERS SQUIBB CO	117,677
BRISTOL MYERS SQUIBB CO	325,320
BRISTOW GROUP INC	6,149
BRITISH AMERICAN TOBACCO A	553,220
BRIXMOR PROPERTY GROUP INC	79,744
BROADCOM INC	272,525
BROADCOM INC	124,932
BROADCOM INC	105,300
BROADCOM INC	95,968
BROADCOM INC	102,279
BROADRIDGE FINANCIAL SOLUTIO	6,764
BROOKDALE SR LIVING	308,032
BROOKFIELD PTY PARTNERS L P	0
BROWN & BROWN INC	13,733
BROWN FORMAN INC	10,563

BRUKER CORP	27,086
BRUNSWICK CORP	19,924
BUCKLE INC	7,507
BUILDERS FIRSTSOURCE INC	6,683
BUILDERS FIRSTSOURCE INC	39,850
BUNGE GLOBAL SA	8,060
BURLINGTON STORES INC	17,710
BURLINGTON STORES INC	43,103
BWX TECHNOLOGIES INC	25,023
C H ROBINSON WORLDWIDE INC	6,842
CABLE ONE INC	1,152
CABOT CORP	16,269
CABOT CORP	21,617
CACI INTERNATIONAL INC	6,275
CACTUS INC	17,084
CACTUS INC	49,163
CADENCE BANK	52,904
CADENCE BANK	99,254
CADENCE DESIGN SYSTEM INC	15,851
CADENCE DESIGN SYSTEM INC	33,778
CAESARS ENTERTAINMENT INC	42,935
CALERES INC COM	8,475
CALIFORNIA RESOURCES CORPORA	17,381
CALIFORNIA WATER SERVICE GRO	14,615
CALIX INC	14,263
CALLAWAY GOLF CO	34,959
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	9,922
CAMDEN PROPERTY TRUST	6,154
CAMPBELL SOUP	11,342
CANADIAN PACIFIC RAILWAY LTD	0
CAPGEMINI S E	543,030
CAPITAL ONE FINANCIAL CORP	36,863
CAPITAL ONE FINANCIAL CORP	99,330
CAPRI HOLDINGS LTD	38,436
CARDINAL HEALTH INC	13,985
CARETRUST REIT INC	52,006
CARETRUST REIT INC	88,338
CARGURUS INC	20,959
CARGURUS INC	65,718
CARLISLE COS INC	13,291
CARLYLE GROUP INC COMMON STO	72,727
CARMAX INC	8,957
CARNIVAL CORP	59,986
CARPENTER TECHNOLOGY	14,300
CARREFOUR SA	1,454,400
CARRIER GLOBAL CORP	48,244
CARS.COM INC	14,374
CARTERS INC	9,060
CASELLA WASTE SYS A	7,525
CASEY'S GENERAL STORES INC	10,176
CATALYST PHARMACEUTICALS INC	26,282
CATERPILLAR INC	27,909
CATERPILLAR INC	21,732
CATHAY GENERAL BANCORP	17,428
CAVA GROUP INC	27,300
CBIZ INC	44,116
CBOE HOLDINGS INC	6,059
CBRE GROUP INC	17,363

CBRE GROUP INC	167,240
CCC INTELLIGENT	154,961
CCFNB BANCORP INC	30,352
CCH I LLC	5,595
CDW CORP	7,695
CDW CORP	97,200
CELANESE CORP DEL	27,109
CELLEX THERAPEUTICS	33,098
CELSIUS HLDGS INC	40,251
CENTENE CORP	29,275
CENTERPOINT ENERGY INC	37,660
CENTERSPACE	4,153
CENTRAL GARDEN & PET CO	2,100
CENTRAL GARDEN & PET CO CL A	7,971
CENTRAL PACIFIC FINANCIAL CO	6,718
CENTURY ALUMINUM CO	13,005
CENTURY COMMUNITIES INC	6,683
CENTURY COMNTY INC	16,104
CERIDIAN HCM HLDG INC	9,104
CERTARA INC	27,295
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	10,050
CG ONCOLOGY INC	31,324
CHAMPION HOMES INC	13,125
CHARLES RIVER LABORATORIES	2,956
CHART INDUSTRIES INC	12,829
CHEESECAKE FACTORY	11,297
CHEFS' WAREHOUSE	28,622
CHEMED CORP	4,117
CHEMOURS COMPANY	37,026
CHESAPEAKE ENERGY CORP	12,364
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTIL CORP	16,742
CHESAPEAKE UTILITIES CORP	5,832
CHEVRON CORP	110,684
CHEWY INC	63,000
CHEWY INC	149,904
CHIPOTLE MEXICAN GRILL CL A	78,768
CHOICE HOTELS INTL INC	8,474
CHORD ENERGY CORP	12,630
CHORD ENERGY CORPORATION	17,492
CHUBB LIMITED	21,666
CHUBB LIMITED	73,200
CHUBB LIMITED	41,200
CHUBB LIMITED	29,064
CHUGAI PHARMACEUTICAL CO LTD	182,320
CHURCH & DWIGHT CO INC	14,171
CHURCHILL DOWNS INC	18,872
CIENA CORP	40,815
CIGNA CORP NEW	16,070
CIMAREX ENERGY CO	0
CINCINNATI FINANCIAL CORP	9,038
CINEMARK HOLDING INC	25,176
CINTAS CORP	19,829
CIRCLE INTERNET GROUP INC	5,831
CIRRUS LOGIC INC	16,576
CIRRUS LOGIC INC	17,862
CISCO SYSTEM INC	230,782
CISCO SYSTEM INC	472,000

CITIGROUP INC	109,222
CITIZENS FINL GROUP INC	25,472
CITIZENS FINL GROUP INC	557,170
CITY HOLDING CO	3,606
CIVITAS RESOURCES INC	25,300
CLEAN HARBORS INC	13,732
CLEAN HARBORS INC	6,240
CLEANS PARK INC	68,819
CLEAR SECURE INC COMMON STOC	22,845
CLEARWATER ANALYTICS	62,472
CLEARWAY ENERGY INC	7,886
CLEARWAY ENERGY INC CL C	20,690
CLEVELAND-CLIFFS INC	145,886
CLOROX CO	7,156
CLOUDFLARE INC	139,894
CME GROUP INC	20,851
CMS ENERGY CORP	17,259
CNH INDUSTRIAL NV	227,495
CNO FINANCIAL GROUP	37,083
CNX RESOURCES CORPORATION	42,908
COASTAL BANKING CO INC	1,998
COCA COLA CO	224,412
COCA-COLA BOTTLING CO	14,180
COGENT COMMUNICATIONS HOLDIN	10,544
COGNEX CORP	46,367
COGNIZANT TECH SOLUTIONS	28,655
COGNIZANT TECH SOLUTIONS	368,000
COHEEN & STEERS INC	6,722
COHERENT CORP	44,027
COHU INC	11,499
COINBASE GLOBAL INC	12,163
COLGATE PALMOLIVE CO	47,235
COLLEGIUM PHARMACEUTICAL INC	7,965
COLUMBIA BANKING SYSTEM INC	82,713
COLUMBIA SPORTSWEAR CO	10,824
COMCAST CORP CL A	220,740
COMERICA INC	42,400
COMFORT SYSTEMS USA INC	10,290
COMMERCE BANCSHARES INC	34,384
COMMERCIAL METALS CO	32,452
COMMERCIAL METALS CO	31,486
COMMERZBANK AG	127,700
COMMUNITY BANK SYSTEM INC	13,154
COMMVAULT SYS INC	8,600
COMMVAULT SYSTEMS INC	12,945
COMPAGNIE DE SAINT-GOBAIN	1,128,380
COMSTOCK RESOURCES, INC. COM	22,653
CONAGRA BRANDS INC	27,565
CONCENTRA GROUP HOLDINGS	25,064
CONCENTRIX CORP	13,093
CONCEPT THERAPEUTICS INC	23,527
CONMED CORP	7,706
CONOCOPHILLIPS	74,724
CONSOL ENERGY INC NEW	1
CONSOLIDATED EDISON INC	20,024
CONSTELLATION BRANDS INC A	9,025
CONSTELLATION ENERGY CORP	18,226
CONTRA ABIOMED INC	3,081
CONTRA ABIOMED INC	29,967

CONTRA WALGREENS BOOTS DAP R	41,569
COPART INC	50,735
CORE & MAIN INC CL A	54,141
CORE LABORATORIES LUXEMBOURG	11,687
CORE NATURAL RESOURCES INC	16,889
CORECIVIC INC	27,249
CORNING INC	44,502
CORPAY INC	4,028
CORPORATE OFFICE PROPERTIES	34,385
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	39,647
CORVEL CORP	6,781
COSTAR GROUP INC	24,388
COSTAR GROUP INC	135,718
COSTCO WHOLESALE CORP	25,638
COSTCO WHOLESALE CORP	11,976
COTERRA ENERGY INC	42,531
COTY INC	105,843
COUSINS PROPERTIES INC	46,370
CRACKER BARREL OLD COUNTRY S	5,515
CRANE CO	12,895
CRANE HOLDINGS CO	14,539
CREDO TECH GRP HLDG	13,809
CRESCENT ENERGY CO. CL A COM	45,619
CRH PLC	273,810
CRINETICS PHARM INC	27,377
CROCS INC	17,310
CROWDSTRIKE HOLDINGS INC	13,468
CROWDSTRIKE HOLDINGS INC	19,800
CROWN CASTLE INTL CORP	25,071
CROWN HOLDINGS INC	32,865
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	6,873
CSW INDUSTRIALS INC. COMMON	4,179
CSX CORP	111,747
CTS CORP	7,420
CUBESMART L.P. COMMON STOCK	60,765
CULLEN FROST BANKERS INC	17,557
CUMMINS INC	7,929
CUMMINS INC	92,500
CURBLINE PROPERTIES CORP	23,553
CURTISS WRIGHT CORP	10,730
CUSHMAN & WAKEFIELD PLC COMM	51,131
CUSTOMERS BANCORP INC	7,286
CVB FINANCIAL CORP	32,223
CVR ENERGY INC	8,469
CVS HEALTH CORPORATION	72,654
CYTEK BIOSCIENCES INC	23,500
CYTOKINETICS INC	32,504
CYTOKINETICS INC	25,751
D R HORTON INC	16,859
DAIWA HOUSE IND LTD	556,850
DANA INCORPORATED	32,139
DANAHER CORP	37,208
DARDEN RESTAURANTS INC	6,791
DARLING INGREDIENTS INC.	43,795
DATADOG INC	18,431
DATADOG INC	66,195
DAVE & BUSTERS ENTERTAINMENT	6,885

DAVE INC	4,302
DAVITA INC	2,571
DAVITA INC	162,600
DBS GROUP HLDGS LTD	214,928
DECKERS OUTDOOR CORP	8,775
DEERE & CO	14,734
DELL TECHNOLOGIES CL C	264,100
DELL TECHNOLOGIES INC	17,726
DELTA AIR LINES INC	36,973
DELUXE CORP	11,138
DENALI THERAPEUTICS INC	143,110
DENTSPLY SIRONA INC	61,390
DEUTSCHE BANK AG	141,500
DEUTSCHE TELEKOM ADR	780,900
DEVON ENERGY CORP	37,919
DEXCOM INC	22,597
DEXCOM INC	106,768
DIAMONDBACK ENERGY INC	10,820
DIAMONDBACK ENERGY INC	28,080
DIAMONDROCK HOSPITALITY CO	51,342
DICKS SPORTING GOODS INC	16,178
DICKS SPORTING GOODS INC	127,600
DIGI INTERNATIONAL CORP	9,208
DIGITAL RLTY TR INC	18,013
DIGITAL RLTY TR INC	58,600
DIGITALOCEAN HLDGS INC	15,575
DIME COMMUNITY BANCSHARES IN	9,371
DIODES INC	11,507
DISC MEDICINE INC	12,851
DISNEY WALT CO (HOLDING CO)	104,760
DISNEY WALT CO (HOLDING CO)	132,759
DOCUSIGN INC	59,680
DOLBY LABORATORIES INC CL A	16,799
DOLLAR GEN CORP NEW	12,715
DOLLAR TREE INC	11,695
DOMINION RESOURCES INC	48,510
DOMINO'S PIZZA INC	1,951
DONALDSON CO INC	33,105
DONNELLEY FINL SOLUTIONS INC	6,320
DOORDASH INC	19,452
DOORDASH INC	107,197
DORIAN LPG LTD	9,081
DORMAN PRODUCTS INC	6,764
DORMAN PRODUCTS INC	15,246
DOUBLEVERIFY HOLDINGS INC CO	33,472
DOUGLAS EMMETT INC	41,708
DOVER CORP	7,921
DOW INC	40,403
DOXIMITY INC	33,857
DOXIMITY INC	96,919
DRAFTKINGS INC. COMMON STOCK	211,599
DREAM FINDERS HOMES INC COMM	7,112
DROPBOX INC	56,276
DT MIDSTREAM INC COMMON STOC	26,530
DTE ENERGY CO	11,971
DUKE ENERGY CORP NEW COM	44,641
DUOLINGO INC	11,579
DUOLINGO INC CL A COM	42,084
DUPONT DE NEMOURS INC	24,129

DXC TECHNOLOGY CO	45,182
DXP ENTERPRISES INC	3,145
DYCOM INDUSTRIES INC	7,131
DYNATRACE HOLDINGS LLC	83,748
DYNATRACE HOLDINGS LLC	228,600
DYNAVAX TECHNOLOGIES CORP. C	27,726
E.L.F BEAUTY INC	16,140
EAGLE BANCORP INC	7,580
EAGLE MATERIALS INC	10,095
EAST WEST BANCORP INC	38,997
EASTERLY GOVERNMENT PROPERTI	10,520
EASTGROUP PROPERTIES INC	14,992
EASTMAN CHEMICAL CO	6,688
EASTMAN CHEMICAL CO	243,020
EATON CORP PLC	22,834
EATON CORP PLC	37,943
EBAY INC	27,674
ECHOSTAR CORP	37,329
ECHOSTAR CORP	1
ECOLAB INC	14,576
EDGEWELL PERS CARE CO	11,701
EDISON INTERNATIONAL	22,339
EDWARDS LIFESCIENCES CORP	34,094
EDWARDS LIFESCIENCES CORP	98,111
ELANCO ANIMAL HEALTH INC	99,972
ELECTRONIC ARTS INC	13,801
ELEMENT SOLUTIONS INC	55,339
ELEVANCE HEALTH INC	13,401
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	14,583
EMCOR GROUP INC	2,600
EMERSON ELECTRIC CO	32,903
EMERSON ELECTRIC CO	73,561
EMERSON ELECTRIC CO	56,246
EMPLOYERS HOLDINGS INC	5,981
ENACT HLDGS INC	7,100
ENCOMPASS HEALTH CORP	26,695
ENCORE CAPITAL GROUP INC	5,803
ENERGIZER HLDGS INC NEW	16,451
ENERPAC TOOL GROUP CORP	13,446
ENERSYS	13,057
ENOVA INTL INC	6,174
ENOVIS CORP	1,172
ENOVIS CORP	13,018
ENPHASE ENERGY INC	21,800
ENPRO INDUSTRIES INC	5,277
ENSIGN GROUP INC/THE	19,113
ENTEGRIS INC	41,100
ENTERGY CORP	24,770
ENTERPRISE FINANCIAL SERVICE	48,541
ENVISTA HOLDINGS CORPORATION	49,085
EOG RESOURCES INC	32,439
EPAM SYSTEMS INC	3,275
EPLUS INC	6,534
EPR PPTYS COM SH BEN INT	23,048
EQT CORP	34,493
EQUIFAX INC	7,163
EQUINIX INC	5,571
EQUINIX INC	17,672

EQUINOR ASA	-
EQUITABLE HOLDINGS INC COMMO	90,330
EQUITY LIFESTYLE PROPERTIES	52,782
EQUITY RESIDENTIAL	19,714
ERIE INDEMNITY CO	1,400
ESAB CORP	13,503
ESCO TECH INC	5,600
ESCO TECHNOLOGIES INC	6,370
ESSENT GROUP LTD	29,369
ESSENTIAL PROPERTIES REALTY	47,205
ESSENTIAL PROPERTIES REALTY	78,720
ESSENTIAL UTILITIES INC	65,139
ESSEX PROPERTY TRUST INC	3,712
ESTEE LAUDER COMPANIES CL A	13,476
ETHAN ALLEN INTERIORS INC	5,632
ETSY INC	24,399
EURONET WORLDWIDE, INC. COMM	14,458
EVERCORE PARTNERS INC	9,714
EVEREST RE GROUP LTD	2,414
EVERGY INC	13,310
EVERSOURCE ENERGY	21,162
EVERTEC INC	15,779
EVERUS CONSTRUCTION GROUP IN	14,712
EXELIXIS INC	78,391
EXELON CORP	58,205
EXLSERVICE HOLDINGS	45,558
EXP WORLD HOLDINGS INC COMMO	21,300
EXPAND ENERGY CORP	184,168
EXPAND ENERGY CORP	43,372
EXPEDIA INC	7,099
EXPEDIA INC	136,940
EXPEDIA INC	1
EXPEDITORS INTL WASH INC	8,073
EXPONENT INC	15,553
EXTRA SPACE STORAGE INC	12,245
EXTREME NETWORKS INC	32,964
EXXON MOBIL CORP	250,105
EXXON MOBIL CORP	121,199
EZCORP INC	12,957
F.N.B. CORP	102,978
F5 NETWORKS INC	3,356
FABRINET	10,335
FABRINET	2,284
FACTSET RESEARCH SYSTEMS INC	2,112
FAIR ISAAC CORP	1,368
FASTENAL CO	66,262
FB FINANCIAL CORPORATION	9,389
FEDERAL REALTY INVESTMENT TR	4,409
FEDERAL SIGNAL CORP	15,129
FEDERATED INVESTORS INC CL B	25,976
FEDEX CORP	12,979
FIDELITY NATIONAL FINANCIAL	74,450
FIDELITY NATIONAL INFORMATIO	31,097
FIDELITY NATIONAL INFORMATIO	99,694
FIFTH THIRD BANCORP	38,754
FIFTH THIRD BANCORP	701,000
FIGMA INC	39,150
FIRST AMERICAN FINANCIAL COR	28,350
FIRST BANCORP	10,309

FIRST BANCORP	39,873
FIRST BUSEY CORP	101,391
FIRST CITIZENS BANKSHARES CL	7,741
FIRST COMMONWEALTH FINL GROU	25,980
FIRST FINANCIAL BANCORP	23,754
FIRST FINANCIAL BANKSHARES I	38,672
FIRST HAWAIIAN INC	31,190
FIRST HORIZON NATIONAL CORP	145,467
FIRST HORIZON NATIONAL CORP	896,767
FIRST INDUSTRIAL REALTY TRUS	36,038
FIRST INTERSTATE	66,359
FIRST SOLAR INC	6,178
FIRST SOLAR INC	126,000
FIRSTCASH HLDGS INC	16,736
FIRSTCASH HOLDINGS INC	11,476
FIRSTENERGY CORP	29,671
FISERVE INC	32,892
FISERVE INC	151,800
FIVE BELOW INC	14,942
FLEXTRONICS INTERNATIONAL SN	106,411
FLOOR & DECOR HOLDINGS	30,060
FLOWERS FOODS INC	60,009
FLOWSERVE CORP	34,521
FLUOR CORP	48,275
FLUOR CORP	33,047
FMC CORP	30,961
FMC CORP	43,851
FORD MOTOR	225,256
FORMFACTOR INC	19,127
FORTINET INC	36,833
FORTIVE CORP	20,039
FORTREA HOLDINGS INC	22,558
FORTUNE BRANDS INNOVATIONS I	35,009
FORWARD AIR CORP	5,149
FOUR CORNERS PROPERTY TRUST	22,187
FOX CORP	7,624
FOX CORP	12,772
FOX CORP	414,650
FOX FACTORY HOLDING CORP	10,383
FRANKLIN BSP REALTY TRUST IN	20,562
FRANKLIN ELECTRIC CO INC	9,764
FRANKLIN RESOURCES INC	17,831
FREEPORT-MCMORAN INC.	82,951
FRESENIUS MEDICAL CARE	765,700
FRESENIUS SE & CO. KGAA	343,940
FRESH DEL MONTE PRODUCE INC	8,363
FRESHPET INC	12,144
FRONTDOOR INC COMMON STOCK	18,224
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS PARE	61,009
FT WASH FOCUSED EQTY SECURIT	293,206,626
FTAI AVIATION LTD	44,442
FTAI AVIATION LTD	20,588
FTI CONSUTLTING INC	9,393
FUJITSU LIMITED	1,350,020
FULTON FINANCIAL CORP	43,929
GAMESTOP CORP CL A	111,171
GAMING & LEISURE PPTYS INC	72,130
GANNETT CO INC	1

GAP (THE)	62,763
GARMIN LTD	8,900
GARTNER INC CL A	4,459
GATES INDUSTRIAL CORP PLC OR	56,683
GATX CORP	10,052
GCI LIBERTY INC	1
GE HEALTHCARE INC	26,444
GE HEALTHCARE INC	316,200
GE VERNOVA INC	15,910
GE VERNOVA INC. COMMON STOCK	14,269
GENEDX HOLDINGS CORP	13,212
GENERAC HOLDINGS INC	3,451
GENERAL DYNAMICS CORP	14,921
GENERAL ELEC CO	42,441
GENERAL ELECTRIC CO	62,493
GENERAL MILLS INC	32,099
GENERAL MTRS CO	58,583
GENERAL MTRS CO	470,800
GENIUS SPORTS LTD	90,554
GENPACT LTD	46,647
GENTEX CORP	64,063
GENTHERM INC	7,694
GENUINE PARTS	8,046
GENWORTH FINANCIAL INC CL A	102,900
GEO GROUP INC	32,282
GETTY REALTY CORP	12,304
GIBRALTAR INDUSTRIES INC	7,327
G-III APPAREL GROUP LTD	9,456
GILEAD SCIENCES INC	72,074
GILEAD SCIENCES INC	209,250
GILEAD SCIENCES INC	240,000
GILEAD SCIENCES INC	80,125
GINKGO BIOWORKS HOLDINGS INC	18,055
GLACIER BANCORP INC	33,042
GLAUKOS CORP	14,109
GLAUKOS CORP	13,495
GLOBAL NET LEASE INC	47,729
GLOBAL PAYMENTS INC	14,706
GLOBANT S.A.	21,893
GLOBE LIFE INC	4,976
GLOBUS MEDICAL INC	33,329
GODADDY INC	8,108
GOGO INC COMMON STOCK	14,874
GOLDEN ENTERTAINMENT INC COM	4,926
GOLDEN MOUNTAIN	5,300
GOLDMAN SACHS GROUP INC	18,194
GOLDMAN SACHS GROUP INC	17,274
GOLDMAN SACHS GROUP INC	15,268
GOODYEAR TIRE & RUBBER	86,548
GOOSEHEAD INSURANCE INC COMM	5,452
GRACO INC	46,093
GRAHAM HOLDINGS CO	1,130
GRAIL INC	883
GRAINGER (W W) INC	2,562
GRAND CANYON EDUCATION INC	9,578
GRANITE CONSTRUCTION INC	10,876
GRAPHIC PACKAGING HOLDING CO	83,933
GREEN BRICK PARTNERS INC. CO	7,531
GREIF INC CL A	8,493

GRID DYNAMICS HLDGS INC	15,512
GRIFFON CORP	9,697
GROCERY OUTLET HOLDING CORP	24,464
GROUP 1 AUTOMOTIVE INC	3,155
GUARDANT HEALTH INC	125,880
GUESS INC	6,859
GUIDEWIRE SOFTWARE INC	23,800
GULFPORT ENERGY CORP	8,737
GXO LOGISTICS INC	32,379
H B FULLER CO	13,436
HAEMONETICS CORP/MASS	15,418
HALLIBURTON CO	50,639
HALOZYME THERAPEUTICS INC	36,967
HAMILTON INS GRP LTD	89,280
HAMILTON LANE INC	11,360
HAMILTON LANE INC	11,247
HANCOCK HOLDING CO	25,194
HANESBRANDS INC	87,710
HANMI FINANCIAL CORP	7,443
HANNON ARMSTRONG SUSTAINABLE	28,045
HANOVER INSURANCE GROUP INC	10,722
HARLEY DAVIDSON INC	40,334
HARMONIC INC	28,016
HARMONY BIOSCIENCES HOLDINGS	8,556
HARSCO CORP	19,989
HARTFORD FINL SERVICES GROUP	16,759
HASBRO INC	7,590
HAWKINS INC	4,700
HAYWARD HLDGS INC	33,559
HAYWARD HOLDINGS INC	124,532
HCA HOLDINGS INC	10,560
HCA HOLDINGS INC	81,800
HCI GROUP INC	1,800
HCI GROUP INC	8,332
HDFC BANK LTD	480,240
HEALTHCARE REALTY TRUST INC	104,119
HEALTHCARE SERVICES GROUP	18,146
HEALTHEQUITY INC	15,136
HEALTHEQUITY INV	23,101
HEALTHPEAK PROPERTIES INC	40,362
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	10,771
HECLA MNG CO	129,269
HEIDELBERG MATERIALS AG	667,700
HEIDELBERG MATERIALS AG	88,850
HEIDRICK & STRUGGLES INTL	5,117
HELEN OF TROY LTD	5,747
HELIX ENERGY SOLUTIONS GROUP	35,308
HELMERICH & PAYNE	24,732
HENRY SCHEIN INC	7,194
HERITAGE FINANCIAL CORP	8,462
HERSHEY CO	8,542
HERTZ GLOBAL HLDGS INC	30,763
HEWLETT PACKARD ENTERPRISE C	75,015
HEXCEL CORP	22,701
HF SINCLAIR CORP	44,889
HIGHWOODS PROPERTIES INC	26,786
HILLENBRAND INC	17,432
HILLMAN SOLUTIONS	247,269

HILLTOP HOLDINGS INC	11,306
HILTON GRAND VACATIONS INC	22,574
HILTON WORLDWIDE HLDGS INC	14,116
HIMS & HERS HEALTH INC	49,100
HITACHI LIMITED	759,200
HNI CORP	10,632
HOLOGIC INC	13,443
HOME BANCSHARES INC	56,509
HOME DEPOT INC	57,452
HOME DEPOT INC	55,134
HONEYWELL INTERNATIONAL INC	37,597
HOPE BANCORP INC	31,469
HORACE MANN EDUCATORS	10,229
HORMEL FOODS CORP	16,798
HOST HOTELS & RESORTS INC	40,322
HOULIHAN LOKEY INC. CL A	15,190
HOWMET AEROSPACE INC	23,532
HP INC	55,620
HUB GROUP INC CL A	15,043
HUBBELL INC	3,104
HUBSPOT INC	13,300
HUMANA INC	6,965
HUNT (JB) TRANSPORT SERVICES	4,615
HUNTINGTON BANCSHARES	83,795
HUNTINGTON INGALLS INDS INC	2,180
HUNTINGTON INGALLS INDS INC	86,000
HYATT HOTELS CORP	11,420
HYATT HOTELS CORP	13,544
IAC INC	16,216
IAMGOLD CORP	587,920
ICHOR HOLDINGS LTD	8,000
ICU MEDIAL INC	5,619
IDACORP INC	13,833
IDACORP INC	19,186
IDEX CORP	4,370
IDEXX LABORATORIES INC	4,738
ILLINOIS TOOL WORKS	15,521
ILLUMINA INC	43,670
IMPINJ INC COMMON STOCK	5,837
INCYTE CORP	9,238
INCYTE CORP	343,300
INDEPENDENCE REALTY TRUST	69,734
INDEPENDENT BANK CORP	12,080
ING GROUP N V ADR	1,494,470
ING GROUP N V ADR	185,660
INGERSOLL-RAND INC	23,258
INGERSOLL-RAND INC	139,000
INGERSOLL-RAND INC	88,648
INGEVITY CORP	9,044
INGREDION INC	18,086
INNODATA INC	15,117
INNOSPEC INC	6,201
INNOVATIVE INDUSTRIAL PROPER	6,954
INNOVEX INTERNATIONAL INC	8,302
INNOVIVA INC	13,839
INSIGHT ENTERPRISES INC	6,777
INSIGHT ENTERPRISES INC	7,169
INSPERITY INC	10,933
INSPIRE MED SYS INC	7,429

INSPIRE MED SYS INC	31,558
INSTALLED BUILDING PRODUCTS	5,632
INSTALLED BUILDING PRODUCTS	4,820
INSTEEL INDUSTRIES INC	4,834
INSULET CORP	4,052
INSULET CORP	23,163
INTAPP INC	26,908
INTEGER HLDGS CORP	8,651
INTEGRA LIFESCIENCES HLDGS C	16,565
INTEL CORP	248,792
INTEL CORP	421,893
INTER PARFUMS INC	4,461
INTERACTIVE BROKERS GROUP IN	25,292
INTERCONTINENTAL EXCHANGE, I	33,192
INTERCONTINENTAL EXCHANGE, I	60,488
INTERDIGITAL INC	6,436
INTERFACE INC	14,565
INTERNATIONAL BANCSHARES COR	16,130
INTERNATIONAL BUSINESS MACHI	53,425
INTERNATIONAL BUSINESS MACHI	92,300
INTERNATIONAL FLAVORS/FRAG	14,762
INTERNATIONAL FLAVORS/FRAG	169,552
INTERNATIONAL PAPER	30,274
INTERNATIONAL SEAWAYS INC. C	10,108
INTERPUBLIC GROUP COS INC	21,556
INTERPUBLIC GROUP COS INC	942,840
INTESA SANPAOLO S P A	122,970
INTUIT INC	16,237
INTUIT INC	15,378
INTUITIVE SURGICAL INC	20,587
INVESCO LTD	25,935
INVITATION HOMES INC. COMMON	32,904
IONIS PHARM INC	24,083
IONQ INC	14,288
IPH PHOTONICS CORP	9,802
IQVIA HOLDINGS INC	9,966
IRIDIUM COMMUNICATIONS INC	36,652
IRON MOUNTAIN INC	16,915
ISHARES RUSSELL 2000	-
ITAU UNIBANCO HLDG SA	3,495,714
ITOCHU CORP	269,070
ITRON INC	11,305
ITT INC	22,794
ITT INC	35,150
ITT INC	8,232
J & J SNACK FOODS CORP	3,880
JABIL CIRCUIT INC	6,524
JABIL CIRCUIT INC	106,710
JABIL CIRCUIT INC	147,700
JACK HENRY & ASSOCIATES INC	4,224
JACKSON FINANCIAL INC COMMON	17,749
JACOBS SOLUTIONS INC	7,181
JACOBS SOLUTIONS INC	202,700
JAMES HARDIE INDUSTRIES PLC	72,384
JAMF HOLDING CORP	136,946
JANUS HENDERSON GROUP PLC	39,591
JAZZ PHARMACEUTICALS PLC	17,400
JBG SMITH PROPERTIES	18,212
JD COM INC	577,400

JD COM INC	131,860
JEFFERIES FINL GROUP INC	45,880
JETBLUE AIRWAYS CORP	75,717
JOHN B SANFILIPPO & SON INC	2,291
JOHN BEAN TECHNOLOGIES CORP	11,442
JOHN BEAN TECHNOLOGIES CORP	91,194
JOHNSON & JOHNSON	139,272
JOHNSON CTLS INTL PLC	38,584
JONES LANG LASALLE INC	13,175
JP MORGAN CHASE & CO	159,006
JP MORGAN CHASE & CO	157,600
JP MORGAN CHASE & CO	78,428
KADANT INC	2,933
KAISER ALUMINUM CORP	3,985
KAR AUCTION SERVICES INC	26,619
KB FINANCIAL GROUP INC	325,730
KB HOME	24,012
KBR INC	37,261
KELLOGG CO	15,560
KEMPER CORP	31,748
KEMPER CORPORATION	19,365
KENNAMETAL INC	18,895
KENNEDY-WILSON HOLDINGS	29,581
KENVUE INC	110,799
KEURIG DR PEPPER INC	69,050
KEYCORP	57,185
KEYSIGHT TECHNOLOGIES INC	10,030
KILROY REALTY CORP	31,515
KIMBERLY CLARK CORP	19,290
KIMCO REALTY CORP	38,900
KINDER MORGAN INC	111,511
KINETIK HOLDINGS INC	8,323
KINROSS GOLD CORP. COMMON ST	270,440
KINSALE CAPITAL GROUP INC	5,810
KIRBY CORP	17,333
KITE REALTY GROUP TRUST	59,904
KKR & CO INC	39,023
KKR & CO INC. COMMON STOCK	71,912
KKR REAL ESTATE FINANCE TRUS	14,190
KLARNA GROUP PLC	112,267
KLA-TENCOR CORP	7,731
KLA-TENCOR CORP	33,600
KLA-TENCOR CORP	10,183
KNIFE RIVER CORP	14,693
KNIFE RIVER CORP	58,480
KNIGHT-SWIFT TRANSPORTATION	43,943
KNOWLES CORP	21,572
KODIAK GAS SRVCS INC	32,749
KODIAK GAS SVCS INC	1,770
KOHL'S CORP	27,631
KOMATSU LTD	866,860
KONINKLIJKE AHOLD DELHAIZE N	712,270
KONINKLIJKE AHOLD DELHAIZE N	102,700
KONTOOR BRANDS INC	12,412
KONTOOR BRANDS INC	29,745
KOPPERS HOLDINGS INC	4,986
KORN FERRY	18,659
KORN/FERRY INTERNATIONAL	12,911
KRAFT HEINZ CO	51,139

KRAFT HEINZ CO	495,900
KRATOS DEFENSE & SECURITY	47,212
KROGER CO	38,450
KROGER CO	324,340
KROGER CO	457,000
KRYSTAL BIOTECH	6,310
KT CORP	196,650
KULICKE & SOFFA INDUSTRIES	13,064
KYMERA THERA INC	17,907
KYNDRYL HOLDINGS	58,575
L3HARRIS TECHNOLOGIES INC	10,963
LABCORP HOLDINGS INC	4,833
LAKELAND FINANCIAL CORP	6,349
LAM RESEARCH CORP	74,353
LAMAR ADVERTISING CO A	23,844
LAMB WESTON HOLDINGS INC	8,218
LANCASTER COLONY	11,956
LANCASTER COLONY CORP	6,093
LANDSTAR SYSTEM INC	9,872
LANTHEUS HOLDINGS INC	18,486
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	20,119
LATTICE SEMICONDUCTOR CORP	37,561
LA-Z-BOY INC	10,262
LCI INDS	6,289
LEAR CORP	15,959
LEGGETT AND PLATT INC	33,462
LEIDOS HLDGS INC	7,707
LEMAITRE VASCULAR INC	5,120
LEMONADE INC	77,788
LENNAR CORP CL A	13,794
LENNAR CORP CL A	208,800
LENNAR CORP CL A	46,848
LENNOX INTERNATIONAL INC	1,859
LENOVO GROUP LTD	407,000
LEXINGTON CORP PROPERTIES TR	72,628
LGI HOMES INC	5,127
LIBERTY BROADBAND CORP	1,404
LIBERTY ENERGY INC.	40,256
LIBERTY MEDIA CORP DEL	66,107
LIFE TIME GRP HLDGS	53,308
LIGAND PHARMACEUTICALS INC	4,332
LILLY (ELI) & CO	45,594
LILLY (ELI) & CO	47,495
LILLY (ELI) & CO	31,419
LILLY (ELI) & CO	24,453
LINCOLN ELECTRIC HOLDINGS IN	15,773
LINCOLN NATIONAL	42,409
LINDSEY CORP	2,706
LINEAGE INC	68,396
LIQUIDITY SERVICES INC	5,672
LITHIA MOTORS INC	7,581
LITTELFUSE INC	6,530
LIVANOVA PLC	16,476
LIVE NATION INC	9,045
LIVERAMP HOLDINGS INC	16,369
LKQ CORP	15,060
LOAR HOLDINGS INC	17,279
LOCKHEED MARTIN	12,200

LOEW'S CORP	10,446
LOUISIANA PACIFIC	21,241
LOWE'S COS	32,789
LOWE'S COS	38,338
LTC PROPERTIES INC	11,237
LULULEMON ATHLETICA	6,518
LUMEN TECHNOLOGIES INC	243,623
LUMENTUM HLDGS INC	20,369
LUMENTUM HLDGS INC	10,673
LVMH MOET HENNESSY-LOUIS VUI	37,400
LYONDELLBASELL INDUSTRIES NV	15,045
M & T BANK CORP	9,582
M/I HOMES INC	6,651
MACERICH CO	58,266
MACOM TECH SOLN	7,723
MACOM TECHNOLOGY SOLUTIONS	16,900
MACY'S INC	76,588
MADISON SQUARE GARDEN CO NEW	4,169
MADRIGAL PHARM INC	2,872
MAGNITE INC	25,201
MAGNOLIA OIL & GAS CORP	46,588
MANHATTAN ASSOCIATES INC	17,344
MANNKIND CORP	161,300
MANPOWER INC	11,300
MANULIFE FINANCIAL CORPORATI	137,950
MANULIFE FINL CORP	706,900
MAPLEBEAR INC	47,500
MARATHON DIGITAL HOLDINGS IN	86,833
MARATHON PETROLEUM CORP	18,649
MARCUS & MILLICHAP INC	6,100
MAREX GROUP PLC	39,234
MARINEMAX INC	4,660
MARKETAXESS HOLDINGS INC	6,488
MARRIOTT INTERNATIONAL CL A	13,339
MARRIOTT INTERNATIONAL CL A	37,675
MARRIOTT VACATIONS WORLDWIDE	11,682
MARSH & MCLENNAN	28,403
MARSH & MCLENNAN	85,465
MARTEN TRANSPORT LTD	14,396
MARTIN MARIETTA MATERIALS	3,537
MARTIN MARIETTA MATERIALS	18,239
MARUBENI CORP	140,500
MASCO CORP	12,460
MASCO CORP	359,340
MASCO CORP	314,600
MASIMO CORP	13,370
MASTEC INC	17,074
MASTERBRAND INC	31,349
MASTERCARD INC	47,502
MASTERCARD INC	26,131
MASTERCARD INC	35,180
MATADOR RESOURCES CO	30,967
MATADOR RESOURCES CO	37,830
MATCH GROUP INC COMMON STOCK	14,523
MATERION CORP	5,184
MATSON INC	8,106
MATTEL INC	96,825
MATTHEWS INTERNATIONAL CORP	7,739
MAXIMUS INC	17,265

MAXLINEAR INC	19,422
MCCORMICK & CO	14,603
MCCORMICK & CO	95,819
MCDONALD'S CORP	41,525
MCKESSON CORP	7,347
MCKESSON CORP	37,400
MDU RESOURCES GROUP INC	50,802
MEDICAL PROPERTIES TRUST INC	149,428
MEDNAX INC	21,008
MEDPACE HOLDINGS INC	6,957
MEDTRONIC INC	74,147
MEDTRONIC INC	220,100
MEDTRONIC INC	210,000
MERCK & CO INC NEW	146,165
MERCURY COMPUTER SYSTEMS	12,631
MERCURY GENERAL CORP	6,587
MERIT MD SYS INC	25,499
MERIT MEDICAL SYSTEMS INC	14,702
MERITAGE HOMES CORP	17,866
META FINANCIAL GROUP INC	5,867
META PLATFORMS INC	126,149
META PLATFORMS INC	87,682
META PLATFORMS INC	22,200
META PLATFORMS INC	41,545
META PLATFORMS INC	46,010
METLIFE INC	33,619
METTLER-TOLEDO INTERNATIONAL	1,187
MGE ENERGY INC. COMMON STOCK	9,099
MGIC INVESTMENT CORP	81,109
MGM RESORTS INTERNATIONAL	13,067
MGM RESORTS INTERNATIONAL	646,590
MGP INGREDIENTS INC	3,384
MICROCHIP TECHNOLOGY INC	30,992
MICRON TECHNOLOGY	64,079
MICRON TECHNOLOGY	98,771
MICROSOFT	429,046
MICROSOFT	284,228
MICROSOFT	96,712
MICROSOFT	149,583
MID AMERICA APT COMMUNITIES	6,764
MIDDLEBY CORP	14,810
MIDDLESEX WATER COMPANY COMM	4,430
MILLERKNOLL INC	6,250
MILLERKNOLL INC	10,528
MILLROSE PROPERTIES INC	26,212
MINERALS TECHNOLOGIES INC	7,891
MIRION TECHNOLOGIES INC	45,997
MIRUM PHARM INC	14,724
MISTER CAR WASH INC	22,925
MITSUBISHI UFJ FINANCIAL JA	2,351,740
MKS INSTRUMENTS INC	17,785
MKS INSTRUMENTS INC	19,632
MNTN INC	63,084
MODERNA INC	19,505
MODERNA INC	125,254
MODINE MFG CO	19,393
MOELIS & CO. CL A	17,909
MOHAWK INDUSTRIES INC	3,033
MOLINA HEALTHCARE INC	3,268

MOLSON COORS BREWING CO CL B	10,082
MONARCH CASINO & RESORT INC	3,185
MONDELEZ INTERNATIONAL INC	77,311
MONDELEZ INTERNATIONAL INC	163,925
MONGODB INC	15,872
MONGODB INC	42,632
MONOLITHIC POWER SYSTEMS INC	2,823
MONRO MUFFLER BRAKE INC	7,406
MONSTER BEVERAGE CORP	40,467
MONSTER BEVERAGE CORP	198,969
MONSTER BEVERAGE CORP	91,040
MOODY'S CORP	9,005
MOOG INC	9,657
MOOG INC CL A	7,045
MORGAN STANLEY	71,817
MORGAN STANLEY	243,740
MORNINGSTAR INC	7,040
MOSIAC CO	18,322
MOTOROLA SOLUTIONS INC	9,666
MP MATERIALS CORP	37,983
MR. COOPER GROUP INC	15,831
MSA SAFETY INC	9,736
MSC INDUSTRIAL DIRECT CO A	14,450
MSCI INC	4,526
MUELLER INDUSTRIES INC	1,480
MUELLER INDUSTRIES INC	32,770
MUELLER WATER PRODUCTS INC	38,861
MURPHY OIL CORP	41,177
MURPHY USA INC	5,688
MYR GROUP INC	3,838
MYR GROUP INC	10,919
MYRIAD GENETICS INC	22,684
N-ABLE INC. COMMON STOCK	17,801
NABORS INDUSTRIES LTD	1
NAPCO SEC TECH INC	43,112
NASDAQ INC	23,888
NASDAQ INC	109,862
NASPERS LIMITED	427,790
NATIONAL BANK HOLDINGS COR	8,912
NATIONAL BEVERAGE CORP	5,848
NATIONAL FUEL GAS CO	25,849
NATIONAL HEALTHCARE CORPORAT	3,082
NATIONAL PRESTO INDUSTRIES	1,280
NATIONAL RETAIL PROPERTIES I	49,028
NATIONAL STORAGE AFFILIATES	25,664
NATIONAL VISION HOLDINGS INC	19,629
NATL VISION HLDGS	73,128
NATWEST GROUP PLC	2,336,600
NATWEST GROUP PLC	317,511
NAVIENT CORP	18,128
NBT BANCORP INC	12,449
NCR ATLEOS CORP	21,255
NCR CORP	34,099
NEOGEN CORP	49,348
NEOGENOMICS INC	31,532
NETAPP INC	11,821
NETAPP INC	218,790
NETEASE INC	197,900
NETFLIX INC	24,677

NETFLIX INC	13,552
NETFLIX INC	25,641
NETSCOUT SYSTEMS INC	17,705
NEUROCRINE BIOSCIENCES INC	26,168
NEW JERSEY RESOURCES CORP	29,643
NEW LINDE PLC	27,541
NEW LINDE PLC	19,070
NEW YORK COMMUNITY BANCORP I	68,462
NEW YORK MORTGAGE TRUST INC	22,578
NEW YORK TIMES CL A	44,968
NEWELL BRANDS INC	103,317
NEWMARKET CORP	2,173
NEWMONT MINING	65,927
NEWS CORP	6,463
NEWS CORP NEW	21,885
NEXPOINT RESIDENTIAL TRUST I	5,529
NEXSTAR MEDIA GROUP INC COMM	8,082
NEXTERA ENERGY INC	118,710
NEXTERA ENERGY INC	189,888
NEXTRACKER INC	36,810
NEXTRACKER INC	26,465
NIKE INC CL B	68,843
NIKE INC CL B	91,854
NISOURCE INC	26,974
NMI HOLDINGS INC	19,392
NOBLE CORP PLC	29,348
NORDSON CORP	3,134
NORFOLK SOUTHERN CORP	13,077
NORTHERN OIL AND GAS, INC. C	24,406
NORTHERN TRUST CORP	11,451
NORTHROP GRUMMAN CORP	7,925
NORTHROP GRUMMAN CORP	22,820
NORTHWEST BANCSHARES INC	33,280
NORTHWEST NATURAL HOLDING CO	10,046
NORTHWESTERN CORP	17,364
NORTONLIFELOCK INC	31,320
NORTONLIFELOCK INC	780,000
NORWEGIAN CRUISE LINE HLDGS	25,374
NOV INC	113,836
NOVANTA INC COMMON STOCK	9,794
NOVARTIS AG	257,900
NOVO NORDISK	60,940
NOW INC	26,222
NRG ENERGY INC	11,669
NRG ENERGY INC	146,240
NUCOR CORP	13,530
NUTANIX INC	74,925
NUVALENT INC	10,846
NVENT ELECTRIC PLC	44,858
NVIDIA CORP	1,413,757
NVIDIA CORP	915,727
NVIDIA CORP	185,272
NVIDIA CORP	469,711
NVIDIA CORP	168,451
NVR INC	193
NXP SEMICONDUCTORS NV	14,695
NXP SEMICONDUCTORS NV	73,500
NXP SEMICONDUCTORS NV	73,000
OCCIDENTAL PETROLEUM	38,971

OCEANEERING INTERNATIONAL IN	24,618
ODDITY TECH LTD	56,277
OFFICE PROPERTIES INCOME TRU	0
OFG BANCORP	11,152
OGE ENERGY CORP	54,668
O-I GLASS INC	38,354
OKTA INC	46,700
OLD DOMINION FREIGHT LINE	10,850
OLD NATIONAL BANCORP	79,389
OLD REPUBLIC INTERNATIONAL C	75,026
OLIN CORP	35,855
OLLIE'S BARGAIN OUTLET HOLDI	16,159
OMEGA HEALTHCARE INVESTORS	80,162
OMNIAB INC	1,202
OMNIAB INC	1,752
OMNICELL INC	11,635
OMNICOM GROUP	11,276
ON SEMICONDUCTOR	24,586
ONE GAS INC	16,337
ONEOK INC	35,757
ONEOK INC	284,200
ONTO INNOVATION INC	12,550
OPTION CARE HEALTH INC COMMO	44,059
ORACLE CORP	92,793
ORACLE CORP	91,400
ORACLE CORP	70,285
ORACLE CORP	49,592
O'REILLY AUTOMOTIVE INC	50,070
ORGANON & CO	64,662
ORIX CORP	1,076,300
ORMAT TECHNOLOGIES INC. COMM	14,987
OSHKOSH CORP	17,964
OSI SYSTEMS INC	3,861
OTIS WORLDWIDE CORP	23,097
OTTER TAIL CORPORATION COMMO	10,453
OUTFRONT MEDIA INC	34,530
OVINTIV INC	66,729
OWENS & MINOR HOLDINGS	4,784
OWENS CORNING NEW	25,574
OXFORD INDUSTRIES INC	3,470
P G & E CORP	126,145
PACCAR INC	30,328
PACIRA BIOSCIENCES INC	11,526
PACKAGING CORP OF AMERICA	5,146
PALANTIR TECHNOLOGIES INC	121,555
PALO ALTO NETWORKS INC	37,789
PALOMAR HOLDINGSINC	6,618
PAPA JOHNS INTERNATIONAL INC	8,181
PAR PACIFIC HOLDINGS INC	12,682
PARAMOUNT SKYDANCE CORP	34,267
PARK HOTELS RESORTS INC	63,154
PARK NATIONAL CORPORATION	3,629
PARKER HANNIFIN	7,430
PARKER HANNIFIN	14,956
PARKER HANNIFIN	41,900
PARKER HANNIFIN	8,800
PARKER HANNIFIN	11,415
PARSLEY ENERGY INC	0
PARSONS CORPORATION COMMON S	14,000

PATRICK INDUSTRIES INC	8,302
PATRICK INDUSTRIES INC	15,205
PATTERSON-UTI ENERGY INC	87,085
PAYCHEX INC	18,491
PAYCOM SOFTWARE INC	2,855
PAYCOM SOFTWARE INC	101,740
PAYLOCITY HOLDING CORP	11,172
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	57,948
PBF ENERGY INC	36,915
PC CONNECTION INC	3,000
PDD HOLDINGS INC	40,070
PDD HOLDINGS INC.	163,100
PDF SOLUTIONS INC	7,750
PEABODY ENERGY CORP. COMMON	30,315
PEBBLEBROOK HOTEL TRUST	1
PEBBLEBROOK HOTEL TRUST	29,462
PEGASYSTEMS INC	25,200
PENGUIN SOLUTIONS INC	13,145
PENN NATIONAL GAMING INC	36,113
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	21,666
PENSKE AUTOMOTIVE GROUP INC	6,681
PENTAIR PLC	9,539
PENTAIR PLC	58,500
PENUMBRA INC	10,441
PENUMBRA INC	23,629
PEPSICO INC	79,323
PERDOCEO EDUCATION CORP	15,379
PERELLA WEINBERG PTR	84,403
PERFORMANCE FOOD GROUP CO	41,273
PERKINELMER INC	7,034
PERMIAN RESOURCES CORP	169,310
PERRIGO CO PLC	41,354
PETROLEO BRASILEIRO S A BR	1,847,660
PFIZER INC	327,895
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	89,824
PHILIP MORRIS INTL INC	158,273
PHILLIPS 66	23,827
PHILLIPS 66	194,920
PHILLIPS EDISON & CO	60,836
PHILLIPS EDISON & CO INC	31,218
PHINIA INC	9,824
PHOTRONICS INC	15,848
PILGRIMS PRIDE CORP NEW	13,811
PINN FINCL PTR INC	11,092
PINNACLE FINANCIAL PARTNERS	20,468
PINNACLE WEST CAPITAL	6,559
PINTEREST INC CL A	215,597
PIPER JAFFRAY COS	3,678
PITNEY BOWES INC	39,286
PJT PARTNERS INC. COMMON STO	6,069
PLANET FITNESS INC	23,349
PLEXUS CORP	6,716
PNC FINANCIAL SERVICES GROUP	22,936
PNM RESOURCES INC	26,283
POLARIS INDUSTRIES INC	17,077
POOL CORP	2,127

POOL CORP	27,865
POOL CORP	5,156
PORCH GROUP INC	67,827
PORTLAND GENERAL ELECTRIC CO	29,145
POST HOLDINGS INC	15,684
POTLATCHDELTIC CORP	24,616
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	16,662
PPG INDUSTRIES INC	13,415
PPL CORP	42,631
PRA GROUP INC COM	9,847
PREFERRED BANK	2,878
PREMIER INC CL A	20,582
PRESTIGE BRANDS HOLDINGS INC	12,310
PRICE T ROWE GROUP INC	12,838
PRICESMART INC	6,231
PRIMERICA INC	10,135
PRIMORIS SRVCS CORP	19,246
PRINCIPAL FINANCIAL GROUP	12,148
PRIVIA HEALTH GROUP INC. COM	25,078
PROASSURANCE CORP	12,780
PROCTER & GAMBLE	136,112
PROG HOLDINGS INC	10,039
PROGRESS SOFTWARE CORP	10,721
PROGRESSIVE CORP OHIO	33,872
PROGRESSIVE CORP OHIO	98,000
PROGRESSIVE CORP OHIO	50,682
PROGYNY INC	18,733
PROLOGIS INC	53,511
PROSPERITY BANCSHARES INC	25,456
PROTAGONIST THERAPEUTICS INC	15,296
PROTO LABS INC	5,899
PROVIDENT FINANCIAL SERVICES	32,445
PRUDENTIAL FINANCIAL GROUP	20,604
PRYSMIAN S.P.A.	614,300
PTC INC	6,960
PTC INC	37,240
PTC THERAPEUTICS INC	21,858
PUBLIC SERVICE ENTERPRISE IN	28,802
PUBLIC STORAGE INC	9,115
PULTE GROUP	11,852
PURE STORAGE INC CL A	86,430
PVH CORP	13,793
Q2 HOLDINGS INC	14,017
QORVO INC	20,976
QUAKER CHEMICAL CORP	3,395
QUALCOMM INC	64,394
QUALCOMM INC	147,390
QUALCOMM INC	209,400
QUALYS INC	9,015
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	8,539
QUEST DIAGNOSTICS INC	6,449
QUIDELORTHO CORP	16,485
QUINSTREET INC	14,145
RADIAN GROUP INC	33,368
RADNET INC	16,735
RADNET INC	25,351
RALLIANT CORP	28,067

RALPH LAUREN CORP	2,325
RALPH LAUREN CORP	84,540
RAMBUS INC	31,360
RAMBUS INC	14,812
RANGE RESOURCES CORP	66,663
RAYMOND JAMES FINANCIAL INC	10,556
RAYONIER INC	47,156
RAYTHEON TECHNOLOGIES CORP	76,941
RAYTHEON TECHNOLOGIES CORP	60,213
RB GLOBAL INC	51,150
RBC BEARINGS INC COMMON STOC	8,261
READY CAPITAL CORP	42,557
REALTY INCOME CORP	50,500
RECURSION PHARMACEUTICALS IN	158,107
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	18,061
REGAL BELOIT CORP	104,063
REGENCY CENTERS CORP	9,446
REGENERON PHARMACEUTICALS IN	6,086
REGIONS FINANCIAL CORP	52,479
REINSURANCE GROUP OF AMERICA	18,054
RELIANCE STEEL & ALUMINUM	15,132
REMITLY GLOBAL INC	59,643
RENAISSANCERE HOLDINGS LTD	13,669
RENASANT CORP	22,873
RENASANT CORP	58,448
RENT A CENTER INC	12,761
REPLIGEN CORP	14,147
REPLIGEN CORP	105,800
REPSOL YPF SA SP A	1,494,640
REPSOL YPF SA SP A	277,970
REPUBLIC SERVICES INC	11,775
REPUBLIC SERVICES INC	20,782
RESIDEO TECHNOLOGIES INC	36,891
RESMED INC	8,487
RESTAURANT BRANDS INTL INC	86,700
REVOLUTION MEDICINES INC	12,096
REX AMERICAN RESOURCES CORP	7,152
REXFORD INDUSTRIAL REALTY IN	59,328
REYNOLDS CONSUMER PRODS INC	876
RH	4,616
RIGETTI COMPTR INC	18,442
RIO TINTO ADR	322,620
RIO TINTO ADR	353,960
RIOT PLATFORMS INC	70,961
RIVIAN AUTOMOTIVE INC	393,000
RIVIAN AUTOMOTIVE INC COMMON	136,027
RLI CORP	22,196
ROBERT HALF INTL INC	18,386
ROBERT HALF INTL INC	6,515
ROBINHOOD MKTS INC	22,112
ROBLOX CORPORATION CL A	155,382
ROCKWELL AUTOMATION INC	6,514
ROGERS CORP	4,199
ROIVANT SCIENCES LTD COMMON	99,200
ROLLINS INC	16,254
ROPER TECHNOLOGIES INC	6,197
ROSS STORES INC	19,215
ROYAL CARIBBEAN CRUISES LTD	14,278

ROYAL CARIBBEAN CRUISES LTD	73,760
ROYAL DUTCH SHELL PLC ADR	232,190
ROYAL DUTCH SHELL PLC ADR	372,380
ROYAL GOLD INC	18,044
RPC INC	21,061
RPM INTERNATIONAL INC	35,250
RUSH ENTERPRISES CL A	15,209
RUSH ENTERPRISES INC	28,673
RXO INC	32,199
RXO INC	102,337
RYAN SPECIALTY HOLDINGS INC	26,350
RYDER SYSTEM	13,501
RYDER SYSTEM INC	9,871
RYMAN HOSPITALITY PPTYS INC	14,712
S&P GLOBAL INC	18,357
S&P GLOBAL INC	20,115
S&T BANCORP INC	9,487
SABR CORP	85,780
SABRA HEALTH CARE REIT	67,936
SAFEHOLD INC	9,047
SAFETY INSURANCE GROUP INC	3,705
SAIA INC	7,026
SALESFORCE.COM	55,171
SALESFORCE.COM	54,165
SALLY BEAUTY HLDG	25,160
SAMSARA INC COMMON STOCK	190,229
SANA BIOTECHNOLOGY INC	87,870
SANDISK CORP	33,300
SANMINA CORP	13,291
SANMINA CORP	14,397
SANOFI AVENTIS	416,060
SAREPTA THERAPEUTICS INC	25,270
SAUL CENTERS INC	3,015
SBA COMMUNICATIONS CORP NEW	6,222
SCANSOURCE INC	5,157
SCHLUMBERGER LTD	83,326
SCHLUMBERGER LTD	150,903
SCHNEIDER NATIONAL INC	11,611
SCHOLAR ROCK HLDG	30,722
SCHOLASTIC CORP	5,881
SCHRODINGER INC. COMMON STOC	13,904
SCHWAB (CHARLES) CORP	98,401
SCIENCE APPLICATIONS INTL	15,049
SCIENTIFIC GAMES CORP A	25,275
SCOTTS MIRACLE GRO CO CL A	12,183
SEACOAST BANKING CORP OF FLO	21,145
SEAGATE TECHNOLOGY HOLDINGS	12,204
SEALED AIR CORP	36,510
SEI INVESTMENTS CO	28,100
SELECT MEDICAL HLDGS CORP	25,876
SELECTIVE INSURANCE GROUP	16,446
SEMPRA ENERGY	36,585
SEMPRA ENERGY	238,180
SEMTECH CORP	18,844
SENSATA TECHNOLOGIES HLDNG P	41,580
SENSIENT TECHNOLOGIES CORP	10,511
SERVICE CORP INTL	42,998
SERVICENOW INC	11,952
SERVICENOW INC	18,272

SERVICENOW INC	15,790
SERVISFIRST BANCSHARES INC	12,503
SHAKE SHACK INC	9,972
SHARKNINJA INC	56,791
SHENANDOAH TELECOMMUNICATION	11,440
SHERWIN WILLIAMS	13,379
SHERWIN WILLIAMS	27,742
SHIFT4 PMTS INC	20,750
SHIONOGI & CO LTD	2,215,290
SHOE CARNIVAL INC	4,415
SHOPIFY INC	219,458
SHUTTERSTOCK INC	6,135
SIGNET JEWELERS INC	10,652
SILGAN HOLDINGS INC	25,644
SILICON LABORATORIES INC	10,135
SIMMONS FIRST NATIONAL CORP	34,150
SIMON PROPERTY CROUP INC	17,700
SIMPSON MANUFACTURING CO INC	11,425
SIRIUSPOINT LTD	22,837
SIRIUSPOINT LTD	40,447
SITE CENTERS CORP	11,739
SITIME CORP	4,405
SITIME CORP	7,247
SIX FLAGS ENTERTAINMENT CORP	23,361
SJW GROUP COMMON STOCK	7,722
SK TELECOM CO LTD ADR	187,200
SKYWEST INC	10,032
SKYWORKS SOLUTIONS INC	9,212
SL GREEN REALTY CORP	17,738
SLM CORP	60,246
SLM CORP	59,722
SM ENERGY CO	28,546
SMITH & NEPHEW PLC UK ADR	426,900
SMITH DOUGLAS HOMES	33,251
SMUCKER J M CO	6,148
SMUCKER J M CO	1
SMURFIT WESTROCK PLC	15,528
SNAP ON INC	3,030
SNOWFLAKE INC	41,978
SOCIETE GENERALE FRANCE	366,970
SOLAREDGE TECHNOLOGIES INC	14,535
SOLENO THERA INC	13,901
SOLVENTUM CORP	8,657
SONIC AUTOMOTIVE INC	3,583
SONOCO PRODUCTS CO	26,262
SONOS INC COMMON STOCK	29,860
SONY CORP JA ADR	697,600
SONY FINANCIAL GROUP INC	139,520
SOTERA HEALTH COMPANY COMMON	30,386
SOUTHERN CO	63,345
SOUTHSIDE BANCSHARES INC	7,077
SOUTHSTATE BANK CORP	27,125
SOUTHWEST AIRLINES	34,621
SOUTHWEST GAS CORP	19,538
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	15,652
SPRINKLR INC	28,421
SPROUTS FARMERS MARKET INC	28,387
SPS COMMERCE	9,434

SPX TECHNOLOGIES INC	11,673
SPX TECHNOLOGIES INC	13,361
SPYRE THERA INC	25,799
STAAR SURGICAL CO	12,374
STAG INDUSTRIAL, INC. COMMON	48,573
STANDARD BK GROUP LTD	1,562,240
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	2,994
STANLEY BLACK & DECKER	8,904
STARBUCKS CORP	65,815
STARBUCKS CORP	106,698
STARWOOD PROPERTY TRUST, INC	83,524
STATE STREET CORP	16,935
STATE STREET CORP	220,090
STEEL DYNAMICS INC	8,160
STELLAR BANCORP INC	11,391
STEPAN CO	5,281
STEPSTONE GROUP INC	16,351
STEPSTONE GROUP INC	36,340
STERIS PLC	5,697
STERLING INFRASTRUCTURE INC	7,499
STEVEN MADDEN	18,171
STEWART INFORMATION SERVICES	6,919
STIFEL FINANCIAL CORP	29,095
STIFEL FINANCIAL CORP	19,126
STONEX GROUP INC	10,407
STRATEGIC ED INC	5,994
STRIDE INC COMMON STOCK	10,677
STRUCTURE THERA INC	10,751
STRYKER CORP	19,830
STURM RUGER & CO INC	4,146
SUMMIT HOTEL PROPERTIES INC	27,212
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	378,860
SUNCOKE ENERGY INC	21,120
SUNRUN INC	56,946
SUNSTONE HOTEL INVESTORS INC	49,412
SUPER GROUP SGHC LTD	152,017
SUPER MICRO COMPUTER INC	29,099
SUPERNUS PHARMACEUTICALS INC	13,916
SWEETGREEN INC	306,304
SYLVAMO CORPORATION COMMON S	8,476
SYNAPTICS INC	12,144
SYNCHRONY FINL	22,525
SYNCHRONY FINL	345,040
SYNNEX CORP	21,983
SYNOPSYS INC	10,603
SYNOPSYS INC	37,085
SYNOVUS FINANCIAL CORP	39,833
SYNOVUS FINANCIAL CORP	49,120
SYSCO CORP	28,400
T MOBILE US INC	28,203
T MOBILE US INC	97,220
T MOBILE US INC	52,777
T MOBILE US INC	37,269
TAIWAN SEMICONDUCTOR ADR	121,790
TAKE-TWO INTERACTIVE SOFTWARE	9,445
TAKE-TWO INTERACTIVE SOFTWARE	74,096
TALEN ENERGY CORP	10,996

TALOS ENERGY INC	30,445
TANDEM DIABETES CARE INC	16,613
TANGER FACTORY OUTLET CENTER	28,043
TAPESTRY INC	13,469
TAPESTRY INC	272,400
TARGA RES CORP	12,552
TARGET CORP	26,611
TAYLOR MORRISON HOME CORP	30,576
TE CONNECTIVITY PLC	17,272
TECHNIPFMC LTD	113,485
TECHNIPFMC LTD	320,000
TECHTRONIC INDS LTD	323,800
TECHTRONIC INDS LTD	73,710
TEGNA INC	39,983
TELEDYNE TECHNOLOGIES	2,697
TELEFLEX INC	11,004
TELEPHONE & DATA SYS INC	24,600
TEMPUR SEALY INTERNATIONAL,	58,368
TEMPUS AI INC. CL A	110,036
TENET HEALTHCARE CORP	25,666
TENNANT CO	4,645
TERADATA CORP	23,727
TERADYNE INC	9,395
TERAWULF INC	99,651
TEREX CORP	20,747
TERRENO REALTY CORPORATION C	25,673
TESLA INC	161,000
TESLA INC	22,461
TESLA INC	15,892
TESLA INC	30,796
TETRA TECHNOLOGIES INC	71,865
TEVA PHARMACEUTICAL	1,301,600
TEVA PHARMACEUTICAL	1,224,000
TEXAS CAPITAL BANCSHARES INC	15,221
TEXAS CAPTL	25,887
TEXAS INSTRUMENTS INC	52,721
TEXAS INSTRUMENTS INC	85,199
TEXAS PACIFIC LAND CORPORATI	1,067
TEXAS ROADHOUSE INC	18,275
TEXTRON INC	10,719
TEXTRON INC	192,400
TG THERAPEUTICS INC	33,773
THE CHEFS'S WAREHOUSE INC	8,572
THE COOPER COMPANIES, INC. C	11,513
THE ENSIGN GROUP INC	15,496
THE ENSIGN GROUP INC	38,688
THE GREENBRIER COS INC	7,775
THE SIMPLY GOOD FOODS CO	22,190
THE ST. JOE COMPANY	9,425
THE TRADE DESK	22,116
THE TRADE DESK	170,750
THERMO ELECTRON CORP	22,142
THOR INDUSTRIES INC	14,828
THRYV HOLDINGS INC COMMON ST	8,863
TIDEWATER INC NEW	11,383
TIMKEN CO	18,257
TIMKENSTEEL CORP	9,206
TITAN INTERNATIONAL INC	11,981
TIVITY HEALTH INC	1

TJX COS INC	65,227
TKO GROUP HOLDINGS INC	3,998
TOKYO ELECTRON LTD	135,915
TOLL BROTHERS INC	29,088
TOMPKINS FINANCIAL CORP	3,127
TOOTSIE ROLL INDUSTRIES	4,164
TOPBUILD CORP	8,713
TORO CO	28,289
TOTAL SA	270,680
TOTAL SA	67,430
TOTAL SA	367,890
TRACTOR SUPPLY CO	30,865
TRANE TECHNOLOGIES PLC	13,002
TRANSDIGM GROUP INC	3,252
TRANSMEDICS GROUP INC	8,350
TRANSUNION	54,491
TRAVEL + LEISURE CO	24,100
TRAVELERS COS INC/THE	13,131
TRAVERE THERA INC	30,635
TREEHOUSE FOODS INC	11,327
TREX CO INC	30,077
TRI POINTE HOMES, INC.	22,651
TRIMBLE NAVIGATION LIMITED	14,114
TRIMBLE NAVIGATION LIMITED	72,595
TRINITY INDUSTRIES	20,237
TRIPADVISOR INC	29,405
TRIUMPH BANCORP INC	5,514
TRUIST FINANCIAL CORP	76,680
TRUPANION INC	8,390
TRUSTCO BANK CORP	4,736
TRUSTMARK CORP	15,017
TTM TECHNOLOGIES INC	25,221
TURNING POINT BRANDS	22,561
TWILIO INC	42,262
TWO HARBORS INVESTMENT CORP	24,829
TYLER TECHNOLOGIES INC	2,477
TYLER TECHNOLOGIES INC	12,370
TYSON FOODS INC CL A	16,524
UBER TECHNOLOGIES INC	187,478
UBER TECHNOLOGIES INC COMMON	121,457
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	2,729,866
UDR INC	17,354
UFP INDUSTRIES INC	17,000
UFP TECHNOLOGIES INC. COMMON	1,812
UGI CORP	60,557
ULTA BEAUTY INC	2,656
ULTRA CLEAN HLDS INC	11,373
UMB FINANCIAL CORP	19,236
UNDER ARMOUR INC	57,100
UNDER ARMOUR INC CL A	59,567
UNIFIRST CORP/MA	3,737
UNION PACIFIC CORP	35,034
UNITED BANKSHARES INC	38,004
UNITED COMMUNITY BANKS	28,056
UNITED CONTL HLDGS INC	18,987
UNITED CONTL HLDGS INC	293,380
UNITED FIRE GROUP INC	5,325
UNITED NATURAL FOOD INC	15,044

UNITED PARCEL SERVICE CL B	42,279
UNITED PARKS & RESORTS INC	7,008
UNITED RENTALS INC	3,782
UNITED RENTALS INC	15,696
UNITED RENTALS INC	39,280
UNITED THERAPEUTICS CORP	12,693
UNITEDHEALTH GROUP INC	53,203
UNITEDHEALTH GROUP INC	50,203
UNITI GROUP INC	36,566
UNITIL CORP	4,075
UNITIL CORP	41,354
UNITY SOFTWARE INC	25,668
UNIVERSAL CORP VA	6,151
UNIVERSAL DISPLAY CORP	11,627
UNIVERSAL HEALTH REALTY INCO	3,168
UNIVERSAL HEALTH SERVICES-B	3,394
UNIVRSL TECH INST	44,132
UNUM GROUP	46,155
UPWORK INC	47,399
URAN EDGE PROPERTIES	31,289
URBAN EDGE PROP	77,066
URBAN OUTFITTERS INC	14,139
US BANCORP	90,202
US FOODS HOLDING CORP COMMON	66,190
US PHYSICAL THERAPY INC	3,526
USANA HEALTH SCIENCES INC	2,698
VAIL RESORTS INC	10,150
VALARIS LIMITED	18,340
VALARIS LTD	1,259
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	1,148,390
VALE SA	1,456,700
VALERO ENERGY CORP	18,262
VALLEY NATIONAL BANCORP	126,997
VALMONT INDUSTRIES INC	6,140
VALVOLINE INC	38,454
VAXCYTE INC	25,760
VEECO INSTRUMENTS INC	13,954
VEEVA SYSTEMS INC	24,886
VENTAS INC	24,225
VEOLIA ENVIRONNEMENT SA	1,056,640
VERACYTE INC	19,514
VERACYTE INC	33,799
VERALTO CORP	14,284
VERICEL CORP	12,105
VERICEL CORP	21,009
VERIS RESIDENTIAL INC	20,214
VERISIGN INC	4,776
VERISK ANALYTICS INC	8,175
VERITEX HOLDINGS INC	13,487
VERIZON COMMUNICATIONS	242,839
VERIZON COMMUNICATIONS	454,390
VERRA MOBILITY CORP	39,232
VERRA MOBILITY CORP	128,115
VERTEX INC	44,484
VERTEX PHARMACEUTICALS INC	14,894
VERTEX PHARMACEUTICALS INC	22,473
VESTIS CORP	39,953

VF CORP	96,400
VIAD CORP	5,331
VIASAT INC	21,214
VIATRIS INC	69,007
VIAVI SOLUTIONS INC	55,364
VIAVI SOLUTIONS INC	186,006
VICI PROPERTIES INC COMMON S	60,862
VICOR CORP	5,764
VICTORIAS SECRET AND CO	19,718
VICTORY CAP HLDGS INC	11,694
VINCI SA	594,800
VIPER ENERGY INC	34,074
VIPSHOP HLDGS LTD	1,371,290
VIPSHOP HLDGS LTD	272,350
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTU FINANCIAL INC CL A	20,073
VIRTUS INVESTMENT PARTNERS I	1,614
VISA INC	99,882
VISA INC	77,985
VISA INC	58,277
VISHAY INTERTECHNOLOGY INC	27,867
VISTEON CORP	8,873
VISTRA CORP	19,578
VITA COCO CO INC/THE	22,822
VONTIER CORP	43,572
VORNADO REALTY TRUST	45,296
VOYA FINL INC	26,697
VOYA FINL INC	161,600
VULCAN MATERIALS CO	7,628
W. P. CAREY INC COMMON STOCK	61,950
WABTEC CORP	9,935
WALKER & DUNLOP INC	8,012
WAL-MART STORES INC	250,793
WAL-MART STORES INC	96,851
WAL-MART STORES INC	186,546
WARNER BROS DISCOVERY INC	128,699
WARNER MUSIC GROUP	38,200
WARRIOR MET COAL INC	13,087
WASHINGTON FEDERAL INC	19,002
WASHINGTON REIT	21,978
WASTE MANAGEMENT INC	21,104
WATERS CORP	3,436
WATSCO INC	9,383
WATSCO INC	18,732
WATTS WATER TECHNOLOGIES INC	7,450
WAYFAIR INC	118,239
WAYSTAR HLDG CORP	21,902
WD-40 CO	3,373
WEATHERFORD INTERNATIONAL PL	20,000
WEATHERFORD INTL PLC	11,518
WEBSTER FINANCIAL CORP	48,130
WEC ENERGY GROUP INC	18,276
WEC ENERGY GROUP INC	89,169
WELLS FARGO & CO	189,107
WELLS FARGO & CO	290,100
WELLS FARGO & CO	123,729
WELLS FARGO & CO	176,521
WELLTOWER INC	34,135
WELLTOWER INC	73,244

WENDY'S CO	38,500
WERNER ENTERPRISES INC	15,258
WESCO INTERNATIONAL INC	13,188
WESCO INTERNATIONAL INC	0
WESCO INTL INC	10,550
WEST PHARMACEUTICAL SERVICES	4,191
WESTAMERICA BANCORPORATION	6,493
WESTERN ALLIANCE	17,130
WESTERN ALLIANCE BANCORP	28,680
WESTERN DIGITAL CORP	19,950
WESTERN UNION CO	114,407
WESTLAKE CHEMICALS	10,691
WESTLAKE CHEMICALS	153,600
WEX INC	10,695
WEYERHAEUSER CORP	41,901
WHIRLPOOL CORP	14,860
WHITE MOUNTAINS INS	767
WHITESTONE REIT	11,136
WILEY (JOHN) & SONS CL A	10,211
WILLIAMS COS	70,315
WILLIAMS COS	98,717
WILLIAMS SONOMA INC	6,900
WILLIS TOWERS	5,822
WILLSCOT MOBILE MINI HOLDING	45,194
WINGSTOP INC	8,338
WINGSTOP INC	2,939
WINNEBAGO INDUSTRIES INC	6,908
WINTRUST FINANCIAL CORP	16,620
WISDOMTREE INC	193,985
WISDOMTREE INVESTMENTS INC	28,792
WOLVERINE WORLD WIDE INC	20,087
WOODWARD INC	16,354
WORKDAY INC	12,321
WORKDAY INC	40,735
WORLD ACCEPTANCE CORP	777
WORLD FUEL SERVICES CORP	14,093
WORTHINGTON INDUSTRIES	7,689
WORTHINGTON STEEL INC	9,254
WSFS FINANCIAL CORP	14,095
WYNDHAM HOTELS & RESORTS INC	23,475
WYNN RESORTS LTD	5,345
XCEL ENERGY INC	33,168
XENCOR INC	17,208
XENIA HOTELS & RESORTS INC	24,560
XEROX HOLDINGS CORP	1,236
XPEL INCORPORATION COMMON ST	5,655
XPO LOGISTICS INC	31,616
XYLEM INC	14,037
YELP INC	15,892
YETI HOLDINGS INC	26,501
YETI HOLDINGS INC	51,675
YETI HOLDINGS INC	64,254
YUM BRANDS INC	16,140
YUM CHINA HLDGS INC	495,600
ZEBRA TECHNOLOGIES CORP CL A	2,981
ZETA GLBL HLDGS CORP	83,593
ZIFF DAVIS INC	10,443
ZIMMER BIOMET HOLDINGS INC	11,507
ZIONS BANCORPORATION	39,970

ZOETIS INC	26,081
ZOOMINFO TECHNOLOGIES INC	78,697
ZTO EXPRESS CAYMAN INC	840,370
ZURN WATER SOLUTIONS CORP	34,989
ZYNEX INC	1

Fixed Income

Par Amount

3M COMPANY	2,000,000
3M COMPANY	2,000,000
7-ELEVEN INC	4,156,000
ABBVIE INC	-
ABBVIE INC	1,290,000
ABBVIE INC	-
ABBVIE INC	2,023,000
ABMT	160,014
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,670,000
ACTIVISION BLIZZARD	3,100,000
ACTIVISION BLIZZARD	2,330,000
ACTIVISION BLIZZARD	3,000,000
ADOBE	2,000,000
AEP TRANSMISSION CO LLC	480,000
AERCAP IRELAND CAP/GLOBA	2,246,000
AGILENT TECHNOLOGIES INC	640,000
AGILENT TECHNOLOGIES INC	770,000
AGREE LP	830,000
AGREE LP	400,000
AIG GLOBAL FUNDING	150,000
AIG GLOBAL FUNDING	230,000
AIG GLOBAL FUNDING	730,000
AIG GLOBAL FUNDING	750,000
AIRCASTLE / IRELAND DAC	1,802,000
AKER BP ASA	3,041,000
ALA TRUST 2025-OANA	1,140,000
ALABAMA FEDERAL AID HIGHWAY	215,000
ALABAMA POWER COMPANY	610,000
ALBEMARLE CORP	300,000
ALCON FINANCE CORP	2,022,000
ALEXANDRIA REAL ESTATE	1,460,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALPHABET INC	2,000,000
ALPHABET INC	2,000,000
ALPHABET INC	2,000,000
ALPHABET INC	3,000,000
AMAZON.COM	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMER TRANS SYST	570,000
AMEREN ILLINOIS CO	800,000
AMEREN MISSOURI SECURITIZATI	975,000
AMERICAN EXPRESS	-
AMERICAN EXPRESS	120,000
AMERICAN EXPRESS	170,000
AMERICAN EXPRESS	400,000
AMERICAN EXPRESS	735,000
AMERICAN EXPRESS	400,000
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	2,000,000

AMERICAN EXPRESS CO	3,000,000
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	3,159,000
AMERICAN EXPRESS COMPANY	2,000,000
AMERICAN HONDA FIN	3,000,000
AMERICAN HONDA FINANCE	470,000
AMERICAN HONDA FINANCE	490,000
AMERICAN HONDA FINANCE	520,000
AMERICAN HONDA FINANCE	2,000,000
AMERICAN INTERNATIONAL GROUP	220,000
AMERICAN TOWER CORP	3,136,000
AMERSON ORCHARD GTOWN KY	10,000,000
AMERSON ORCHARD GTOWN KY	3,000,000
AMERSON ORCHARD GTOWN KY	5,000,000
AMGEN INC	2,597,000
AMGEN INCORPORATED	230,000
AMPHENOL CORP	940,000
AMPHENOL CORP	-
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANDOVER MA	-
ANGLO AMERICAN CAPITAL	990,000
ANGLO AMERICAN CAPITAL	700,000
ANHEUSER-BUSCH COS	1,632,000
ANHEUSER-BUSCH INBEV	2,000,000
ANHEUSER-BUSCH INBEV WOR	-
AON CORP	7,500,000
AON CORP	6,500,000
AON CORP/AON GLOBAL HOLD	-
AON NORTH AMERICA INC	590,000
APACHE CORP	-
APPLE INC	3,000,000
APPLE INC	1,500,000
APPLE INC	3,337,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	3,000,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	3,750,000
ARCHER-DANIELS	500,000
ASHTREAD CAPITAL INC	3,014,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	1,100,000
AT&T INC	470,000
AT&T INC	750,000
AT&T INC	2,000,000
AT&T INC	1,301,000
AT&T INC	3,135,000
ATLANTA GA	830,000
ATMOS ENERGY CORPORATION	260,000
AUTOMATIC DATA PROCESSNG	-
AUTOZONE INC	610,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS HOLDINGS INC	570,000
BAE SYSTEMS PLC	1,270,000
BAE SYSTEMS PLC	200,000
BAE SYSTEMS PLC	2,000,000
BAIDU INC	1,000,000

BANK	2020BN26	2,080,000
BANK	2021BN37	7,020,000
BANK OF AMERICA CORP		3,000,000
BANK OF AMERICA CORP		2,000,000
BANK OF AMERICA CORP		1,000,000
BANK OF AMERICA CORP		1,981,000
BANK OF AMERICA CORP		1,950,000
BANK OF AMERICA CORP		3,670,000
BANK OF AMERICA CORPORATION		1,000,000
BANK OF AMERICA FUNDING CORP		1,400,000
BANK OF AMERICA FUNDING CORP		1,400,000
BANK OF AMERICA FUNDING CORP		1,000,000
BANK OF AMERICA FUNDING CORP		510,000
BANK OF AMERICA FUNDING CORP		310,000
BANK OF AMERICA FUNDING CORP		210,000
BANK OF AMERICA FUNDING CORP		1,800,000
BANK OF MONTREAL		770,000
BANK OF MONTREAL		400,000
BANK OF MONTREAL		2,000,000
BANK OF MONTREAL		2,266,000
BANK OF NEW YORK MELLON		2,000,000
BANK OF NEW YORK MELLON		2,000,000
BANK OF NOVA SCOTIA		90,000
BANK OF NOVA SCOTIA		390,000
BANK OF NOVA SCOTIA		2,000,000
BANK OF NOVA SCOTIA		2,347,000
BANK OF NY MELLON CORP		500,000
BANK OF NY MELLON CORP		2,000,000
BANK OF NY MELLON CORP		2,479,000
BARCLAYS PLC		2,978,000
BARREN COUNTY KY GO		1,285,000
BARREN COUNTY KY GO		2,455,000
BAT CAPITAL CORP		-
BAT CAPITAL CORP		-
BAT CAPITAL CORP		2,677,000
BAXTER INTERNATIONAL INC		220,000
BAXTER INTERNATIONAL INC		950,000
BAXTER INTERNATIONAL INC		660,000
BAYER US FINANCE		340,000
BECTON DICKINSON		1,604,000
BECTON DICKINSON AND CO		250,000
BECTON DICKINSON AND CO		1,210,000
BEECHWOOD KY ISD		2,000,000
BELL CO BOARD OF EDUCATION		385,000
BELLEVUE		425,000
BEMIS COMPANY INC		3,042,000
BENCHMARK MORTGA2018B8		4,040,000
BERKSHIRE HATHAWAY		4,000,000
BERKSHIRE HATHAWAY		12,000,000
BERKSHIRE HATHAWAY		6,000,000
BERKSHIRE HATHAWAY		3,000,000
BERKSHIRE HATHAWAY ENERGY		8,000,000
BERKSHIRE HATHAWAY ENERGY		5,000,000
BERKSHIRE HATHAWAY INC		2,000,000
BERKSHIRE HATHAWAY INC		1,678,000
BEXAR CNTY TX		1,085,000
BHP BILLITON FINANCE		570,000
BHP BILLITON FINANCE		800,000
BLACK HILLS CORP		1,200,000

BLACK HILLS CORP	500,000
BMP 2024	965,000
BMW US CAPITAL	7,000,000
BMW US CAPITAL	5,000,000
BMW US CAPITAL	2,000,000
BMW US CAPITAL	2,000,000
BMW US CAPITAL	2,000,000
BMW US CAPITAL LLC	590,000
BMW US CAPITAL LLC	240,000
BMW US CAPITAL LLC	200,000
BMW US CAPITAL LLC	120,000
BMW US CAPITAL LLC	5,000,000
BMW US CAPITAL LLC	2,768,000
BNP PARIBAS	1,180,000
BNP PARIBAS	630,000
BOARDWALK PIPELINES LLC	-
BOEING CO	770,000
BOEING CO	420,000
BOEING CO	565,000
BOEING CO	-
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	400,000
BP CAP MARKETS AMERICA	600,000
BP CAP MARKETS AMERICA	1,380,000
BRANCH BANKING & TRUST	800,000
BRISTOL-MEYERS SQUIBB	-
BRISTOL-MYERS SQUIBB	2,000,000
BRISTOL-MYERS SQUIBB	2,000,000
BROADCOM INC	580,000
BROADCOM INC	-
BROADCOM INC	-
BROADCOM INC	3,617,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BRUNSWICK CORP	-
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	350,000
BURLINGTON NORTH SANTA FE	2,389,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BX 2024-AIRC	1,596,213
BX TRUST	749,009
BX TRUST	1,305,000
CALIFORNIA MUNI FIN AUTH-FBI	3,275,000
CALIFORNIA ST	-
CALIFORNIA ST	1,750,000
CAMPBELL UNION HIGH SCHOOL	-
CANADIAN NATIONAL RESOURCES	720,000
CANADIAN NATIONAL RESOURCES	700,000
CANADIAN PACIFIC RAILWAY	2,984,000
CANADIAN PACIFIC RR CO	840,000
CAPITAL ONE FINANCIAL CO	2,000,000
CAPITAL ONE FINANCIAL CO	3,000,000
CAPITAL ONE FINANCIAL CORP	470,000
CAPITAL ONE FINANCIAL CORP	800,000
CAPITAL ONE FINANCIAL CORP	180,000
CAPITAL ONE FINANCIAL CORP	390,000
CAPITAL ONE FINANCIAL CORP	325,000

CAPITAL ONE FINANCIAL CORP	-
CARGILL INC	2,715,000
CARGILL INC 144A SR NOTES	2,000,000
CARGILL INCORPORATED	500,000
CARLISLE CO KY SD FIN CORP	1,840,000
CATERPILLAR FINL SERVICE	3,000,000
CATERPILLAR FINL SERVICE	2,000,000
CATERPILLAR FINL SERVICE	2,000,000
CATERPILLAR FINL SERVICE	2,000,000
CATERPILLAR FINL SERVICE	2,000,000
CATERPILLAR INC	1,000,000
CATERPILLAR INC	1,500,000
CATERPILLAR INC	2,000,000
CATERPILLAR INC	2,500,000
CELANESE US HOLDINGS LLC	-
CELANESE US HOLDINGS LLC	-
CENTERPOINT ENER HOUSTON	-
CENTERPOINT ENER HOUSTON	1,000,000
CENTERPOINT ENER HOUSTON	670,000
CENTERPOINT ENER HOUSTON	1,080,000
CENTERPOINT ENERGY RES	930,000
CGCMT	7,035,000
CHANDLER AZ EXCISE TAX REVEN	1,000,000
CHARLES SCHWAB COR	-
CHARLES SCHWAB CORP	5,000,000
CHARLES SCHWAB CORP	2,000,000
CHARLES SCHWAB CORP	6,000,000
CHARLES SCHWAB CORP	3,000,000
CHARTER COM	2,000,000
CHARTER COMM OPT LLC/CAP	1,400,000
CHARTER COMM OPT LLC/CAP	560,000
CHARTER COMM OPT LLC/CAP	2,015,000
CHARTER COMM OPT LLC/CAP	-
CHARTER COMM OPT LLC/CAP	-
CHARTER COMMUNICATIONS	1,000,000
CHENIERE ENERGY PARTNERS LP	862,000
CHENIERE ENERGY PARTNERS LP	2,736,000
CHICAGO IL	50,000
CIM TRUST 2021J3	5,313,783
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CISCO SYSTEMS INC	3,930,000
CISCO SYSTEMS INCORPORATED	-
CISCO SYSTEMS, INC. 5.100% 0	3,000,000
CITIGROUP INC	490,000
CITIGROUP INC	610,000
CITIGROUP INC	2,000,000
CITIGROUP INC	1,569,000
CITIGROUP INC	4,300,000
CITIGROUP INCORPORATED	1,520,000
CITIGROUP INCORPORATED	1,770,000
CITIGROUP INCORPORATED	-
CITIGROUP INCORPORATED	520,000
CITIGROUP INCORPORATED	540,000
CITIZENS BANK NA/RI	730,000
CITIZENS BANK NA/RI	2,539,000
CITIZENS FINANCIAL GROUP	800,000
CITY OF AURORA CO WATER REVE	-
CITY OF CASA GRANDE AZ	-

CITY OF COVINGTON	490,000
CITY OF COVINGTON KY	470,000
CITY OF PADUCAH KY	180,000
CITY OF VERSAILLES KY	5,360,000
CLARK CO KY SDFC	2,000,000
CMS ENERGY CORP	4,248,000
CNH EQUIPMENT TRUST	2,000,000
CNH INDUSTRIAL CAPITAL L	550,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COCA-COLA CO	4,360,000
COLORADO HOUSING AND FINANCE	820,000
COLORADO HOUSING AND FINANCE	835,000
COMCAST CORP	1,234,000
COMCAST CORP	1,935,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMCAST CORPORATION	470,000
COMERICA BANK	550,000
COMMONSPIRIT HEALTH	435,000
COMMONSPIRIT HEALTH	2,083,000
CONNECTICUT LIGHT & POWER	200,000
CONNECTICUT LIGHT & POWER	1,110,000
CONNECTICUT LIGHT & POWER	478,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
CONSUMERS ENERGY COMPANY	930,000
COOPERATIEVE RABOBANK UA	660,000
COOPERATIEVE RABOBANK UA	360,000
COOPERATIEVE RABOBANK UA	590,000
COSTCO WHOLESALE CORP	1,000,000
COSTCO WHOLESALE CORP	2,000,000
COSTCO WHOLESALE CORP	3,000,000
COTERRA ENERGY INC	470,000
COTERRA ENERGY INC	760,000
COVE LAKE VILLAGE APARTMENTS	10,500,000
CPC INTERNATIONAL INC DEBS	5,000,000
CREDIT SUISSE GROUP AG	1,000,000
CRHID	470,000
CRHID	340,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	2,419,000
CSX CORP	3,000,000
CUBESMART LP	865,000
CUMMINS INCORPORATED	-
CUYAHOGA CNTY OH	1,000,000
CVS CORP	1,901,000
CVS HEALTH CORP	532,000
CVS HEALTH CORP	830,000
CVS HEALTH CORP	800,000
CVS HEALTH CORP	370,000
CVS HEALTH CORP	500,000
DAIMLER TRUCKS FINAN NA	700,000
DAIMLER TRUCKS FINAN NA	210,000
DAIMLER TRUCKS FINAN NA	180,000
DALLAS TEX AREA RAPID TRAN S	1,350,000
DANVILLE KY	755,000
DCP MIDSTREAM LLC	2,784,000
DEERE & COMPANY	5,000,000

DELL INT LLC / EMC CORP	1,838,000
DELTA AIR LINES/SKYMILES	2,891,000
DEPT OF HOUSING & URBAN DEVL	1,860,000
DESERT CMNTY CLG DIST CA TXB	-
DEUTSCHE BANK AG	1,000,000
DEUTSHE BANK	2,000,000
DGELN	3,000,000
DH EUROPE FINANCE II	2,517,000
DIAGEO INVESTMENT CORP	-
DIGITAL REALTY TRUST LP	1,270,000
DIPPING SPRINGS TX INDEP SCH	685,000
DOMINION ENERGY SOUTH	840,000
DOMINION ENERGY SOUTH	720,000
DOMINION ENERGY SOUTH	520,000
DOW CHEMICAL CO	1,000,000
DTE ELECTRIC CO	-
DTE ELECTRIC CO	350,000
DTE ELECTRIC CO	300,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS	5,000,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS INC	3,031,000
DUKE ENERGY PROGRESS LLC	598,000
DUKE UNIVERSITY HEALTH	585,000
EASTMAN CHEMICAL	960,000
ECMC GROUP STUDENT LOAN TRUS	754,550
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	1,747,000
ELECTRICITE DE FRANCE	2,053,000
ELEMENT FLEET MANAGEMENT	3,054,000
ELEVANCE HEALTH INC	2,290,000
ELI LILLY	-
ELI LILLY & CO	2,000,000
EMD FINANCE	600,000
EMERSON ELECTRIC CO	500,000
ENABLE MIDSTREAM PARTNER	700,000
ENBRIDGE INC	380,000
ENBRIDGE INC	700,000
ENBRIDGE INC	660,000
ENBRIDGE INC	230,000
ENERGY TRANSFER LP	800,000
ENERGY TRANSFER LP	420,000
ENERGY TRANSFER LP	90,000
ENTERGY ARKANSAS LLC	420,000
ENTERGY ARKANSAS LLC	550,000
ENTERPRISE PRODUCTS OPER	270,000
EOG RESOURCES INC	750,000
EQUIFAX INCORPORATED	1,160,000
EQUIFAX INCORPORATED	230,000
ERAC USA FINANCE LLC	2,756,000
ESTEE LAUDER CO INC	1,000,000
EVERGY KANSAS CENTRAL	280,000
EVERGY KANSAS CENTRAL	1,490,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	-
EXELON CORPORATION	450,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000

EXTRA SPACE STORAGE LP	500,000
EXTRA SPACE STORAGE LP	640,000
EXTRA SPACE STORAGE LP	200,000
EXTRA SPACE STORAGE LP	450,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	2,758,130
FANNIE MAE	2,981,021
FANNIE MAE	907,254
FANNIE MAE	600,566
FANNIE MAE 30 YR.	916,373
FANNIE MAE 30 YR. (#2)	588,626
FANNIE MAE POOL	1,379,655
FANNIE MAE POOL	2,684,222
FANNIE MAE POOL	1,280,000
FANNIE MAE POOL	633,665
FANNIE MAE POOL	1,292,966
FANNIE MAE POOL	790,110
FANNIE MAE POOL	601,672
FANNIE MAE POOL	1,539,553
FANNIE MAE POOL	1,085,418
FANNIE MAE POOL	4,742,763
FANNIE MAE POOL	5,951,125
FANNIE MAE POOL	1,107,209
FANNIE MAE POOL	310,000
FANNIE MAE POOL	1,310,000
FANNIE MAE POOL	110,000
FANNIE MAE POOL	2,659,170
FANNIE MAE POOL	3,468,474
FANNIE MAE POOL	3,353,177
FANNIE MAE POOL	3,010,000
FANNIE MAE POOL	2,700,000
FANNIE MAE POOL	670,000
FANNIE MAE POOL	712,757
FANNIE MAE POOL	556,741
FAYETTE CO. KY SCH DIST FIN	9,000,000
FAYETTE CO. KY SCH DIST FIN	10,000,000
FEDERAL EXPRESS CORPORATION	-
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL HOME LOAN BANK	2,872,340
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,680,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	1,500,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	571,429
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000

FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANKI	2,550,000
FEDERAL HOME LOAN BANKS	2,000,000
FEDERAL HOME LOAN BANKS	2,000,000
FEDERAL HOME LOAN BANKS	2,000,000
FEDERAL HOME LOAN BANKS	2,000,000
FEDERAL HOME LOAN BANKS PERP	2,000,000
FEDERAL HOME LOAN BANKS PERP	3,000,000
FEDERAL HOME LOAN BANKS PERP	2,000,000
FEDERAL REALTY INVT TR	1,380,000
FEDEX CORP	1,100,000
FERGUSON ENTERPRISES INC	2,120,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	68,978
FG G04388	116,884
FGLMC	130,093
FHLMC	5,433,298
FHLMC	0
FHLMC (GOLD) POOL # A42105	36,073
FHLMC (GOLD) POOL # A47480	29,187
FHLMC (GOLD) POOL # FGP28000	455,295
FHLMC (GOLD) POOL # G08122	52,016
FHMS K753	640,000
FHMS K753 A2 4.4	1,720,000
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATL FINANCIAL	7,000,000
FIDELITY NATL FINANCIAL	3,500,000
FIFTH THIRD BANCORP	615,000
FIFTH THIRD BANCORP	450,000
FIFTH THIRD BANCORP	170,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FIRSTENERGY TRANSMISSION	-
FIRSTENERGY TRANSMISSION	180,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FLAGSTAR MORTGAG20214	6,089,979
FLAGSTAR MORTGAG20215INV	2,901,247
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	800,000
FLORIDA POWER AND LIGHT	340,000
FLORIDA POWER AND LIGHT	480,000
FLORIDA POWER AND LIGHT	500,000

FLORIDA ST HSG FIN CORP	530,000
FMC CORP	580,000
FMC CORP	480,000
FN 4.72 MULTIFAM FWD OCT 202	-
FN AN3706	6,660,462
FN AN5907	1,059,676
FN AN7825	4,283,801
FN AN8258	4,691,787
FN BL5028	3,105,755
FN BL5028	3,549,434
FN BL5028	5,324,152
FN BS6727	1,000,000
FN BS6908	5,000,000
FN BS6908	5,500,000
FN BS9833	4,901,000
FN BZ0085	2,180,000
FN BZ0085	2,968,000
FN BZ0085	5,830,000
FN BZ0085	1,000,000
FN BZ1465	8,438,000
FN BZ4362	1,000,000
FN POOL #BZ2139	3,000,000
FN POOL #BZ2139	5,000,000
FNCL 5.0	3,000,000
FNMA	3,200,000
FNMA	7,860,504
FNMA	3,691,967
FNMA	3,574,475
FNMA	2,150,000
FNMA	540,000
FNMA	1,080,000
FNMA	1,110,000
FNMA	4,430,000
FNMA	1,698,214
FNMA	5,595,895
FNMA	2,816,667
FNMA	11,883,048
FNMA	4,196,870
FNMA	1,667,869
FNMA	2,507,746
FNMA	2,363,828
FNMA	1,582,151
FNMA	1,050,000
FNMA	700,000
FNMA	1,730,000
FNMA	130,000
FNMA	1,730,315
FNMA	1,730,000
FNMA CA8256	7,840,895
FNMA CB2789	6,175,749
FNMA FA0499	4,614,651
FNMA FM6852	(0)
FNMA FS5701	8,595,144
FNMA FS5701	8,532,929
FNMA FS6484	5,949,484
FNMA FS6484	4,337,842
FNMA FS6484	4,523,922
FNMA FS9194	3,238,894
FNMA AN0918	4,252,313

FNMA BONDS	4,000,000
FNMA POOL # 251752	753
FNMA POOL # 256089	261,685
FNMA POOL # 256181	36,531
FNMA POOL # 313644	2,738
FNMA POOL # 456258	6,260
FNMA POOL # 457075	9,127
FNMA POOL # 521220	7,901
FNMA POOL # 755598	12,961
FNMA POOL # 755598	12,961
FNMA POOL # 763651	32,076
FNMA POOL # 763651	32,076
FNMA POOL # 902823	62,515
FNMA POOL # 942887	46,119
FNMA POOL # 944608	50,272
FNMA POOL AN0502	1,422,461
FORD CREDIT AUTO OWNER TRUST	1,545,000
FORD CREDIT FLOORPLAN MASTER	1,460,000
FORD MOTOR CREDIT	420,000
FORD MOTOR CREDIT	-
FORD MOTOR CREDIT	1,380,000
FORD MOTOR CREDIT CO	2,000,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,808,622
FORTUNE BRANDS HOME & SE	-
FOX CORP	2,000,000
FREDDIE MAC	4,651,054
FREDDIE MAC	2,000,000
FREDDIE MAC QX4026	4,396,892
FREDDIE MAC RA4206	6,026,895
FREDDIE MAC RA7519	3,047,710
FREDDIE MAC RA7519	3,145,458
FREDDIE MAC SD3980	9,567,038
FREDDIE MAC - SCRT	913,532
FREDDIE MAC - SCRT	730,657
FREDDIE MAC - SCRT	435,395
FREDDIE MAC 55 - UMBS	445,239
FREDDIE MAC 55 - UMBS	593,158
FREDDIE MAC 55 - UMBS	1,411,076
FREDDIE MAC 55 - UMBS	1,057,022
FREDDIE MAC 55 - UMBS	1,089,342
FREDDIE MAC GOLD POOL	224,067
FREDDIE MAC GOLD POOL	368,707
FREDDIE MAC POOL	3,616,078
FREDDIE MAC POOL	546,281
FREDDIE MAC POOL	7,081,875
FREDDIE MAC POOL	3,395,786
FRISCO TX INDEP SCH DIST	-
G@ BJ9649	515,526
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE HEALTHCARE TECH INC	200,000
GE HEALTHCARE TECHNOLOGIES I	1,410,000
GENERAL DYNAMICS CORP	2,500,000
GENERAL DYNAMICS CORP	1,500,000
GENERAL DYNAMICS CORP	1,000,000
GENERAL DYNAMICS CORP	2,000,000
GENERAL MILLS INCORPORATED	730,000

GENERAL MILLS INCORPORATED	130,000
GENERAL MOTORS FINL CO	910,000
GENERAL MOTORS FINL CO	560,000
GENERAL MOTORS FINL CO	800,000
GENERAL MOTORS FINL CO	1,000,000
GENERAL MOTORS FINL CO	2,769,000
GEORGIA POWER CO	709,000
GEORGIA POWER CO	878,000
GEORGIA-PACIFIC LLC	1,000,000
GILDAN ACTIVEWEAR INC	785,000
GILDAN ACTIVEWEAR INC	1,628,000
GNMA MTG POOL # 417322	(0)
GNMA MTG POOL # 417322	(0)
GNMA MTG POOL # 448386	60,089
GNMA MTG POOL # 457859	35,735
GNMA MTG POOL # 486228	6,587
GNMA MTG POOL # 499991	16,997
GNMA MTG POOL # 539783	19,283
GNMA MTG POOL # 570491	20,464
GNR 2023-112 VA	1,853,159
GOLDMAN SACHS GROUP INC	1,200,000
GOLDMAN SACHS GROUP INC	-
GOLDMAN SACHS GROUP INC	1,600,000
GOLDMAN SACHS GROUP INC	610,000
GOLDMAN SACHS GROUP INC	320,000
GOLDMAN SACHS GROUP INC	700,000
GOLDMAN SACHS GROUP INC	1,250,000
GOLDMAN SACHS GROUP INC	5,000,000
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	3,000,000
GOLDMAN SACHS GROUP INC	5,000,000
GOLDMAN SACHS GROUP INC	1,325,000
GOLDMAN SACHS GROUP INC	2,949,000
GOVERNMENT NATIOMA8045 GAGE	0
GOVERNMENT NATIOMA8877 GAGE	3,801,343
GOVERNMENT NATIOMA8877 GAGE	3,812,465
GOVERNMENT NATIOMA8877 GAGE	0
GOVERNMENT NATIOMA9302 GAGE	3,950,079
GRAYSON CO KY SDFC	1,920,000
GREAT RIVER ENERGY	7,061,400
GREAT RIVER ENERGY	3,530,700
GREAT WOLF TRUST	795,000
GS MORTGAGE-BACK2021PJ10ITIE	7,154,497
GS MORTGAGE-BACK2021PJ9 ITIE	3,488,600
GSMS	1,210,000
GUARDIAN LIFE GLOB FUND	2,550,000
GULFSTREAM NATURAL GAS	1,040,000
GULFSTREAM NATURAL GAS	750,000
HALLIBURTON COMPANY	1,500,000
HAWAII ST	800,000
HAWAII ST	-
HAWAII ST	850,000
HCA INC	2,854,000
HCP INC	800,000
HEALTH CARE SERVICE CORP	1,020,000
HEALTHPEAK PROPERTIES	830,000
HEALTHPEAK PROPERTIES	130,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000

HEXCEL CORP	720,000
HF SINCLAIR CORP	2,879,000
HOME DEPOT	1,414,000
HOME DEPOT INC	5,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC	2,500,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC.	5,500,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	3,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HOST HOTELS & RESORTS LP	-
HP ENTERPRISE CO	1,090,000
HP ENTERPRISE CO	660,000
HP INC	-
HP INC	500,000
HSBC HOLDINGS PLC	470,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC	1,480,000
HSBC HOLDINGS PLC	880,000
HSBC HOLDINGS PLC	720,000
HUMANA	3,000,000
HUMANA INC	4,000,000
HUMANA INC	4,000,000
HUMANA INC	2,000,000
HUNTINGTON BANCSHARES	740,000
HUNTINGTON BANCSHARES	400,000
HUNTINGTON NATIONAL BANK	250,000
HYUNDAI CAPITAL AMERICA	670,000
HYUNDAI CAPITAL AMERICA	2,295,000
IBM CORP	2,000,000
IBM CORP	5,000,000
IBM CORP DEBS	6,000,000
IBM CORPORATION	-
IBM CORPORATION	-
IDA FAIRFAX COUNTY VA	-
IDAHO HOUSING SF REVENUE	-
IDAHO POWER CO	440,000
ILLINOIS ST HSG	-
ILLINOIS TOOL WORKS INC	5,000,000
INDIANA ST FIN AUTH REVENUE	1,325,000
INDIANA ST HSG & CMNTY DEV A	1,210,000
INDIANA UNIV REVENUES TXBL	1,050,000
INDIANAPOLIS IN LOC PUB IMP	3,580,000
INDIANAPOLIS PWR & LIGHT	540,000
INDIANAPOLIS PWR & LIGHT	985,000
INDIANAPOLIS PWR & LIGHT	950,000
INDIANAPOLIS, IN	1,000,000
INGERSOLL-RAND INC	-
INGREDION INC	1,470,000
INTEL CORP	-
INTEL CORP	230,000
INTERNATIONAL PAPER COMPANY	-
INTERSTATE POWER & LIGHT	490,000

INVITATION HOMES OP	2,932,000
IOWA FIN AUTH SF MTG REVENUE	1,515,000
IRVING TX	-
ISSUER 05593V	1,200,319
ISSUER 08861R	1,060,000
ISSUER 12433D	1,630,000
ISSUER 36271N	1,435,000
ISSUER 366120	290,000
ISSUER 43475R	560,000
ISSUER 46117W	1,310,000
ISSUER 66807T	850,000
ISSUER 78017F	450,000
ISSUER 784234	1,255,000
ISSUER BCCJ24	2,845,143
J PAUL GETTY TRUST	1,600,000
JACKSON CO KY SD	2,480,000
JERSEY MIKE'S FU20191A LC	2,295,050
JOHN DEERE CAPITAL	3,000,000
JOHN DEERE CAPITAL	3,096,000
JOHN DEERE CAPITAL CORP	3,000,000
JOHN DEERE CAPITAL CORP	2,000,000
JOHN DEERE CAPITAL CORP	2,000,000
JOHN DEERE CAPITAL CORP	3,000,000
JOHN DEERE CAPITAL CORP	2,000,000
JOHN DEERE CAPITAL CORP	3,000,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	6,550,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	5,000,000
JOHNSON & JOHNSON	2,000,000
JOHNSON & JOHNSON	3,000,000
JOHNSON & JOHNSON	5,000,000
JOHNSON & JOHNSON DEBS	3,300,000
JOHNSON CONTROLS	2,000,000
JOHNSON CONTROLS/TYCO FI	430,000
JP MORGAN CHASE	3,000,000
JP MORGAN CHASE	3,000,000
JP MORGAN CHASE & CO	2,000,000
JP MORGAN CHASE & CO	3,000,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JP MORGAN MORTGA202113	4,538,011
JPMCC	4,435,000
JPMCC	6,070,000
JPMORGAN CHASE & CO	1,200,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	1,700,000
JPMORGAN CHASE & CO	440,000
JPMORGAN CHASE & CO	930,000
JPMORGAN CHASE & CO	370,000
JPMORGAN CHASE & CO	290,000
JPMORGAN CHASE & CO	500,000
JPMORGAN CHASE & CO	690,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	5,000,000
JPMORGAN CHASE & CO	3,000,000

JPMORGAN CHASE & CO	2,430,000
JPMORGAN CHASE & CO	3,101,000
JPMORGAN CHASE & CO	2,099,000
KAISER FOUNDATION HOSPIT	1,000,000
KENTUCKY HIGHER EDUC ST LOAN	1,403,386
KENTUCKY HOUSING CORP	3,000,000
KENTUCKY HOUSING CORP	320,000
KENTUCKY HOUSING CORP	255,000
KENTUCKY POWER CO	2,000,000
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY STATE RURAL WTR FIN	1,790,000
KENTUCKY TRANSPORTATION TOLL	5,575,000
KENTUCKY UTILITIES	900,000
KENTUCKY UTILITIES	490,000
KENTUCKY UTILITIES	400,000
KENTUCKY UTILITIES	1,900,000
KENTUCKY UTILITIES CO	1,000,000
KENTUCKY UTILITIES CO	3,000,000
KENTUCKY UTILITIES CO	2,000,000
KEURIG DR PEPPER INC	1,000,000
KEURIG DR PEPPER INC	500,000
KEURIG DR PEPPER INC	2,000,000
KEY BANK NA	1,400,000
KEY BANK NA	290,000
KEY CORP	-
KEYSIGHT TECHNOLOGIES	2,200,000
KILROY REALTY LP	-
KILROY REALTY LP	-
KILROY REALTY LP	-
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	470,000
KINDER MORGAN INCORPORATED	780,000
KING COUNTY PUBLIC HOSPITAL	1,535,000
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	1,545,000
L3HARRIS TECH INC	800,000
L3HARRIS TECH INC	250,000
L3HARRIS TECH INC	700,000
LABORATORY CORP OF AMERICA	490,000
LAM RESEARCH CORP	1,000,000
LEE CNTY FL WTR & SWR REVEN	500,000
LEE CNTY FL WTR & SWR REVEN	465,000
LEGGETT & PLATT INC	1,500,000
LEGGETT & PLATT INC	3,000,000
LENNOX INTERNATIONAL INC	1,030,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON FAYETTE COUNTY	1,685,000
LEXINGTON FAYETTE COUNTY	3,175,000
LEXINGTON FAYETTE COUNTY	4,000,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LIBERTY MUTUAL GROUP	1,000,000

LINCOLN W HAYMARKET NE JT PU	1,000,000
LOCKHEED MARTIN CORPORATION	910,000
LOUISIANA LOC GOVT ENVRNMNTL	1,150,000
LOUISIANA LOC GOVT ENVRNMNTL	2,195,000
LOUISIANA ST GAS & FUELS	-
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE & JEFFERSON CNTY	885,000
LOUISVILLE GAS & ELECTRIC	490,000
LOUISVILLE GAS & ELECTRIC	400,000
LOWE'S CO INC	2,000,000
LOWES COMPANIES	-
LOWES COMPANIES	310,000
LOWES COMPANIES	2,747,000
LOWE'S COS INC	6,000,000
M&T BANK CORPORATION	80,000
MA INSTITUTE OF TECH.	2,000,000
MACQUARIE AIRFINANCE HLD	3,018,000
MADISON AVENUE T201511MD	2,600,000
MAGELLAN MIDSTREAM PARTNERS	-
MANUF & TRADERS TRUST CO	1,500,000
MARATHON PETROLEUM CORP	-
MARATHON PETROLEUM CORP	1,300,000
MARKEL CORP	2,000,000
MARKEL CORP	2,000,000
MARS INC	750,000
MARS INC	1,000,000
MARS INC	1,525,000
MARS INC	2,112,000
MARS INC.	5,000,000
MARSH & MCLENNAN	2,185,000
MARSH & MCLENNAN COS	580,000
MARSHALL TX INDEP SCH DIST	1,000,000
MARTIN MARIETTA MATERIAL	-
MARVELL TECHNOLOGY INC	3,134,000
MARYLAND DEPT OF HSG	785,000
MASCO CORPORATION	1,580,000
MASS INSTITUTE OF TECH	1,075,000
MASS INSTITUTE OF TECH	1,000,000
MASS MUTUAL GLOBAL FUNDING	320,000
MASS MUTUAL GLOBAL FUNDING	320,000
MASSACHUSETTS ST	2,134,316
MASSACHUSETTS ST	750,000
MASSACHUSETTS ST	500,000
MASSACHUSETTS ST SCH BLDG AU	1,000,000
MASSACHUSETTS ST WTR RESOURC	-
MASSACHUSETTS ST WTR RESOURC	590,000
MASTERCARD INC	3,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	3,000,000
MASTERCARD INC	3,040,000
MASTERCARD INCORPORATED 4.95	2,000,000
MATTEL INC	2,320,000
MAYO CLINIC	1,400,000
MCCORMICK & CO	763,000
MCCORMICK & CO	3,926,000
MCCORMICK & CO	3,000,000
MCDONALDS	1,000,000
MCDONALDS CORP	2,000,000

MCDONALD'S CORP	3,000,000
MCDONALD'S CORP	3,000,000
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MELLO MORTGAGE C2021MTG3CCEP	3,129,444
MERCEDES-BENZ FIN NA	230,000
MERCEDES-BENZ FIN NA	210,000
MERCEDES-BENZ FIN NA	380,000
MERCK & CO INC	2,000,000
MERCK & CO INC	1,000,000
MERITAGE CORPORATION	3,561,000
MET LIFE GLOB FUNDING I	500,000
MICHIGAN ST FIN AUTH REVENUE	1,500,000
MICROCHIP TECHNOLOGY INC	685,000
MICROCHIP TECHNOLOGY INC	680,000
MICRON TECHNOLOGY INC	1,631,000
MICRON TECHNOLOGY INC	674,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	4,235,000
MID-AMERICA APARTMENTS	632,000
MID-AMERICA APARTMENTS	-
MIDWEST CONNECTOR CAPIT	2,822,000
MISSISSIPPI ST	2,395,000
MISSOURI HIGHER EDUCATION LO	1,062,413
MITSUBISHI UFJ FIN GRP	620,000
MITSUBISHI UFJ FIN GRP	600,000
MITSUBISHI UFJ FIN GRP	410,000
MITSUBISHI UFJ FIN GRP	4,000,000
MMAF EQUIPMENT FINANCE LLC	705,000
MOHAWK INDUSTRIES INC	-
MONONGAHELA POWER CO	380,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	1,450,000
MORGAN STANLEY	180,000
MORGAN STANLEY	350,000
MORGAN STANLEY	270,000
MORGAN STANLEY	180,000
MORGAN STANLEY	120,000
MORGAN STANLEY	740,000
MORGAN STANLEY	2,000,000
MORGAN STANLEY	2,383,000
MORGAN STANLEY	2,639,000
MORGAN STANLEY DEAN WITTER	1,200,000
MORGAN STANLEY DEAN WITTER	1,800,000
MORGAN STANLEY DEAN WITTER	460,000
MOSAIC CO	-
MOTOROLA INCORPORATED	170,000
MPLX LP	680,000
MPLX LP	750,000
MPLX LP	170,000
MPLX LP	490,000
MPLX LP	250,000
MPLX LP	-
MSC	2,590,000
MUTUAL OF OMAHA GLOBAL	590,000
MUTUAL OF OMAHA GLOBAL	390,000
MUTUAL OF OMAHA GLOBAL	415,000
N TEXAS ST HGR EDU AUTH	943,293
NASDAQ INC	500,000

NATIONAL BANK OF CANADA	2,000,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RETAIL PROP INC	400,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTILITIES COO	1,000,000
NATIONAL SECS CLEARING	840,000
NATIONAL SECS CLEARING	-
NATIONAT FIN AUTH VA KERNERS	2,330,000
NEBRASKA INVESTMENT FINANCE	750,000
NEW RESIDENTIAL 2021INV2 LOA	5,305,694
NEW YORK CITY NY TRANSITIONA	-
NEW YORK LIFE	710,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK LIFE GLOBAL	2,000,000
NEW YORK LIFE GLOBAL	2,000,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK LIFE GLOBAL	2,306,000
NEW YORK LIFE GLOBAL FUNDING	5,000,000
NEW YORK LIFE GLOBAL FUNDING	3,000,000
NEW YORK N Y CITY MUN WTR FI	1,750,000
NEW YORK ST	1,000,000
NEW YORK ST DORM AUTH ST PER	1,250,000
NEWMONT / NEWCREST FINANCE	590,000
NGPL PIPE LLC	2,878,000
NIKE	1,000,000
NLG GLOBAL FUNDING	710,000
NLG GLOBAL FUNDING	405,000
NNN REIT INC	-
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	1,964,000
NORFOLK SOUTHERN CORPORATION	580,000
NORFOLK SOUTHERN CORPORATION	750,000
NORTH DAKOTA PUBLIC FINANCE	-
NORTHERN STATES POWER	1,207,000
NORTHERN STATES POWER	340,000
NORTHERN TRUST CORP	-
NORTHROP GRUMMAN CORP	-
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MEMORIAL	-
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL GLBL	2,000,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	2,968,000
NTT FINANCE CORP	1,650,000
NUCOR CORPORATION	850,000
NUTRIEN LTD	700,000
NUTRIEN LTD	50,000
NUTRIEN LTD	250,000
NUTRIEN LTD	1,030,000
NUTRIEN LTD	730,000
NXP BV / NXP FUNDING LLC / N	870,000
NXP BV/NXP FDG/NXP USA	380,000
NXP BV/NXP FDG/NXP USA	400,000
NY & PRESBYTERIAN HOSPIT	280,000
NYC TRANSITIONAL FIN	10,205,000

NYC TRANSITIONAL FIN	2,000,000
NYC TRANSITIONAL FIN	5,000,000
OCCIDENTAL PETROLEUM CORP	2,974,000
OHANA MILITARY COMM. LLC	4,372,849
OHIO POWER COMPANY	2,759,000
OHIO ST HOSP FAC REVENUE	1,000,000
OHIOHEALTH CORP	1,500,000
OKLAHOMA DEV FIN	1,150,000
OKLAHOMA DEV FIN	1,810,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
ONCOR ELECTRIC DELIVERY	620,000
ONCOR ELECTRIC DELIVERY	200,000
ONCOR ELECTRIC DELIVERY	580,000
ONCOR ELECTRIC DELIVERY	750,000
ONCOR ELECTRIC DELIVERY	290,000
ONCOR ELECTRIC DELIVERY	3,004,000
ONCOR ELECTRIC DELIVERY CO	800,000
ONE GAS INC	760,000
ONEOK INC	700,000
ONEOK INC	410,000
ONEOK INC	810,000
ONNI	445,000
ORACLE CORP	1,730,000
ORACLE CORP	1,510,000
ORACLE CORP	120,000
ORACLE CORP	1,015,000
ORACLE CORP	1,000,000
ORACLE CORP	4,000,000
ORACLE CORP	2,000,000
ORACLE CORP	2,000,000
ORACLE CORP	1,000,000
ORACLE CORP	3,000,000
ORACLE CORP	4,000,000
ORACLE CORP	2,000,000
ORACLE CORP	5,000,000
ORACLE CORP	956,000
ORACLE CORP	762,000
OREGON ST	475,000
OREGON ST	-
OREGON ST DEPT OF TRANSPRTN	1,750,000
O'REILLY AUTOMOTIVE INC	3,000,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORPELECTRICA	-
PACIFIC LIFE GF II	750,000
PACIFIC LIFE GF II	390,000
PACIFICORP	2,157,000
PACKAGING CORP OF AMERIC	1,417,000
PADUCAH KY ISD 6/1/27	3,950,000
PALOMAR CA CMNTY CLG DIST	1,525,000
PARKER HANNIFIN	-
PARKER HANNIFIN CORP	3,000,000
PENSKE TRUCK LEASING/PTL	1,587,000
PEPSICO INC	3,000,000
PEPSICO INC	2,000,000
PEPSICO INC	2,000,000
PEPSICO INC	3,000,000
PERKINELMER INCORPORATED	760,000
PERNOD RIC INTL FIN LLC	3,741,000
PHARR-SAN JUAN-ALAMO TX INDE	750,000

PHILIP MORRIS INTERNAT-W/I	3,280,000
PHILLIPS 66	-
PHILLIPS 66	1,520,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,630,000
PIPELINE FUNDING CO	7,810,000
PITTSBURGH & ALLEGHENY CO PA	265,000
PLAINS ALL AMERICAN PIPELINE	700,000
PLAINS ALL AMERICAN PIPELINE	620,000
PNC BANK	2,000,000
PNC BANK NA	800,000
PNC CAPITAL TRUST C	3,171,000
PNC FINANCIAL SERVICES	680,000
PNC FINANCIAL SERVICES	790,000
PNC FINANCIAL SERVICES	280,000
PNC FINANCIAL SERVICES	210,000
POLARIS INC	3,000,000
POLARIS INC	3,000,000
POTOMAC ELECTRIC POWER	970,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	-
PPL ELECTRIC UTILITIES	-
PPL ELECTRIC UTILITIES	-
PPL ELECTRIC UTILITIES	500,000
PRES & FELLOWS OF HARVARD	255,000
PRINCETON UNIVERSITY	1,000,000
PRINCIPAL LFE GLB FND II	1,080,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROLOGIS INC	600,000
PROLOGIS INC	460,000
PROLOGIS INC	100,000
PROTECTIVE LIFE GLOBAL	960,000
PROVIDENT FUNDIN2021J1 GE T	5,801,944
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PRUDENTIAL FINANCIAL	-
PSMC TRUST 20213	5,426,553
PUB SVC NEW HAMP	430,000
PUBLIC SERVICE CO OF COLORAD	-
PUBLIC SERVICE ELECTRIC & GA	706,000
PUBLIC SERVICE ELECTRIC & GA	-
PUBLIC SERVICE ELECTRIC & GA	560,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUGET SOUND ENERGY INC.	540,000
PUGET SOUND ENERGY INC.	307,000
PUGET SOUND ENERGY INC.	560,000
RATE MORTGAGE TR2021J3	5,580,364
RAYTHEON TECH CORP	300,000
RAYTHEON TECH CORP	380,000
RAYTHEON TECH CORP	2,000,000
RAYTHEON TECH CORP	1,957,000
REALTY INCOME CORP	-
REGENCY CENTERS LP	490,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	470,000
REPUBLIC OF CHILE	2,028,000

REPUBLIC OF POLAND	2,002,000
REPUBLIC SERVICES INC	-
REXFORD INDUSTRIAL REALTY	862,000
REXFORD INDUSTRIAL REALTY	-
RIO TINTO FIN USA PLC	190,000
RIO TINTO FIN USA PLC	510,000
RIO TINTO FIN USA PLC	1,462,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHE HOLDINGS	5,000,000
ROCHE HOLDINGS	3,000,000
ROCHESTER GAS & ELECTRIC	1,120,000
ROCK TRUST 2024-CNTR	1,930,000
ROGERS COMMUNICATIONS	3,845,000
ROGERS COMMUNICATIONS INC	570,000
ROGERS COMMUNICATIONS INC	1,010,000
ROLLS-ROYCE PLC	500,000
ROPER INDUSTRIES INC	190,000
ROPER INDUSTRIES INC	400,000
ROPER TECHNOLOGIES INC	570,000
ROPER TECHNOLOGIES INC	800,000
ROYAL BANK OF CANADA	430,000
ROYAL BANK OF CANADA	210,000
ROYAL BANK OF CANADA	2,705,000
RPM INCORPORATED	1,000,000
RYDER SYSTEMS INCORPORATED	500,000
SABINE PASS LIQUEFACTION	1,060,000
SABMILLER HOLDINGS INC	1,000,000
SAN DIEGO G & E	605,000
SAN DIEGO G & E	370,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SAN RAMON VLY CA UNIF SCH DI	1,145,000
SANTA CLARITA CA CMNTY CLG D	1,000,000
SANTA CLARITA CA CMNTY CLG D	500,000
SBA PARTICIPATION CERTIFICAT	1,613,793
SBA PARTICIPATION CERTIFICAT	2,931,353
SBA PARTICIPATION CERTIFICAT	722,726
SBA PARTICIPATION CERTIFICAT	1,053,215
SBA PARTICIPATION CERTIFICAT	1,246,521
SBA PARTICIPATION CERTIFICAT	3,797,679
SBA PARTICIPATION CERTIFICAT	3,338,534
SBA PARTICIPATION CERTIFICAT	1,486,272
SBA PARTICIPATION CERTIFICAT	483,985
SBA PARTICIPATION CERTIFICAT	562,929
SBA PARTICIPATION CERTIFICAT	732,974
SBA PARTICIPATION CERTIFICAT	610,982
SBA PARTICIPATION CERTIFICAT	695,853
SBA PARTICIPATION CERTIFICAT	760,900
SBA PARTICIPATION CERTIFICAT	1,419,241
SBA PARTICIPATION CERTIFICAT	1,663,888
SBA PARTICIPATION CERTIFICAT	8,213,729
SBA PARTICIPATION CERTIFICAT	4,097,281
SBA PARTICIPATION CERTIFICAT	5,288,433
SBA PARTICIPATION CERTIFICAT	1,004,185
SBA PARTICIPATION CERTIFICAT	4,947,204
SBAP 2005-20L 1	19,576

SBAP 2006-20H 1	45,138
SBAP 2006-20I 1	5,125
SBAP 2006-20J 1	43,701
SBAP 2007-20B 1	19,656
SBAP 2007-20I 1	28,803
SBAP 2008-20B 1	89,495
SBAP 2008-20C 1	59,960
SBIC	7,319,834
SDR	1,220,000
SEMPRA INFRASTRUCTURE PA	3,452,000
SEMT	95,550
SHELL INTERNATIONAL FIN	873,000
SHERWIN-WILLIAMS CO	500,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	1,995,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	1,850,000
SLM STUDENT LOAN TRUST	1,419,018
SMALL BUSINESS ADMINISTRATIO	136,600
SMALL BUSINESS INVESTMENT CO	134,352
SMALL BUSINESS INVESTMENT CO	5,540,000
SMALL BUSINESS INVESTMENT CO	251,571
SMALL BUSINESS INVESTMENT CO	948,434
SMALL BUSINESS INVESTMENT CO	323,490
SMALL BUSINESS INVESTMENT CO	1,109,925
SMALL BUSINESS INVESTMENT CO	2,395,071
SMRT	1,460,000
SMUCKER JM CO	-
SMURFIT KAPPA TREASURY ULC	420,000
SNAP-ON INC	2,500,000
SOLANO CNTY CA CMNTY CLG DIS	-
SONOCO PRODUCTS CO	1,000,000
SONOCO PRODUCTS CO	2,000,000
SOUTH32 TREASURY USA	1,430,000
SOUTHERN CAL EDISON	2,000,000
SOUTHERN CALIFORNIA EDISON	3,000,000
SOUTHERN CALIFORNIA EDISON	2,000,000
SOUTHERN CO GAS CAPITAL	720,000
SOUTHERN NATURAL GAS	980,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SPIRE MISSOURI INC	-
SPIRE MISSOURI INC	830,000
STAFFORD TX MUNI SCH DIST	1,525,000
STANDFORD UNIVERSITY	1,850,000
STANFORD HEALTH CARE	500,000
STANLEY BLACK & DECKER I	-
STARBUCKS CORP	230,000
STARBUCKS CORP	1,579,000
STATE OF OREGON	1,000,000
STATE STREET CORP	1,230,000
STATE STREET CORP	270,000
STATE STREET CORP	680,000
STATE STREET CORP	4,178,000
STEEPLECHASE	2,000,000
STORE CAPITAL CORP	1,516,000
STORE CAPITAL CORP	699,000
STORE CAPITAL CORP	1,085,000
STRYKER CORP	3,000,000

STRYKER CORP	2,000,000
STRYKER CORP	3,000,000
STRYKER CORP	2,000,000
STRYKER CORP	2,000,000
STRYKER CORP	2,000,000
SUMITOMO MITSUI FINL GRP	530,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUNTRUST CAPITAL I	4,482,000
SWCH COMMERCIAL MORTGAGE TRU	1,170,000
T MOBILE USA INC	2,864,000
TAKE-TWO INTERACTIVE SOF	-
TAKE-TWO INTERACTIVE SOF	700,000
TCO 2024-DPM A	1,525,000
TEACHERS INSUR & ANNUITY	1,300,000
TENNESSEE HSG DEV AGY	-
TENNESSEE HSG DEV AGY	-
TEXAS INSTRUMENTS	2,110,000
TEXAS INSTRUMENTS INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
TEXAS NATURAL GAS SECURITIZA	1,500,000
TEXAS ST	-
TEXAS ST TRANSPRTN COMMISSIO	500,000
THERMO FISHER SCIENTIFIC	2,023,000
TIAA	4,519,000
TIMKEN CO	3,381,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	1,170,000
T-MOBILE USA INC	300,000
T-MOBILE USA INC	-
T-MOBILE USA INC	610,000
T-MOBILE USA INC	1,311,000
TORONTO-DOMINION BANK	490,000
TORONTO-DOMINION BANK	440,000
TOWD POINT MORTG20204 T	4,325,000
TOWD POINT MORTGAGE TRUST	221,462
TOWNLEY PARK LEX KY	7,000,000
TOWNLEY PARK LEX KY	3,000,000
TOWNLEY PARK LEX KY	10,000,000
TOYOTA	3,000,000
TOYOTA	1,654,000
TOYOTA AUTO LOAN EXTENDED NO	2,700,000
TOYOTA MOTOR CORP	2,000,000
TOYOTA MOTOR CORP	5,000,000
TOYOTA MOTOR CREDIT CORP	470,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	4,000,000
TOYOTA MOTOR CREDIT CORP	3,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	3,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	3,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TRANSCONT GAS PIPE LINE	389,000
TRANSCONTINENTAL GAS PIPE LI	1,760,000
TREASURY BOND	4,000,000
TRUIST BANK	1,000,000
TRUIST FINANCIAL CORP	800,000

TSMC ARIZONA CORP	-
TUCSON ELECTRIC POWER CO	660,000
TYSON FOODS INC	2,295,000
U S TREAS BD STRIPPED PRIN P	7,000,000
U S TREASURY	7,000,000
U S TREASURY	7,000,000
U S TREASURY	4,000,000
U S TREASURY	4,000,000
U S TREASURY	5,000,000
U S TREASURY	40,000,000
U S TREASURY	2,000,000
U S TREASURY	3,000,000
U S TREASURY	5,000,000
U S TREASURY	5,000,000
U S TREASURY	9,000,000
U S TREASURY	55,000,000
U S TREASURY	3,000,000
U S TREASURY	7,635,000
U S TREASURY	-
U S TREASURY	4,453,000
U S TREASURY	-
U S TREASURY	16,855,000
U S TREASURY	13,425,000
U S TREASURY	11,790,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	3,000,000
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
UBS GROUP AG	1,000,000
UBS GROUP AG	340,000
UBS GROUP AG	500,000
UDR INC	700,000
UDR INC	553,000
UNICOM CORP (COMM EDISON)	720,000
UNICOM CORP (COMM EDISON)	500,000
UNICOM CORP (COMM EDISON)	420,000
UNICOM CORP (COMM EDISON)	800,000
UNION ELECTRIC CO	-
UNION ELECTRIC CO	500,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	600,000
UNITED AIR 2015-1 A PTT	2,896,000
UNITED MEXICAN STATES	2,515,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000
UNITED PARCEL SERVICE	2,692,000
UNITED STATES TREASURY	3,500,000
UNITED STATES TREASURY	5,700,000
UNITED STATES TREASURY	10,614,000
UNITED STATES TREASURY	2,651,000
UNITED STATES TREASURY	9,185,000
UNITED STATES TREASURY	445,000
UNITED STATES TREASURY	4,400,000
UNITED STATES TREASURY	11,150,000
UNITED STATES TREASURY	1,205,000
UNITED STATES TREASURY	10,250,000
UNITED STATES TREASURY	5,125,000

UNITED STATES TREASURY	11,100,000
UNITED STATES TREASURY	1,940,000
UNITED STATES TREASURY	4,680,000
UNITED STATES TREASURY	375,000
UNITED STATES TREASURY	1,125,000
UNITED STATES TREASURY	13,205,000
UNITED STATES TREASURY	4,895,000
UNITED STATES TREASURY	3,390,000
UNITED STATES TREASURY	6,865,000
UNITED STATES TREASURY	775,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY BONDS	25,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	3,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	1,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	3,000,000
UNITED STATES TREASURY NOTES	3,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	3,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED STATES TREASURY NOTES	11,000,000
UNITED STATES TREASURY NOTES	25,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED STATES TREASURY NOTES	10,000,000
UNITEDHEALTH GROUP INC	690,000
UNITEDHEALTH GROUP INC	1,000,000
UNITEDHEALTH GROUP INC	2,582,000
UNIV OF NEBRASKA NE FACS COR	1,500,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,511,000
UNIVERSITY CALIF REVS	625,000
UNIVERSITY KY LEASE PUR OBLI	1,270,000
UNIVERSITY KY LEASE PUR OBLI	580,000
UNIVERSITY MICH UNIV REVS	-
UNIVERSITY MICH UNIV REVS	1,000,000
UNIVERSITY OF KENTUCKY	1,090,000
UNIVERSITY OF KENTUCKY	890,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UNIVERSITY OF TEXAS	525,000
UPS	2,000,000
UPS	5,000,000
US BANCORP	950,000
US BANCORP	430,000
US BANCORP	260,000
US BANCORP	1,000,000
US BANCORP	2,000,000

US TREASURY	-
US TREASURY	12,215,000
US TREASURY	7,750,000
US TREASURY	7,670,000
US TREASURY	2,000,000
US TREASURY	9,000,000
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	5,000,000
US TREASURY	20,900,000
US TREASURY	43,900,000
US TREASURY	31,550,000
US TREASURY	60,616,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY N/B	2,500,000
US TREASURY N/B	2,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	35,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	8,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	8,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	25,000,000
US TREASURY N/B	45,000,000
US TREASURY N/B	12,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	14,000,000
US TREASURY N/B	3,000,000

US TREASURY N/B	5,000,000
US TREASURY N/B	25,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	11,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTES	10,000,000
US TREASURY NOTES	10,000,000
USAA CAPITAL CORP	6,000,000
USAA CAPITAL CORP	2,000,000
USAA CAPITAL CORP	1,000,000
USB	1,961,000
UST 4.375 5/15/2041	3,000,000
VENTAS REALTY LP/CAP CRP	670,000
VERIZON COMMUNICATIONS	700,000
VERIZON COMMUNICATIONS INC	600,000
VERIZON COMMUNICATIONS INC	1,400,000
VERIZON COMMUNICATIONS INC	1,283,000
VERIZON COMMUNICATIONS INC	2,682,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	1,875,000
VETERNAL AFFAIRS MUNI	5,655,000
VIACOMCBS INC	-
VIATRIS INC	-
VIDEOTRON LTD / LTEE	746,000
VIDEOTRON LTD / LTEE	3,251,000
VIRGINIA POWER FUEL SEC	240,000
VIRGINIA POWER FUEL SEC	745,000
VIRGINIA ST HSG DEV AUTH SER	296,590
VISA INC	2,000,000
VISA INC	3,000,000
VISA INC	2,000,000
VISA INC.	4,000,000
VOLKSWAGEN GROUP AMERICA	610,000
VOLKSWAGEN GROUP AMERICA	680,000
WACHOVIA CORP BANK NOTES	2,000,000
WAKEMED HEALTH & HOSP	-
WAL-MART	2,288,000
WALMART INC 4.900% 04/28/35	1,000,000
WALT DISNEY CO	3,000,000
WARNERMEDIA HOLDINGS INC	213,000
WASTE MANAGEMENT INC	-
WEC ENERGY GROUP INC	800,000
WELLS FARGO & CO	2,000,000
WELLS FARGO & CO	1,000,000
WELLS FARGO & CO	2,000,000
WELLS FARGO & CO	2,000,000
WELLS FARGO & CO	3,426,000
WELLS FARGO & CO	4,000,000
WELLS FARGO & COMPANY	2,120,000
WELLS FARGO & COMPANY	-
WELLS FARGO & COMPANY	640,000
WELLS FARGO & COMPANY	1,000,000
WELLS FARGO & COMPANY	1,370,000

WELLTOWER INC	290,000
WELLTOWER INC	470,000
WESTERN & SOUTHERN INSURANCE	1,500,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN LIFE	3,000,000
WESTERN & SOUTHERN LIFE	5,000,000
WESTERN MIDSTREAM OPERAT	2,375,000
WESTERN SOUTHERN GLOBAL FUND	2,000,000
WESTERN SOUTHERN GLOBAL FUND	2,000,000
WESTROCK CO	870,000
WESTROCK CO	350,000
WESTVACO CORP	1,642,000
WEYERHAEUSER COMPANY	1,160,000
WEYERHAEUSER COMPANY	500,000
WFCM	4,480,000
WILLIAMS COMPANIES, INC.	380,000
WILLIAMS COMPANIES, INC.	230,000
WISCONSIN ELECTRIC POWER	-
WISCONSIN P&L	360,000
WORLD OMNI AUTO RECEIVABLES	1,380,000
Additional Categories	Capital Contributed
1011778 BC / NEW RED FIN	500,000
ALBERTSONS COS INC / SAFEWAY	500,000
ALBERTSONS COS LLC/SAFEW	1,135,000
ALBERTSONS COS/SAFEWAY	2,000,000
ALCOA NEDERLAND HOLDING	250,000
ALCOA NEDERLAND HOLDING	3,000,000
ALLISON TRANSMISSION INC	6,037,000
ALLISON TRANSMISSION INC	500,000
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	94,685,055
BALL CORP	2,300,000
BALL CORP	1,185,000
BOEING CO	750,000
BOOZ ALLEN HAMILTON INC	2,500,000
BOYD GAMING CORP	5,250,000
BRINK'S CO/THE	1,750,000
BRINK'S CO/THE	1,500,000
BRINK'S CO/THE	1,500,000
BUILDERS FIRSTSOURCE, INC.	3,000,000
BURGER KING	1,500,000
BURGER KING	1,300,000
CCO HLDGS LLC/CAP CORP	2,406,000
CCO HLDGS LLC/CAP CORP	1,000,000
CCO HOLDINGS LLC / CCO HOLDI	500,000
CDI ESCROW ISSUER INC	565,000
CEMEX SAB DE CV	2,000,000
CHENIERE ENERGY INC	1,250,000
CHURCHILL DOWNS INC	2,693,000
CHURCHILL DOWNS INC	3,500,000
COLUMBIA SECURITIES	186,338,575
CROCS INC	2,000,000
DAVITA INC	3,700,000
DAVITA INC	4,000,000
DEERPATH DIRECT LENDING	69,506,694
DELTA AIR LINES INC	2,500,000
DELTA AIRLINES INC	1,600,000
DICKS SPORTING GOODS	3,750,000

FACTSET RESEARCH SYSTEMS	700,000
FAIR ISAAC CORP	3,880,000
FIRST CASH INC	5,500,000
FORESTAR GROUP INC	4,050,000
FT. WASH HIGH YIELD BOND FUND	307,401,079
GARTNER INC	1,750,000
GARTNER INC	500,000
HCA INC	2,258,000
HCA INC	500,000
HILLENBRAND INC	2,000,000
HOWARD HUGHES CORP	5,625,000
INTERCONTINENTAL EXCHANGE IN	5,025,000
INTERNATIONAL GAME TECHNOLOG	4,000,000
INTERNATIONAL GAME TECHNOLOG	1,000,000
IRON MOUNTAIN INC	3,500,000
IRON MOUNTAIN INC	1,500,000
IRON MOUNTAIN INC	500,000
IRON MOUNTAIN INC	500,000
LAMAR MEDIA CORP	4,500,000
LAMB WESTON HLD	1,000,000
LAMB WESTON HLD	2,000,000
LAMB WESTON HOLDING INC	500,000
LEGGETT & PLATT INC	2,000,000
LGI HOMES INC	5,500,000
LITHIA MOTORS INC	5,000,000
LIVE NATION ENTERTAINMEN	500,000
LORD ABBETT SECURITIES	119,448,729
LS HIWASSEE CASH BALANCES	184,307
LS MICHIGAN CASH BALANCES	350,215
LST MAGNOLIA CASH BALANCES	415,246
LST MAGNOLIA CUT CO	167,936
LST TOLEDO CASH BALANCES	1,642,723
LST TOLEDO CUT CO INC	609,856
MARATHON EUR. CREDIT III	42,973,543
MARATHON/KTRS CREDIT FUND	667,270,979
MATCH GROUP HLD II LLC	1,675,000
MATCH GROUP HLD II LLC	2,000,000
MATCH GROUP INC	500,000
MATCH GROUP INC	1,000,000
MATTEL INC	500,000
MATTEL, INC.	1,600,000
MOLPUS LAKE SUPERIOR HIWASSE	4,735
MOLPUS LAKE SUPERIOR MAGNOLI	39,274
MOLPUS LAKE SUPERIOR MICHIGA	67,032
MOLPUS LAKE SUPERIOR TOLEDO	117,773
MOLPUS-SEVEN STATES LLC	20,245,134
MONROE CAPITAL PRIVATE CREDI	117,647,904
MSCI INC	725,000
MSCI INC	1,500,000
MSCI INC.	1,575,000
NA UNITED RENTALS	500,000
NA UNITED RENTALS	1,500,000
NATIONSTAR MTG HLD INC	2,062,000
NATIONSTAR MTG HLD INC	2,500,000
NATIONSTAR MTG HLD INC	1,000,000
NEXSTAR ESCROW INC	4,500,000
NEXSTAR ESCROW INC	1,500,000
OAKTREE EURO CAPITAL SOLUTIO	23,100,647
OAKTREE EUROPEAN DISLOCATION	2,170,900

OAKTREE OPPORTUNITIES IX	11,326,848
OAKTREE OPPORTUNITIES X	6,270,832
OAKTREE XB	28,982,187
OLIN CORPORATION	2,600,000
PAPA JOHN'S INTL INC	5,600,000
PATRICK INDUSTRIES INC	2,000,000
POLARIS INC	2,800,000
QUEEN MERGERCO INC.	1,000,000
QUICKEN LOANS LLC/QUICKN	1,126,000
RENT-A-CENTER INC	6,810,000
RITCHIE BROS AUTIONEERS	500,000
RITCHIE BROS. HOLDINGS INC	2,000,000
ROCKETMTGE CO-ISSUER INC	1,787,000
ROCKETMTGE CO-ISSUER INC	2,400,000
SCIENTIFIC GAMES INTERNA	3,500,000
SERVICE CORP INTL	3,500,000
SERVICE CORP INTL	1,500,000
SERVICE CORP INTL	1,300,000
SHENKMAN SECURITIES	393,266,130
SILGAN HOLDINGS INC	4,734,000
SIRIUS XM RADIO INC	4,000,000
SIRIUS XM RADIO INC	2,500,000
SONIC AUTOMOTIVE INC	500,000
SONIC AUTOMOTIVE, INC.	2,200,000
SPIRIT AEROSYSTEMS INC	1,000,000
SS&C TECHNOLOGIES INC	4,903,000
STEWART INFORMATION SERV	1,447,000
TEMPUR SEALY INTERNATIONAL I	3,500,000
TEMPUR SEALY INTL INC	500,000
THOR INDUSTRIES INC	2,500,000
UNITED RENTALS NORTH AM	1,550,000
WILLIAM CARTER	4,000,000
Alternative Investments	Capital Contributed
ACTIS GLOBAL FUND IV	25,369,992
ALINDA INFRASTRUCTURE FD II	1
ALPINVEST CO-INV FUND VIII	40,863,293
ALPINVEST CO-INVESTMENT FUND	10,173,219
ALPINVEST SECONDARIES VII	24,228,667
ALPINVEST SECONDARIES VIII	11,636,531
APAX CREDIT OPP	15,619,077
APAX DIGITAL FUND	32,609,453
APAX DIGITAL II	19,916,084
APAX IX PENSION	58,883
APAX VIII, L.P.	3,290,890
APAX X PENSION	32,460,117
APAX XI	10,029,303
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	21,170,385
AUDAX MEZZANINE FUND IV	4,849,302
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	17,958,235
AUDAX PRIVATE EQUITY SOLUTIO	16,792,439
BAILLIEGIFORD PRIVATE FUND	64,952,947
CARLYLE ASIA PARTNERS V	28,277,177
CARLYLE EUROPE PARTNERS IV,	11,046,415
CARLYLE EUROPE PARTNERS V	30,275,589
CARLYLE PARTNERS VIII	21,778,558
CARLYLE R&S ENERGY	31,884,107
CARLYLE R&S ENERGY II	12,782,424

FORT WASHINGTON IX PENSION	27,734,041
FORT WASHINGTON PRIVATE EQUI	23,044,274
FORT WASHINGTON VIII	16,716,363
FT WASHINGTON OPP IV-K	27,878,875
FT WASHINGTON OPPIV	19,739,220
FT WASHINGTON PE SMALL II-K	16,911,733
FT WASHINGTON SMALL MARKET I	5,363,695
FT WASHINGTON X	27,010,588
FT WASHINGTON XI	7,209,225
FT WASHINGTON XI-K	17,217,280
FT. WASHINGTON IX-K PENSION	28,266,088
GAVEA INVESTMENT FUND V	2,950,196
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	19,581,939
IFM GLOBAL INFRASTRUCTURE	159,752,923
JPM GLOBAL TRANSPORT INCOME	88,921,237
KKR & CO EUROPEAN FUND IV	22,052,721
KKR AMERICAS XII	25,429,960
KKR EURO FUND V	31,465,182
KKR HEALTH II	18,764,379
LANDMARK EQUITY PARTNERS XIV	1
LANDMARK EQUITY XVII	12,021,022
LANDMARK PE XVI	21,315,159
LANDMARK XV	4,910,490
LEXINGTON CAPITAL PARTNERS I	33,500,841
LEXINGTON CAPITAL PARTNERS V	4,801,416
LEXINGTON CAPITAL PARTNERS V	16,660,929
LEXINGTON CAPITAL PARTNERS X	24,049,797
MACQUARIE MIP VI	30,743,702
MANULIFE PERMANENT CROPLAND	30,798,414
NATURAL GAS PARTNERS X	7,500,519
NATURAL RESOURCES XI	7,495,560
NATURAL RESOURCES XII	20,876,453
NGP ETP IV	8,428,675
NGP ROYALTY III	12,298,373
NGP XIII	8,297,803
OAKTREE EURO PRINCIPAL FUND	41,278,122
OAKTREE EUROPEAN PRINCIPAL I	12,494,190
OAKTREE EUROPEAN PRINCIPAL I	35,601,320
OAKTREE MEZZANINE IV	2,345,753
OAKTREE MEZZANINE V	30,541,011
PUBLIC PENSION CAPITAL	141,222,043
RIVERSTONE GLOBAL E&P FUND V	1,156,390
RIVERSTONE VI	17,357,842
SILVER LAKE ALPINE II	34,982,446
SILVERLAKEPARTNERSVII	14,363,990
STEPSTONE PIONEER III (PARIS	1,622,312
Real Estate	Par Amount
AG NET LEASE FUND III	5,796,570
AG NET LEASE IV	36,405,512
AG REALTY VALUE XI	29,787,677
BLACKSTONE IX	39,820,528
BLACKSTONE REALTY PARTNERS V	10,941,018
BLACKSTONE REALTY PARTNERS V	21,119,367
BLACKSTONE X	21,687,483
CARLYLE CPI 3.31.21	100,279,342
CARLYLE PROPERTY INVESTORS	55,401,272
CARLYLE RE IX	40,870,538
CARLYLE REALTY PARTNERS VI	4,545,486

CARLYLE REALTY PARTNERS VII	5,784,459
CARLYLE REALTY VIII	8,314,198
CVS DRUG STORE BELPRE OH	2,132,000
CVS DRUG STORE INDIANAPOLIS	3,129,198
CVS DRUG STORE LENOIR CITY T	2,140,000
CVS DRUG STORE LINTON IN	2,216,038
CVS DRUG STORE MITCHELL IN	2,673,086
CVS DRUG STORE NASHVILLE TN	2,870,000
CVS DRUG STORE SHELBYVILLE I	2,683,140
CVS DRUG STORE WABASH IN	2,657,972
K MART STORE TERRE HAUTE IN	12,509,615
K MART STORE WINCHESTER KY	2,715,513
KOHL'S STORE NORTH WILKESBOR	6,077,902
KROGER REVCO OWENSBORO KY	2,232,400
KROGER STORE RICHMOND KY	2,305,000
LANDMARK RE IX	14,393,365
LANDMARK REAL ESTATE VII	8,442,624
LANDMARK REAL ESTATE VIII	25,295,551
LOWE'S STORE CONROE TX	7,859,747
LOWE'S STORE ELIZABETHTOWN K	8,409,000
LOWE'S STORE HAMILTON OH	8,497,160
LOWE'S STORE LAFAYETTE IN	7,600,000
LOWE'S STORE MARION IN	5,582,420
LOWE'S STORE PADUCAH KY	7,351,000
LOWE'S STORE PIKEVILLE KY	5,530,000
LOWE'S STORE SHERMAN TX	8,726,000
MERCANTILE WAREHOUSE LOUISVI	7,338,745
PRUDENTIAL PRISA REAL ESTATE	357,764,022
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	126,920
ROCKWOOD RE XII	23,365,020
ROCKWOOD REAL ESTATE FUND X	20,584,477
ROCKWOOD REAL ESTATE FUND XI	64,935,557
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	178,912,950
TA REALTY ASSOC XII	23,261,001
TA REALTY ASSOCIATES FUND XI	60,063,339
TA REALTY FUND XI	1
WALGREEN'S STORE AVON IN	3,996,000
WALGREEN'S STORE BAY CITY MI	4,857,000
WALGREEN'S STORE CEDAR LAKE	3,688,000
WALGREEN'S STORE CHATTANOOGA	2,313,000
WALGREEN'S STORE CHATTANOOGA	2,772,000
WALGREEN'S STORE CLARKSVILLE	3,403,460
WALGREEN'S STORE DECATUR IL	3,575,000
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETHTW	2,400,000
WALGREEN'S STORE ELIZABETHTW	4,808,000
WALGREEN'S STORE EVANSVILLE	4,964,197
WALGREEN'S STORE EVANSVILLE	5,638,615
WALGREEN'S STORE FRANKLIN IN	3,525,000
WALGREEN'S STORE GALLATIN TN	3,678,500
WALGREEN'S STORE GLEN CARBON	4,621,000
WALGREEN'S STORE HILLVIEW KY	3,630,000
WALGREEN'S STORE HOPKINSVILL	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFRSNVILLE	2,692,894
WALGREEN'S STORE JEFFRSNVILLE	4,339,000

WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	-
WALGREEN'S STORE KNOXVILLE T	3,233,840
WALGREEN'S STORE KNOXVILLE T	3,190,000
WALGREEN'S STORE LAVERGNE TN	3,200,000
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
WALGREEN'S STORE NASHVILLE T	2,588,000
WALGREEN'S STORE NASHVILLE T	3,545,000
WALGREEN'S STORE NASHVILLE T	3,818,000
WALGREEN'S STORE NEW ALBANY	3,835,000
WALGREEN'S STORE PLAINFIELD	3,620,000
WALGREEN'S STORE PROSPECT KY	4,855,000
WALGREEN'S STORE RED BANK TN	3,018,000
WALGREEN'S STORE SAGINAW MI	4,959,000
WALGREEN'S STORE SMYRNA TN	3,770,000
WALGREEN'S STORE SOMERSET KY	3,568,549
WAL-MART STORE ASHEVILLE NC	24,555,000
WAL-MART STORE COVINGTON VA	9,176,000
WAL-MART STORE HARDINSBURG K	960,100
WAL-MART STORE JEFFERSON CIT	8,599,000
WAL-MART STORE LAFAYETTE TN	10,379,000
WAL-MART STORE LENOIR CITY T	11,181,000
WAL-MART STORE PRINCETON KY	2,913,682
WAL-MART STORE VINCENNES IN	11,920,000
WINN DIXIE HILLVIEW KY # 166	3,013,000
WINN DIXIE LAKELAND FL	4,679,321
WINN DIXIE LEITCHFIELD KY #	2,145,833
WINN DIXIE LEXINGTON KY # 16	3,407,000
WINN DIXIE RADCLIFF KY # 161	3,590,146
WINN DIXIE ST MATTHEWS KY #	4,348,437
Cash / Cash Equivalents	Par Amount
CASH - CASH MGMT SECURITIES	244
CASH POOL UNITS	556,976,900