

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2026

Domestic & International Equities	<u>Shares/Units</u>
3M CO	31,569
A O SMITH	6,887
A10 NETWORKS INC COMMON STOC	15,531
AAON INC	45,071
AAR CORP	8,277
ABBOTT LABS	198,689
ABBVIE INC	254,273
ABERCROMBIE & FITCH CO CL A	14,162
ABM INDUSTRIES INC	13,414
ACADEMY SPORTS AND OUTDOORS	14,327
ACADIA HEALTHCARE CO INC	19,976
ACADIA HLTHCARE CO	52,565
ACADIA PHARMACEUTICALS INC	26,970
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	36,080
ACI WORLDWIDE INC	55,889
ACM RESH INC	11,337
ACUITY BRANDS INC	8,806
ACUSHNET HLDGS CORP	5,989
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	3,971
ADEIA INC	23,555
ADIENT PLC	17,211
ADMA BIOLOGICS INC COMMON ST	51,534
ADOBE SYSTEMS INC	24,482
ADT INC DEL	108,654
ADV ENGY IND INC	2,051
ADVANCE AUTO PARTS	12,940
ADVANCED DRAINAGE SYSTEM INC	19,328
ADVANCED ENERGY INDUSTRIES I	10,519
ADVANCED MICRO DEVICES	319,833
AECOM	124,101
AEGON NV AMERICAN REG SHR NL	644,010
AERCAP HOLDINGS NV	307,460
AEROVIRONMENT INC	14,512
AES CORP	41,085
AFFILIATED MANAGERS GROUP	8,221
AFFIRM HLDGS INC	109,587
AFLAC INC	28,894
AGCO CORP	16,677
AGILENT TECHNOLOGIES INC A	16,632
AGILYSYS INC	16,271
AGREE REALTY CORP	30,532
AIR LEASE CORPORATION CL A	22,625
AIR PRODUCTS AND CHEMICALS	12,840
AIRBNB INC	25,035
AKAMAI TECH INC	11,206
AKAMAI TECHNOLOGIES INC	329,580
ALARM.COM HLDS INC	10,683
ALASKA AIR GROUP INC	35,076
ALBANY INTERNATIONAL CORP CL	6,354
ALBERMARLE CORP	6,800
ALBERTSONS COS INC	116,900
ALCOA CORP ORP	72,458

ALEXANDRIA REAL ESTATE EQUIT	8,985
ALIBABA GROUP HLDG LTD	243,690
ALIGN TECHNOLOGY INC	4,049
ALIGNMENT HLTHCARE	93,685
ALKERMES PLC	72,028
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGIANT TRAVEL CO	2,905
ALLEGION PUB LTD CO	5,031
ALLEGRO MICROSYSTEMS INC COM	37,200
ALLIANT ENERGY CORP	14,818
ALLSTATE CORP	15,312
ALLY FINANCIAL INC. COMMON S	71,600
ALMO GROUP INC	2,322
ALNYLAM PHARMACEUTICALS INC	25,312
ALPHA & OMEGA SEMICONDUCTOR	5,260
ALPHA METALLURGICAL RESOURCE	2,362
ALPHABET INC/CA	1,517,314
ALTRIA GROUP INC	622,026
AMANDA HOFFLER PROPERTIES IN	-
AMAZON.COM INC	1,460,589
AMCOR PLC	28,180
AMENTUM HOLDINGS INC	32,956
AMER HLTHCARE REIT	56,233
AMERANT BANCORP INC	106,224
AMEREN CORP	15,430
AMERICAN AIRLS GROUP INC	184,000
AMERICAN ASSETS TRUST	10,182
AMERICAN EAGLE OUTFITTERS IN	33,566
AMERICAN ELECTRIC POWER	30,770
AMERICAN EXPRESS CO	116,645
AMERICAN FINANCIAL GROUP INC	19,073
AMERICAN HEALTHCARE REIT INC	49,017
AMERICAN HOMES 4 RENT CL A	91,280
AMERICAN INTERNATIONAL GROUP	332,263
AMERICAN STATES WATER CO	8,298
AMERICAN TOWER CORPORATION	27,044
AMERICAN WATER WORKS CO	11,262
AMERICAN WOODMARK CORP	3,136
AMERIPRISE FINANCIAL INC	55,179
AMERIS BANCORP	52,555
AMERISAFE INC	4,089
AMERISOURCEBERGEN CORP	10,143
AMETEK INC	13,364
AMGEN INC	115,166
AMKOR TECHNOLOGY INC	30,755
AMN HEALTHCARE SERVICES INC	8,273
AMNEAL PHARMACEUTICALS INC	35,000
AMPHASTAR PHARMACEUTICALS IN	7,693
AMPHENOL CORP CL A	150,828
ANALOG DEVICES	28,715
ANDERSONS INC	7,316
ANI PHARMACEUTICALS INC	3,463
ANNALY CAPITAL MANAGEMENT IN	183,966
ANTERO MIDSTREAM CORP	97,094
ANTERO RESOURCES CORPORATION	76,531
AON PLC	12,498
APA CORP	424,961
APELLIS PHARMACEUTICALS INC	21,545
API GROUP CORP	104,436

APOGEE ENTERPRISES INC	4,637
APOGEE THERA INC	12,844
APOLLO COMMERCIAL REAL ESTAT	28,130
APOLLO GLOBAL MANAGEMENT INC	119,800
APOLLO GLOBAL MGMT INC	63,121
APOLLO MEDICAL COMMON STOCK	9,248
APPFOLIO INC. COMMON STOCK	5,630
APPLD OPTOELECTRONIC	6,623
APPLE HOSPITALITY REIT INC C	47,508
APPLE INC	1,584,955
APPLIED DIGITAL CORP	48,963
APPLIED INDUSTRIAL TECHNOLOG	10,318
APPLIED MATERIALS INC	105,988
APPLOVIN CORP	32,007
APTARGROUP INC	17,896
APTIV PLC	430,686
ARAMARK	71,297
ARBOR REALTY TRUST INC	41,441
ARCADIUM LITHIUM PLC	1
ARCBEST CORP	4,895
ARCH CAPITAL GROUP	21,659
ARCHER-DANIELS MIDLAND	27,606
ARCHROCK INC	37,883
ARCOSA INC	10,592
ARCUS BIOSCIENCES INC. COMMO	18,068
ARES MANAGEMENT CORPORATION	11,000
ARGAN INC COMMON STOCK	2,889
ARISTA NETWORKS INC	153,521
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	24,229
ARMSTRONG WORLD INDS NEW	9,308
ARROW ELECTRONICS INC	14,762
ARROWHEAD PHARMACEUTICALS IN	39,296
ARTHUR J GALLAGHER & CO	50,517
ARTISAN PARTNERS ASSET MANAG	15,189
ASBURY AUTOMOTIVE GROUP INC	4,167
ASGN INC	9,250
ASHLAND GLOBAL HLDGS INC	14,330
ASSOCIATED BANC CORP	46,198
ASSURANT INC	2,883
ASSURED GUARANTY LTD	9,262
ASTEC INDUSTRIES INC	4,909
ASTELLAS PHARMA INC	348,180
ASTRAZENECA PLC	70,159
AT&T INC	414,819
ATI INC	8,766
ATLANTIC UNION BANKSHARES CO	30,702
ATLAS ENERGY SOLUTIONS INC.	16,495
ATMOS ENERGY CORP	48,386
ATMUS FILTRATION	36,771
ATRICURE INC	36,102
AURORA INNOVATION INC	919,658
AUTODESK INC	12,430
AUTOLIV INC	58,914
AUTOMATIC DATA PROCESSING IN	23,565
AUTONATION INC	8,353
AUTOZONE INC	3,049
AVALONBAY COMMUNITIES INC	8,206
AVANOS MED INC	10,106

AVANTOR INC	197,390
AVERY DENNISON CORP	4,639
AVIENT CORP	26,472
AVIS BUDGET GROUP INC	4,920
AVISTA CORP	17,514
AVNET INC	23,060
AXA ADR	663,190
AXALTA COATING SYSTEMS LIMIT	61,197
AXCELIS TECHNOLOGIES INC	6,798
AXON ENTERPRISE INC	10,293
AXOS FINANCIAL INC	12,142
AXSOME THERA INC	8,328
AZENTA INC	8,793
AZZ INC	19,701
BADGER METER INC	6,347
BAE SYSTEMS PLC	254,300
BAILLIE GIFFORD INTL EAFE FU	90,597,395
BAKER HUGHES A GE CO	57,109
BALCHEM CORP	7,036
BALL CORP	491,328
BANC OF CALIFORNIA INC	28,304
BANCFIRST CORP	4,431
BANCO BILBAO VIZCAYA ARGENTI	206,440
BANCO SANTANDER CENTRAL ADR	4,009,810
BANCORP INC DEL	9,423
BANK NEW YORK MELLON CORP	323,987
BANK OF AMERICA CORP	982,859
BANK OF HAWAII CORP	8,565
BANK OZK	31,812
BANKUNITED INC	16,199
BANNER CORP	7,449
BARCLAYS PLC	1,778,780
BARING ALL COUNTRY WORLD	3,892,245
BATH & BODY WORKS INC	57,600
BAXTER INTERNATIONAL INC	29,569
BBB FOODS INC	110,904
BEACON FINANCIAL CORP	18,005
BECTON DICKINSON	16,743
BELDEN INC	12,403
BELLRING BRANDS INC	25,400
BELLRING DISTRIBUTION	36,781
BENCHMARK ELECT INC	25,107
BENCHMARK ELECTRONIC INC	7,776
BENTLY SYSTEMS INC	40,860
BERKLEY WR CORP	17,419
BERKSHIRE HATHAWAY CL B	105,999
BEST BUY CO INC	372,209
BGC GROUP INC CL A	76,988
BIGLARI HLDGS INC	1
BILL.COM HOLDINGS INC	27,100
BIO RAD LABS INC	35,900
BIOGEN INC	8,421
BIOLIFE SOLUTIONS COMMON STO	8,358
BIOMARIN PHARMACEUTICAL INC	51,640
BIO-TECHNE CORP	9,192
BJ'S RESTAURANTS INC	4,784
BJ'S WHOLESALE CLUB	20,829
BJ'S WHOLESALE CLUB HLDGS IN	111,261
BLACK HILLS CORP	19,486

BLACK ROCK ACWI EX-US IMI	370,688,850
BLACKBAUD INC	13,304
BLACKLINE INC COMMON STOCK	10,771
BLACKROCK FUNDING INC	8,412
BLACKSTONE INC	41,990
BLACKSTONE MORTGAGE TRUST, I	33,980
BLOCK H & R	38,709
BLOCK INC	29,488
BLOCK INC CL A	69,440
BLOOM ENERGY CORP	23,130
BNP PARIBAS	519,370
BOEING CO	81,693
BOISE CASCADE CO	19,473
BOOKING HLDGS INC	7,065
BOOT BARN HOLDINGS INC	12,343
BOOZ ALLEN HAMILTON HOLDING	33,587
BORGWARNER INC	543,921
BOSTON BEER INC	2,300
BOSTON PROPERTIES INC	8,394
BOSTON SCIENTIFIC CORP	85,226
BOX INC. CL A	31,086
BOYD GAMING CORP	17,386
BP PLC ADR	142,920
BRADY CORP	9,386
BRAMBLES LTD.	700,300
BREAD FINANCIAL HOLDINGS INC	9,862
BRIDGEBIO PHARMA INC	30,343
BRIGHTHOUSE FINL INC	16,666
BRIGHTSPHERE INVESTMENT GROU	5,708
BRIGHTSPRING HEALTH SVCS INC	28,295
BRINKER INTERNATIONAL INC	9,592
BRINK'S CO (THE)	11,904
BRISTOL MYERS SQUIBB CO	442,997
BRISTOW GROUP INC	5,400
BRITISH AMERICAN TOBACCO A	553,220
BRIXMOR PROPERTY GROUP INC	79,744
BROADCOM INC	752,748
BROADRIDGE FINANCIAL SOLUTIO	6,764
BROOKDALE SR LIVING	196,231
BROOKFIELD ASSET MANAGEMENT	-
BROOKFIELD PPTY PARTNERS L P	0
BROWN & BROWN INC	13,733
BROWN FORMAN INC	69,288
BRUKER CORP	27,086
BRUNSWICK CORP	19,924
BUCKLE INC	6,487
BUILDERS FIRSTSOURCE INC	43,102
BUNGE GLOBAL SA	8,060
BURLINGTON STORES INC	67,813
BWX TECHNOLOGIES INC	25,023
C H ROBINSON WORLDWIDE INC	6,842
CABLE ONE INC	965
CABOT CORP	16,269
CACI INTERNATIONAL INC	6,275
CACTUS INC	68,036
CADENCE DESIGN SYSTEM INC	49,629
CAESARS ENTERTAINMENT INC	43,883
CALIFORNIA RESOURCES CORPORA	15,687
CALIFORNIA WATER SERVICE GRO	12,833

CALIX INC	12,799
CALLAWAY GOLF CO	30,176
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	9,819
CAMDEN PROPERTY TRUST	6,154
CAMPBELL SOUP	11,342
CANADIAN NATL RY CO	-
CANADIAN PACIFIC RAILWAY LTD	0
CANON INC	168,760
CAPGEMINI S E	418,030
CAPITAL ONE FINANCIAL CORP	136,193
CAPRI HOLDINGS LTD	38,436
CARDINAL HEALTH INC	13,985
CARETRUST REIT INC	144,201
CARGURUS INC	83,094
CARLISLE COS INC	12,192
CARLYLE GROUP INC COMMON STO	72,727
CARMAX INC	31,378
CARNIVAL CORP	223,866
CARPENTER TECHNOLOGY	14,300
CARRIER GLOBAL CORP	48,244
CARTERS INC	7,899
CARVANA CO	7,999
CASELLA WASTE SYS INC	13,360
CASEY'S GENERAL STORES INC	16,022
CATALYST PHARMACEUTICALS INC	24,778
CATERPILLAR INC	27,319
CATHAY GENERAL BANCORP	14,621
CAVA GROUP INC	27,300
CBIZ INC	28,887
CBOE HOLDINGS INC	6,059
CBRE GROUP INC	17,363
CCFNB BANCORP INC	26,298
CCH I LLC	5,595
CDW CORP	7,695
CELANESE CORP DEL	23,501
CELLEX THERAPEUTICS	33,098
CELSIUS HLDGS INC	40,251
CENTENE CORP	29,275
CENTERPOINT ENERGY INC	37,660
CENTERSPACE	3,609
CENTRAL GARDEN & PET CO	1,879
CENTRAL GARDEN & PET CO CL A	7,971
CENTRAL PACIFIC FINANCIAL CO	5,811
CENTURY ALUMINUM CO	25,076
CENTURY COMMUNITIES INC	5,579
CERTARA INC	26,003
CF INDUSTRIES HOLDINGS	10,050
CG ONCOLOGY INC	27,753
CHAMPION HOMES INC	11,944
CHARLES RIVER LABORATORIES	2,956
CHART INDUSTRIES INC	12,829
CHEESECAKE FACTORY	9,858
CHEFS' WAREHOUSE	31,085
CHEMED CORP	4,117
CHEMOURS COMPANY	32,052
CHESAPEAKE ENERGY CORP	12,364
CHESAPEAKE UTIL CORP	15,758
CHESAPEAKE UTILITIES CORP	5,090

CHEVRON CORP	110,684
CHEWY INC	63,000
CHIPOTLE MEXICAN GRILL CL A	78,768
CHOICE HOTELS INTL INC	6,204
CHORD ENERGY CORP	17,406
CHORD ENERGY CORPORATION	17,492
CHUBB LIMITED	246,459
CHUGAI PHARMACEUTICAL CO LTD	185,080
CHURCH & DWIGHT CO INC	14,171
CHURCHILL DOWNS INC	61,901
CIENA CORP	8,190
CIGNA CORP NEW	16,070
CIMAREX ENERGY CO	0
CINCINNATI FINANCIAL CORP	9,038
CINEMARK HOLDING INC	22,153
CINTAS CORP	19,829
CIRCLE INTERNET GROUP INC	5,243
CIRRUS LOGIC INC	27,278
CISCO SYSTEM INC	811,969
CITIGROUP INC	311,363
CITIZENS FINL GROUP INC	646,642
CITY HOLDING CO	3,113
CLASS A COM SHS	20,878
CLEAN HARBORS INC	18,785
CLEANSPARK INC	61,087
CLEAR SECURE INC COMMON STOC	18,721
CLEARWAY ENERGY INC	25,331
CLEVELAND-CLIFFS INC	145,886
CLOROX CO	174,156
CLOUDFLARE INC	101,753
CME GROUP INC	20,851
CMS ENERGY CORP	17,259
CNH INDUSTRIAL NV	227,495
CNO FINANCIAL GROUP	28,045
CNX RESOURCES CORPORATION	40,460
COASTAL BANKING CO INC	1,680
COCA COLA CO	224,412
COCA-COLA BOTTLING CO	16,380
COEUR MINING INC	79,595
COGENT BIOSCIENCES	37,445
COGENT COMMUNICATIONS HOLDIN	10,236
COGNEX CORP	46,367
COGNIZANT TECH SOLUTIONS	396,655
COHEEN & STEERS INC	5,931
COHERENT CORP	22,104
COHERENT INC	10,800
COHU INC	10,059
COINBASE GLOBAL INC	18,828
COLGATE PALMOLIVE CO	47,235
COLLEGIUM PHARMACEUTICAL INC	6,816
COLUMBIA BANKING SYSTEM INC	82,713
COLUMBIA SPORTSWEAR CO	7,331
COMCAST CORP CL A	211,558
COMFORT SYSTEMS USA INC	2,124
COMMERCE BANCSHARES INC	36,103
COMMERCIAL METALS CO	32,452
COMMERZBANK AG	122,580
COMMUNITY BANK SYSTEM INC	11,384
COMMVault SYS INC	13,064

COMMVault SYSTEMS INC	12,945
COMPAGNIE DE SAINT-GOBAIN	847,380
COMSTOCK RESOURCES, INC. COM	17,018
CONAGRA BRANDS INC	27,565
CONCENTRA GROUP HOLDINGS	25,064
CONCENTRIX CORP	13,093
CONCEPT THERAPEUTICS INC	20,198
CONMED CORP	6,667
CONOCOPHILLIPS	71,859
CONSOL ENERGY INC NEW	1
CONSOLIDATED EDISON INC	20,024
CONSTELLATION BRANDS INC A	19,072
CONSTELLATION ENERGY CORP	18,226
CONTRA ABIOMED INC	33,048
CONTRA TREEHOUSE FOODS INC C	9,576
CONTRA WALGREENS BOOTS DAP R	41,569
COPART INC	143,698
CORE & MAIN INC CL A	54,141
CORE LABORATORIES LUXEMBOURG	10,063
CORE NATURAL RESOURCES INC	11,103
COREBRIDGE FINL INC	74,891
CORECIVIC INC	23,097
CORNING INC	108,478
CORPAY INC	4,028
CORPORATE OFFICE PROPERTIES	34,385
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	39,647
CORVEL CORP	6,781
CORVUS PHARM INC	8,000
COSTAR GROUP INC	219,305
COSTCO WHOLESALE CORP	37,614
COTERRA ENERGY INC	42,531
COTY INC	105,843
COUSINS PROPERTIES INC	46,370
COVISTA INC	19,368
CRACKER BARREL OLD COUNTRY S	4,828
CRANE CO	12,895
CRANE HOLDINGS CO	14,539
CREDO TECH GRP HLDG	21,129
CRESCENT ENERGY CO	49,392
CRH PLC	291,810
CRINETICS PHARM INC	28,477
CROCS INC	17,310
CROWDSTRIKE HOLDINGS INC	39,780
CROWN CASTLE INTL CORP	25,071
CROWN HOLDINGS INC	307,865
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	5,855
CSW INDUSTRIALS INC. COMMON	3,619
CSX CORP	111,747
CTS CORP	6,349
CUBESMART L.P. COMMON STOCK	60,765
CULLEN FROST BANKERS INC	17,557
CUMMINS INC	99,441
CURBLINE PROPERTIES CORP	20,848
CURTISS WRIGHT CORP	10,730
CUSHMAN & WAKEFIELD LTD	49,926
CUSTOMERS BANCORP INC	6,334
CVB FINANCIAL CORP	27,860

CVR ENERGY INC	56,547
CVS HEALTH CORPORATION	395,054
CYTEK BIOSCIENCES INC	23,500
CYTOKINETICS INC	59,384
D R HORTON INC	16,859
DAIMLER TRUCK HOLDING AG	560,000
DAIWA HOUSE IND LTD	556,850
DANA INCORPORATED	25,197
DANAHER CORP	37,208
DARDEN RESTAURANTS INC	6,791
DARLING INGREDIENTS INC.	43,795
DATADOG INC	63,783
DAUCH CORP	47,210
DAVE INC	8,273
DAVITA INC	224,271
DBS GROUP HLDGS LTD	174,928
DECKERS OUTDOOR CORP	243,775
DEERE & CO	14,734
DELL TECHNOLOGIES CL C	228,100
DELL TECHNOLOGIES INC	17,726
DELTA AIR LINES INC	36,973
DELUXE CORP	9,790
DENALI THERAPEUTICS INC	136,276
DENTSPLY SIRONA INC	61,390
DEUTSCHE BANK AG	127,690
DEUTSCHE TELEKOM ADR	720,900
DEVON ENERGY CORP	37,919
DEXCOM INC	303,865
DIAGEO PLC	20,740
DIAMONDBACK ENERGY INC	41,436
DIAMONDROCK HOSPITALITY CO	44,314
DIANTHUS THERA INC	4,600
DICKS SPORTING GOODS INC	168,233
DIGI INTERNATIONAL CORP	8,000
DIGITAL RLTY TR INC	76,613
DIGITALOCEAN HLDGS	14,944
DIGITALOCEAN HLDGS INC	14,704
DIME COMMUNITY BANCSHARES IN	8,792
DIODES INC	9,963
DISC MEDICINE INC	18,993
DISNEY WALT CO (HOLDING CO)	264,019
DNOW INC	133,742
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	185,579
DOMINO'S PIZZA INC	1,951
DONALDSON CO INC	33,105
DONNELLEY FINL SOLUTIONS INC	5,896
DOORDASH INC	150,123
DORIAN LPG LTD	7,900
DORMAN PRODUCTS INC	25,126
DOUBLEVERIFY HOLDINGS INC CO	29,222
DOUGLAS EMMETT INC	36,033
DOVER CORP	7,921
DOW INC	40,403
DOXIMITY INC	114,225
DRAFTKINGS INC. COMMON STOCK	191,980

DREAM FINDERS HOMES INC COMM	6,209
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	42,265
DUPONT DE NEMOURS INC	24,129
DUTCH BROS INC	35,401
DXC TECHNOLOGY CO	37,375
DXP ENT INC/TX	11,743
DXP ENTERPRISES INC	2,738
DYCOM INDUSTRIES INC	8,080
DYNATRACE HOLDINGS LLC	312,348
E.L.F BEAUTY INC	16,140
EAGLE BANCORP INC	5,952
EAGLE MATERIALS INC	9,247
EAST WEST BANCORP INC	38,997
EASTERLY GOVERNMENT PROPERTI	9,256
EASTGROUP PROPERTIES INC	15,023
EASTMAN CHEMICAL CO	24,341
EATON CORP PLC	76,532
EBAY INC	27,674
ECHOSTAR CORP	48,895
ECOLAB INC	14,576
EDGEWELL PERS CARE CO	10,010
EDISON INTERNATIONAL	22,339
EDWARDS LIFESCIENCES CORP	121,399
ELANCO ANIMAL HEALTH INC	139,052
ELECTRONIC ARTS INC	13,801
ELEMENT SOLUTIONS INC	49,041
ELEVANCE HEALTH INC	13,401
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	12,557
EMCOR GROUP INC	2,600
EMERSON ELECTRIC CO	103,044
EMPLOYERS HOLDINGS INC	5,064
ENACT HLDGS INC	6,354
ENCOMPASS HEALTH CORP	26,695
ENCOMPASS HLTH CORP	24,452
ENCORE CAPITAL GROUP INC	4,977
ENERGIZER HLDGS INC NEW	13,119
ENERPAC TOOL GROUP CORP	11,614
ENERPLUS CORP COMMON STOCK	-
ENERSYS	10,907
ENGY FUELS INC/CANAD	36,456
ENOVA INTL INC	5,388
ENOVIS CORP	12,311
ENPHASE ENERGY INC	28,277
ENPRO INDUSTRIES INC	4,562
ENSIGN GROUP INC/THE	16,342
ENTEGRIS INC	41,100
ENTERGY CORP	24,770
ENTERPRISE FINANCIAL SERVICE	46,519
ENVISTA HOLDINGS CORPORATION	49,085
EOG RESOURCES INC	61,898
EPAM SYSTEMS INC	3,275
EPLUS INC	5,679
EPR PPTYS COM SH BEN INT	23,048

EQT CORP	34,493
EQUIFAX INC	7,163
EQUINIX INC	17,937
EQUIPMENTSHARE.COM	7,400
EQUITABLE HOLDINGS INC COMMO	81,080
EQUITY LIFESTYLE PROPERTIES	54,174
EQUITY RESIDENTIAL	19,714
ERIE INDEMNITY CO	1,400
ESAB CORP	15,687
ESCO TECH INC	6,901
ESCO TECHNOLOGIES INC	5,603
ESSENT GROUP LTD	29,369
ESSENTIAL PROPERTIES REALTY	113,355
ESSENTIAL UTILITIES INC	77,021
ESSEX PROPERTY TRUST INC	3,712
ESTEE LAUDER COMPANIES CL A	13,476
ETHAN ALLEN INTERIORS INC	4,984
ETSY INC	21,354
EURONET WORLDWIDE, INC. COMM	12,111
EVERCORE PARTNERS INC	10,746
EVEREST RE GROUP LTD	2,414
EVERGY INC	13,310
EVERSOURCE ENERGY	21,162
EVERTEC INC	13,766
EVERUS CONSTRUCTION GROUP IN	10,947
EXELIXIS INC	78,391
EXELON CORP	58,205
EXLSERVICE HOLDINGS	45,558
EXP WORLD HOLDINGS INC COMMO	19,303
EXPAND ENERGY CORP	119,168
EXPEDIA INC	7,100
EXPEDITORS INTL WASH INC	8,073
EXPONENT INC	15,553
EXTRA SPACE STORAGE INC	12,245
EXTREME NETWORKS INC	28,297
EXXON MOBIL CORP	306,383
EZCORP INC	12,504
F.N.B. CORP	102,978
F5 NETWORKS INC	3,356
FABRINET	13,162
FACTSET RESEARCH SYSTEMS INC	2,112
FAIR ISAAC CORP	1,368
FASTENAL CO	66,262
FB FINANCIAL CORPORATION	8,700
FEDERAL REALTY INVESTMENT TR	4,409
FEDERAL SIGNAL CORP	13,093
FEDERATED INVESTORS INC CL B	21,252
FEDEX CORP	12,979
FERGUSON ENTERPRISES INC	26,089
FERRARI N V COMMON STOCK	1,090
FIDELITY NATIONAL FINANCIAL	74,450
FIDELITY NATIONAL INFORMATIO	31,097
FIFTH THIRD BANCORP	752,754
FIGMA INC	111,405
FIRST AMERICAN FINANCIAL COR	28,350
FIRST BANCORP	42,680
FIRST BUSEY CORP	101,391
FIRST CITIZENS BANKSHARES CL	9,341
FIRST COMMONWEALTH FINL GROU	22,456

FIRST FINANCIAL BANCORP	20,611
FIRST FINANCIAL BANKSHARES I	38,672
FIRST HAWAIIAN INC	26,858
FIRST HORIZON NATIONAL CORP	1,036,486
FIRST INDUSTRIAL REALTY TRUS	36,038
FIRST INTERSTATE	78,986
FIRST INTERSTATE BANCSYSTEM	18,097
FIRST SOLAR INC	180,178
FIRSTCASH HLDGS INC	14,489
FIRSTCASH HOLDINGS INC	11,476
FIRSTENERGY CORP	29,671
FISERVE INC	32,892
FIVE BELOW INC	14,942
FLEXTRONICS INTERNATIONAL SN	106,411
FLOOR & DECOR HOLDINGS	88,252
FLOWERS FOODS INC	60,009
FLOWSERVE CORP	34,521
FLUOR CORP	45,415
FMC CORP	26,793
FORD MOTOR	225,256
FORMFACTOR INC	16,621
FORTINET INC	36,833
FORTIVE CORP	20,039
FORTREA HOLDINGS INC	19,301
FORTUNE BRANDS INNOVATIONS I	35,009
FORWARD AIR CORP	4,729
FOUR CORNERS PROPERTY TRUST	22,187
FOX CORP	20,396
FOX FACTORY HOLDING CORP	311,572
FRANKLIN BSP REALTY TRUST IN	17,712
FRANKLIN ELECTRIC CO INC	8,233
FRANKLIN RESOURCES INC	17,831
FREEPORT-MCMORAN INC.	82,951
FRESENIUS MEDICAL CARE	765,700
FRESH DEL MONTE PRODUCE INC	7,122
FRESHPET INC	10,527
FRONTDOOR INC COMMON STOCK	15,672
FRONTIER COMMUNICATIONS CORP	1
FT WASH FOCUSED EQTY SECURIT	302,916,846
FTAI AVIATION LTD	26,461
FTAI INFRA INC	433,930
FTI CONSULTING INC	9,393
FUJITSU LIMITED	1,350,020
FULTON FINANCIAL CORP	39,329
GAMESTOP CORP	11,117
GAMESTOP CORP CL A	111,171
GAMING & LEISURE PPTYS INC	79,719
GANNETT CO INC	1
GAP (THE)	62,763
GARMIN LTD	8,900
GARTNER INC CL A	4,459
GATES INDUSTRIAL CORP PLC OR	55,218
GATX CORP	10,052
GCI LIBERTY INC	1
GCI LIBERTY INC. COMMON STOC	13,475
GE HEALTHCARE INC	342,644
GE VERNOVA INC	15,910
GE VERNOVA INC. COMMON STOCK	5,653
GENEDX HOLDINGS CORP	13,212

GENERAC HOLDINGS INC	3,451
GENERAL DYNAMICS CORP	14,921
GENERAL ELECTRIC CO	94,995
GENERAL MILLS INC	32,099
GENERAL MTRS CO	370,703
GENPACT LTD	46,647
GENTEX CORP	64,063
GENTHERM INC	6,572
GENUINE PARTS	8,046
GENWORTH FINANCIAL INC CL A	85,554
GEO GROUP INC	29,935
GETTY REALTY CORP	11,214
GIBRALTAR INDUSTRIES INC	6,357
G-III APPAREL GROUP LTD	8,207
GILDAN ACTIVEWEAR INC	79,590
GILEAD SCIENCES INC	588,707
GLACIER BANCORP INC	33,042
GLAUKOS CORP	12,355
GLOBAL NET LEASE INC	42,773
GLOBAL PAYMENTS INC	14,706
GLOBE LIFE INC	188,086
GLOBUS MEDICAL INC	33,329
GODADDY INC	8,108
GOGO INC COMMON STOCK	14,874
GOLD FIELDS LTD NEW	100,180
GOLDEN ENTERTAINMENT INC COM	4,213
GOLDEN MOUNTAIN	5,300
GOLDMAN SACHS GROUP INC	31,219
GOODYEAR TIRE & RUBBER	86,548
GOOSEHEAD INSURANCE INC COMM	5,452
GRACO INC	46,093
GRAHAM HOLDINGS CO	1,130
GRAINGER (W W) INC	2,562
GRAND CANYON EDUCATION INC	7,813
GRANITE CONSTRUCTION INC	9,431
GRAPHIC PACKAGING HOLDING CO	83,933
GREEN BRICK PARTNERS INC. CO	6,632
GREIF INC CL A	8,493
GRID DYNAMICS HLDGS INC	14,191
GRIFFON CORP	24,773
GROCERY OUTLET HOLDING CORP	21,271
GROUP 1 AUTOMOTIVE INC	2,666
GUARDANT HEALTH INC	128,214
GUARDIAN PHARMA	24,800
GUIDEWIRE SOFTWARE INC	23,800
GULFPORT ENERGY CORP	2,975
GXO LOGISTICS INC	32,379
H B FULLER CO	11,511
HAEMONETICS CORP/MASS	15,418
HALLIBURTON CO	50,639
HALOZYME THERAPEUTICS INC	33,553
HAMILTON INS GRP LTD	85,958
HAMILTON LANE INC	11,360
HANCOCK HOLDING CO	25,194
HANMI FINANCIAL CORP	6,435
HANNON ARMSTRONG SUSTAINABLE	26,642
HANOVER INSURANCE GROUP INC	10,722
HARLEY DAVIDSON INC	40,334
HARMONIC INC	24,501

HARMONY BIOSCIENCES HOLDINGS	8,556
HARSCO CORP	17,440
HARTFORD FINL SERVICES GROUP	16,759
HASBRO INC	7,590
HAWAIIAN ELECTRIC INDS	36,892
HAWKINS INC	4,497
HAYWARD HLDGS INC	42,993
HCA HOLDINGS INC	147,303
HCI GROUP INC	1,800
HEALTHCARE REALTY TRUST INC	104,119
HEALTHCARE SERVICES GROUP	15,596
HEALTHEQUITY INV	23,101
HEALTHPEAK PROPERTIES INC	40,362
HEALTHSTREAM INC	5,108
HEARTLAND EXPRESS INC	9,830
HECLA MNG CO	182,378
HEIDELBERG MATERIALS AG	519,700
HELIX ENERGY SOLUTIONS GROUP	29,441
HELMERICH & PAYNE	21,537
HENRY SCHEIN INC	7,194
HERITAGE FINANCIAL CORP	7,347
HERSHEY CO	8,542
HERTZ GLOBAL HLDGS INC	26,794
HEWLETT PACKARD ENTERPRISE C	75,015
HEXCEL CORP	22,701
HF SINCLAIR CORP	44,889
HIGHWOODS PROPERTIES INC	23,276
HILLMAN SOLUTIONS	253,707
HILLTOP HOLDINGS INC	9,499
HILTON GRAND VACATIONS INC	17,600
HILTON WORLDWIDE HLDGS INC	14,116
HIMS & HERS HEALTH INC	57,791
HITACHI LIMITED	759,200
HNI CORP	14,113
HOLOGIC INC	13,443
HOME BANCSHARES INC	56,509
HOME DEPOT INC	109,666
HONEYWELL INTERNATIONAL INC	37,597
HOPE BANCORP INC	27,685
HORACE MANN EDUCATORS	8,750
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	13,062
HUBBELL INC	3,104
HUBSPOT INC	13,300
HUDBAY MINERALS INC	220,340
HUMANA INC	6,965
HUNT (JB) TRANSPORT SERVICES	4,615
HUNTINGTON BANCSHARES	117,045
HUNTINGTON INGALLS INDS INC	88,180
HYATT HOTELS CORP	21,196
IAC INC	14,091
ICHOH HOLDINGS LTD	7,394
ICU MEDIAL INC	5,317
IDACORP INC	32,387
IDEX CORP	4,370

IDEXX LABORATORIES INC	4,738
ILLINOIS TOOL WORKS	15,521
ILLUMINA INC	43,294
IMPINJ INC COMMON STOCK	5,579
INCYTE CORP	260,038
INDEPENDENCE REALTY TRUST	69,734
INDEPENDENT BANK CORP	10,785
INDIVIOR PHARMACEUTICALS INC	26,462
ING GROUP N V ADR	1,666,960
INGERSOLL-RAND INC	160,046
INGEVITY CORP	7,854
INGREDION INC	18,086
INNODATA INC	24,273
INNOSPEC INC	5,349
INNOVATIVE INDUSTRIAL PROPER	6,036
INNOVEX INTERNATIONAL INC	8,302
INNOVEX INTL INC	58,576
INNOVIVA INC	12,948
INSIGHT ENTERPRISES INC	15,268
INSPERITY INC	7,482
INSPIRE MED SYS INC	5,734
INSTALLED BUILDING PRODUCTS	4,760
INSTEEL INDUSTRIES INC	4,184
INSULET CORP	25,734
INTEGER HLDGS CORP	7,530
INTEGRA LIFESCIENCES HLDGS C	14,622
INTEL CORP	263,714
INTER PARFUMS INC	3,943
INTERACTIVE BROKERS GROUP IN	25,292
INTERCONTINENTAL EXCHANGE, I	92,215
INTERDIGITAL INC	7,358
INTERFACE INC	12,618
INTERNATIONAL BANCSHARES COR	16,130
INTERNATIONAL BUSINESS MACHI	145,725
INTERNATIONAL FLAVORS/FRAG	228,114
INTERNATIONAL PAPER	30,274
INTERNATIONAL SEAWAYS INC. C	8,719
INTESA SANPAOLO S P A	643,000
INTUIT INC	24,261
INTUITIVE SURGICAL INC	40,867
INVESCO LTD	951,235
INVITATION HOMES INC. COMMON	32,904
IONIS PHARM INC	24,083
IONQ INC	19,706
IPH PHOTONICS CORP	7,419
IQVIA HOLDINGS INC	9,966
IRIDIUM COMMUNICATIONS INC	21,124
IRON MOUNTAIN INC	16,915
ISHARES RUSSELL 2000	12,805
ITAU UNIBANCO HLDG SA	3,600,585
ITOCHU CORP	2,690,700
ITRON INC	9,847
ITT INC	58,872
IVANHOE ELECT INC	122,486
J & J SNACK FOODS CORP	3,355
JABIL CIRCUIT INC	154,224
JACK HENRY & ASSOCIATES INC	101,424
JACKSON FINANCIAL INC COMMON	14,642
JACOBS SOLUTIONS INC	209,881

JAMES HARDIE INDUSTRIES PLC	111,097
JANUS HENDERSON GROUP PLC	39,591
JANUX THERA INC	38,875
JAPAN TOBACCO INC	1,776,000
JAZZ PHARMACEUTICALS PLC	17,400
JBG SMITH PROPERTIES	13,294
JD COM INC	293,400
JEFFERIES FINL GROUP INC	45,880
JETBLUE AIRWAYS CORP	62,622
JOHN B SANFILIPPO & SON INC	1,974
JOHN BEAN TECHNOLOGIES CORP	102,229
JOHNSON & JOHNSON	139,272
JOHNSON CTLS INTL PLC	35,514
JONES LANG LASALLE INC	13,175
JP MORGAN CHASE & CO	364,559
KADANT INC	2,539
KAISER ALUMINUM CORP	3,476
KAR AUCTION SERVICES INC	22,914
KB FINANCIAL GROUP INC	325,730
KB HOME	18,600
KBR INC	37,261
KEMPER CORPORATION	12,700
KENNAMETAL INC	16,397
KENNEDY-WILSON HOLDINGS	25,839
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	149,760
KINROSS GOLD CORP. COMMON ST	-
KINSALE CAPITAL GROUP INC	5,810
KIRBY CORP	15,466
KITE REALTY GROUP TRUST	59,904
KKR & CO INC	39,023
KKR & CO INC. COMMON STOCK	56,164
KLA-TENCOR CORP	40,937
KNIFE RIVER CORP	72,565
KNIGHT-SWIFT TRANSPORTATION	43,943
KNOWLES CORP	18,498
KODIAK GAS SRVCS INC	32,749
KODIAK GAS SVCS INC	17,235
KOHL'S CORP	24,143
KOMATSU LTD	474,860
KONINKLIJKE AHOLD DELHAIZE N	838,860
KONTOOR BRANDS INC	37,620
KOPPERS HOLDINGS INC	4,247
KORN/FERRY INTERNATIONAL	11,277
KRAFT HEINZ CO	547,039
KRATOS DEFENSE & SECURITY	51,826
KROGER CO	854,272
KRYSTAL BIOTECH	5,548
KT CORP	260,300
KULICKE & SOFFA INDUSTRIES	11,183
KYMERA THERA INC	13,026

KYNDRYL HOLDINGS	58,575
L3HARRIS TECHNOLOGIES INC	32,671
LABCORP HOLDINGS INC	4,833
LAKELAND FINANCIAL CORP	5,499
LAM RESEARCH CORP	72,933
LAMAR ADVERTISING CO A	23,844
LAMB WESTON HOLDINGS INC	18,564
LANCASTER COLONY CORP	6,093
LANDSTAR SYSTEM INC	9,872
LANTHEUS HLDGS INC	12,943
LANTHEUS HOLDINGS INC	18,486
LAS VEGAS SANDS CORP	20,119
LATTICE SEMICONDUCTOR CORP	37,561
LAUREATE EDUCATION, INC. COM	28,024
LA-Z-BOY INC	8,914
LCI INDS	5,242
LEAR CORP	14,852
LEGALZOOM COM INC	24,130
LEGGETT AND PLATT INC	29,203
LEIDOS HLDGS INC	7,707
LEMAITRE VASCULAR INC	4,488
LEMONADE INC	75,379
LENNAR CORP CL A	13,794
LENNOX INTERNATIONAL INC	1,859
LENOVO GROUP LTD	611,000
LGI HOMES INC	4,371
LIBERTY BROADBAND CORP	1,404
LIBERTY ENERGY INC.	34,912
LIBERTY MEDIA CORP DEL	56,768
LIFE TIME GROUP HOLDINGS INC	32,336
LIFE TIME GRP HLDGS	64,672
LIFE360 INC. COMMON STOCK	16,381
LIGAND PHARMACEUTICALS INC	4,221
LILLY (ELI) & CO	134,420
LINCOLN ELECTRIC HOLDINGS IN	15,773
LINCOLN NATIONAL	36,307
LINDSEY CORP	2,340
LINEAGE INC	62,023
LIQUIDITY SERVICES INC	5,113
LITHIA MOTORS INC	6,910
LITTELFUSE INC	6,530
LIVANOVA PLC	16,476
LIVE NATION INC	9,045
LIVERAMP HOLDINGS INC	14,181
LKQ CORP	54,960
LOAR HOLDINGS INC	19,830
LOCKHEED MARTIN	11,886
LOEW'S CORP	10,446
LOUISIANA PACIFIC	18,079
LOWE'S COS	75,011
LTC PROPERTIES INC	9,863
LULULEMON ATHLETICA	6,518
LUMEN TECHNOLOGIES INC	201,525
LUMENTUM HLDGS INC	4,100
LXP INDUSTRIAL TRUST	12,716
LYFT INC	84,503
LYONDELLBASELL INDUSTRIES NV	15,045
M & T BANK CORP	9,582
M/I HOMES INC	5,647

MACERICH CO	54,501
MACOM TECH SOLN	7,355
MACOM TECHNOLOGY SOLUTIONS	16,900
MACY'S INC	76,588
MADISON SQUARE GARDEN CO NEW	3,862
MADISON SQUARE GARDEN ENTERT	5,648
MADRIGAL PHARM INC	2,872
MAGNITE INC	76,813
MAGNOLIA OIL & GAS CORP	39,377
MANHATTAN ASSOCIATES INC	17,344
MANNKIND CORP	161,300
MANPOWER INC	9,970
MANULIFE FINANCIAL CORPORATI	-
MANULIFE FINL CORP	706,900
MAPLEBEAR INC	47,500
MARATHON DIGITAL HOLDINGS IN	80,045
MARATHON PET PETE CORP	144,900
MARATHON PETROLEUM CORP	17,504
MARCUS & MILLICHAP INC	5,232
MAREX GROUP PLC	64,089
MARINEMAX INC	4,123
MARKETAXESS HOLDINGS INC	13,380
MARRIOTT INTERNATIONAL CL A	35,542
MARRIOTT VACATIONS WORLDWIDE	6,001
MARSH & MCLENNAN	113,868
MARTEN TRANSPORT LTD	12,510
MARTIN MARIETTA MATERIALS	18,171
MARUBENI CORP	113,500
MASCO CORP	12,460
MASIMO CORP	13,370
MASTEC INC	17,208
MASTERBRAND INC	27,269
MASTERCARD INC	106,659
MATADOR RESOURCES CO	73,229
MATCH GROUP INC NEW	31,766
MATERION CORP	4,465
MATSON INC	6,671
MATTEL INC	96,825
MATTHEWS INTERNATIONAL CORP	6,661
MAXIMUS INC	17,265
MAXLINEAR INC	17,648
MCCORMICK & CO	14,603
MCDONALD'S CORP	41,525
MCKESSON CORP	44,747
MDU RESOURCES GROUP INC	44,018
MEDICAL PROPERTIES TRUST INC	106,060
MEDLINE INC	129,449
MEDNAX INC	18,437
MEDPACE HOLDINGS INC	6,324
MEDTRONIC INC	657,247
MERCHANTS BANCORP IND	6,300
MERCK & CO INC NEW	244,581
MERCURY COMPUTER SYSTEMS	11,327
MERCURY GENERAL CORP	5,727
MERCURY SYSTEMS INC	21,390
MERIT MD SYS INC	19,975
MERIT MEDICAL SYSTEMS INC	12,755
MERITAGE HOMES CORP	15,120
META FINANCIAL GROUP INC	4,892

META PLATFORMS INC	319,793
METLIFE INC	33,619
METTLER-TOLEDO INTERNATIONAL	1,187
MGE ENERGY INC. COMMON STOCK	7,869
MGIC INVESTMENT CORP	66,140
MGM RESORTS INTERNATIONAL	696,627
MICROCHIP TECHNOLOGY INC	183,092
MICRON TECHNOLOGY	205,537
MICROSOFT	955,397
MID AMERICA APT COMMUNITIES	6,764
MIDDLEBY CORP	13,192
MIDDLESEX WATER COMPANY COMM	3,900
MILLERKNOLL INC	14,607
MILLROSE PROPERTIES INC	32,527
MINERALS TECHNOLOGIES INC	6,758
MIRION TECHNOLOGIES INC	52,936
MIRUM PHARM INC	17,382
MISTER CAR WASH INC	21,146
mitsubishi UFJ Financial JA	2,351,740
MKS INSTRUMENTS INC	30,657
MNTN INC	145,491
MODERNA INC	135,856
MODINE MFG CO	14,520
MOELIS & CO. CL A	15,978
MOHAWK INDUSTRIES INC	11,033
MOLINA HEALTHCARE INC	6,717
MOLSON COORS BREWING CO CL B	10,082
MONARCH CASINO & RESORT INC	2,665
MONDELEZ INTERNATIONAL INC	77,311
MONGODB INC	41,412
MONOLITHIC POWER SYSTEMS INC	2,823
MONRO MUFFLER BRAKE INC	6,422
MONSTER BEVERAGE CORP	259,518
MOODY'S CORP	9,005
MOOG INC	5,763
MOOG INC CL A	8,105
MORGAN STANLEY	313,997
MORNINGSTAR INC	7,040
MOSIAC CO	18,322
MOTOROLA SOLUTIONS INC	9,666
MP MATERIALS CORP	37,983
MSA SAFETY INC	9,736
MSC INDUSTRIAL DIRECT CO A	14,450
MSCI INC	4,526
MUELLER INDUSTRIES INC	31,344
MUELLER WATER PRODUCTS INC	33,732
MURPHY OIL CORP	41,177
MURPHY USA INC	10,592
MYR GROUP INC	13,240
N-ABLE INC. COMMON STOCK	16,185
NABORS INDUSTRIES LTD	1
NAPCO SEC TECH INC	43,112
NAPCO SEC TECHNOLOGIES INC	7,632
NASDAQ INC	121,463
NASPERS LIMITED	2,973,420
NATIONAL BANK HOLDINGS COR	8,195
NATIONAL BEVERAGE CORP	5,041
NATIONAL FUEL GAS CO	25,849
NATIONAL HEALTHCARE CORPORAT	2,671

NATIONAL PRESTO INDUSTRIES	1,140
NATIONAL RETAIL PROPERTIES I	49,028
NATIONAL STORAGE AFFILIATES	25,664
NATIONAL VISION HOLDINGS INC	17,060
NATL VISION HLDGS	80,836
NATWEST GROUP PLC	2,336,600
NAVAN INC	118,875
NAVIENT CORP	14,777
NBT BANCORP INC	11,382
NCR ATLEOS CORP	16,255
NCR CORP	29,817
NEOGEN CORP	46,936
NEOGENOMICS INC	27,893
NETAPP INC	251,531
NETEASE INC	197,900
NETFLIX INC	606,917
NETSCOUT SYSTEMS INC	14,684
NEUROCRINE BIOSCIENCES INC	26,168
NEW JERSEY RESOURCES CORP	29,643
NEW LINDE PLC	47,687
NEW YORK COMMUNITY BANCORP I	68,462
NEW YORK MORTGAGE TRUST INC	18,065
NEW YORK TIMES CL A	44,968
NEWELL BRANDS INC	90,194
NEWMARKET CORP	2,173
NEWMONT MINING	305,523
NEWS CORP	6,463
NEWS CORP NEW	21,885
NEXPOINT RESIDENTIAL TRUST I	4,796
NEXSTAR MEDIA GROUP INC COMM	8,082
NEXTERA ENERGY INC	218,998
NEXTRACKER INC	63,744
NIKE INC CL B	139,251
NISOURCE INC	26,974
NMI HOLDINGS INC	16,568
NOBLE CORP PLC	26,997
NORDSON CORP	3,134
NORFOLK SOUTHERN CORP	13,077
NORTHERN OIL AND GAS, INC. C	20,917
NORTHERN TRUST CORP	11,451
NORTHROP GRUMMAN CORP	26,845
NORTHWEST BANCSHARES INC	31,504
NORTHWEST NATURAL HOLDING CO	8,817
NORTHWESTERN CORP	17,364
NORTONLIFELOCK INC	1,071,320
NORWEGIAN CRUISE LINE HLDGS	25,374
NOV INC	113,836
NOVANTA INC COMMON STOCK	9,794
NOVARTIS AG	251,900
NOW INC	28,331
NRG ENERGY INC	297,689
NUCOR CORP	13,530
NUTANIX INC	74,925
NUTRIEN LTD	-
NUVALENT INC	11,761
NVENT ELECTRIC PLC	44,858
NVIDIA CORP	3,135,585
NVR INC	193
NXP SEMICONDUCTORS NV	288,337

OCCIDENTAL PETROLEUM	265,771
OCEANEERING INTERNATIONAL IN	21,605
ODDITY TECH LTD	100,140
OFFICE PROPERTIES INCOME TRU	0
OFG BANCORP	9,589
OGE ENERGY CORP	54,668
O-I GLASS INC	33,277
OKTA INC	46,700
OLD DOMINION FREIGHT LINE	10,850
OLD NATIONAL BANCORP	95,788
OLD REPUBLIC INTERNATIONAL C	65,133
OLIN CORP	35,855
OLLIE'S BARGAIN OUTLET HOLDI	16,159
OMEGA HEALTHCARE INVESTORS	82,325
OMNIAB INC	2,954
OMNICELL INC	34,254
OMNICOM GROUP	18,691
ON SEMICONDUCTOR	24,586
ONE GAS INC	16,337
ONEOK INC	387,957
ONESP WORLD HOLDINGS LIMITED	21,751
ONTO INNOVATION INC	12,550
OPTION CARE HEALTH INC COMMO	44,059
ORACLE CORP	280,730
O'REILLY AUTOMOTIVE INC	50,070
ORGANON & CO	56,105
ORIX CORP	1,076,300
ORMAT TECHNOLOGIES INC. COMM	16,877
OSHKOSH CORP	17,964
OSI SYSTEMS INC	3,399
OTIS WORLDWIDE CORP	23,097
OTTER TAIL CORPORATION COMMO	9,026
OUTFRONT MEDIA INC	104,241
OVINTIV INC	75,854
OWENS CORNING NEW	126,663
OXFORD INDUSTRIES INC	3,024
P G & E CORP	126,145
PACCAR INC	30,328
PACIRA BIOSCIENCES INC	9,573
PACKAGING CORP OF AMERICA	5,146
PALANTIR TECHNOLOGIES INC	163,878
PALO ALTO NETWORKS INC	45,236
PALOMAR HOLDINGS INC	5,796
PAPA JOHNS INTERNATIONAL INC	7,069
PAR PACIFIC HOLDINGS INC	10,879
PARAMOUNT SKYDANCE CORP	34,267
PARK HOTELS RESORTS INC	63,154
PARK NATIONAL CORPORATION	3,081
PARKER HANNIFIN	72,179
PARSLEY ENERGY INC	0
PARSONS CORPORATION COMMON S	14,000
PATRICK INDUSTRIES INC	19,426
PATTERSON-UTI ENERGY INC	75,489
PAYCHEX INC	18,491
PAYCOM SOFTWARE INC	7,166
PAYLOCITY HOLDING CORP	11,172
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	57,948
PBF ENERGY INC	23,911

PC CONNECTION INC	2,461
PDD HOLDINGS INC	46,850
PDD HOLDINGS INC.	163,100
PDF SOLUTIONS INC	6,890
PEABODY ENERGY CORP. COMMON	26,348
PEBBLEBROOK HOTEL TRUST	24,464
PEGASYSTEMS INC	25,200
PENGUIN SOLUTIONS INC	10,208
PENN NATIONAL GAMING INC	27,418
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	18,756
PENSKE AUTOMOTIVE GROUP INC	5,352
PENTAIR PLC	9,539
PENUMBRA INC	33,065
PEPSICO INC	79,323
PERDOCEO EDUCATION CORP	13,117
PERELLA WEINBERG PTR	119,272
PERFORMANCE FOOD GROUP CO	41,273
PERKINELMER INC	7,034
PERMIAN RESOURCES CORP	193,414
PERRIGO CO PLC	28,634
PETROLEO BRASILEIRO S A BR	1,519,660
PFIZER INC	327,895
PHIBRO ANIMAL HEALTH CORP	4,423
PHILIP MORRIS INTL INC	300,329
PHILLIPS 66	43,486
PHILLIPS EDISON & CO	58,461
PHILLIPS EDISON & CO INC	27,078
PHINIA INC	8,379
PHOTRONICS INC	12,926
PILGRIMS PRIDE CORP NEW	13,811
PINNACLE FINANCIAL PARTNERS	86,464
PINNACLE WEST CAPITAL	6,559
PINTEREST INC	166,572
PIPER SANDLER COS	14,312
PITNEY BOWES INC	32,003
PJT PARTNERS INC. COMMON STO	5,220
PLANET FITNESS INC	23,349
PLEXUS CORP	5,762
PNC FINANCIAL SERVICES GROUP	22,936
PNM RESOURCES INC	26,283
POLARIS INC	16,252
POLARIS INDUSTRIES INC	17,077
POOL CORP	42,642
PORCH GROUP INC	119,094
PORTLAND GENERAL ELECTRIC CO	31,381
POST HOLDINGS INC	15,684
POWELL INDUSTRIES INC	2,026
POWER INTEGRATIONS INC	11,303
PPG INDUSTRIES INC	13,415
PPL CORP	42,631
PRA GROUP INC COM	8,418
PREFERRED BANK	2,479
PRESTIGE BRANDS HOLDINGS INC	10,375
PRICE T ROWE GROUP INC	12,838
PRICESMART INC	5,425
PRIMERICA INC	9,280
PRIMORIS SRVCS CORP	14,214
PRIMORIS SVCS CORP	11,205

PRINCIPAL FINANCIAL GROUP	12,148
PRIVIA HEALTH GROUP INC. COM	24,847
PROASSURANCE CORP	11,092
PROCTER & GAMBLE	136,112
PROG HOLDINGS INC	8,517
PROGRESS SOFTWARE CORP	9,306
PROGRESSIVE CORP OHIO	153,454
PROGYNY INC	17,306
PROLOGIS INC	53,511
PROSPERITY BANCSHARES INC	25,456
PROTAGONIST THERA	11,865
PROTAGONIST THERAPEUTICS INC	12,663
PROTO LABS INC	5,142
PROVIDENT FINANCIAL SERVICES	28,133
PRUDENTIAL FINANCIAL GROUP	20,604
PRYSMIAN S.P.A.	614,300
PTC INC	36,082
PTC THERAPEUTICS INC	38,232
PUBLIC SERVICE ENTERPRISE IN	28,802
PUBLIC STORAGE INC	9,115
PULTE GROUP	11,852
PURE STORAGE INC CL A	86,955
PVH CORP	13,793
PWR INTEGRATIONS INC	23,837
Q2 HOLDINGS INC	45,701
QNTITY ELECTRONICS INC	12,064
QORVO INC	18,157
QUAKER CHEMICAL CORP	2,960
QUALCOMM INC	495,992
QUALYS INC	9,015
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	8,539
QUEST DIAGNOSTICS INC	6,449
QUIDELORTHO CORP	14,672
QUINSTREET INC	12,322
QXO INC	114,982
RADIAN GROUP INC	29,213
RADNET INC	33,955
RALLIANT CORP	24,157
RALPH LAUREN CORP	2,325
RAMBUS INC	45,936
RANGE RESOURCES CORP	66,663
RAYMOND JAMES FINANCIAL INC	10,556
RAYONIER INC	84,599
RAYTHEON TECHNOLOGIES CORP	126,869
RB GLOBAL INC	51,150
RBC BEARINGS INC	4,479
RBC BEARINGS INC COMMON STOC	8,847
REALTY INCOME CORP	50,500
RECURSION PHARMACEUTICALS IN	129,175
RED ROCK RESORTS INC	10,432
REDWOOD TRUST INC	27,831
REGAL BELOIT CORP	96,824
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
RENAISSANCERE HOLDINGS LTD	13,088

RENASANT CORP	90,635
RENT A CENTER INC	11,254
RENTOKIL INITIAL PLC	79,867
REPLIGEN CORP	98,594
REPSOL YPF SA SP A	1,766,560
REPUBLIC SERVICES INC	26,367
RESIDEO TECHNOLOGIES INC	29,317
RESMED INC	8,487
RESTAURANT BRANDS INTL INC	86,700
REVOLUTION MEDICINES INC	10,824
REX AMERICAN RESOURCES CORP	6,101
REXFORD INDUSTRIAL REALTY IN	65,246
REYNOLDS CONSUMER PRODS INC	11,776
RH	7,219
RIGETTI COMPTR INC	23,443
RINGCENTRAL INC	16,250
RIO TINTO ADR	529,580
RIOT PLATFORMS INC	99,197
RITHM CAPITAL CORP. COMMON S	118,995
RIVIAN AUTOMOTIVE INC	393,000
RIVIAN AUTOMOTIVE INC COMMON	123,868
RLI CORP	22,196
ROBERT HALF INTL INC	21,581
ROBINHOOD MKTS INC	44,225
ROBLOX CORPORATION CL A	120,288
ROCKWELL AUTOMATION INC	6,514
ROGERS CORP	3,637
ROIVANT SCIENCES LTD COMMON	122,933
ROLLINS INC	16,254
ROPER TECHNOLOGIES INC	6,197
ROSS STORES INC	19,215
ROYAL CARIBBEAN CRUISES LTD	14,278
ROYAL DUTCH SHELL PLC ADR	652,570
ROYAL GOLD INC	22,615
RPC INC	19,174
RPM INTERNATIONAL INC	35,250
RUSH ENTERPRISES CL A	13,191
RXO INC	32,199
RYAN SPECIALTY HOLDINGS INC	26,350
RYDER SYSTEM	11,819
RYDER SYSTEM INC	8,386
RYMAN HOSPITALITY PPTYS INC	13,570
S&P GLOBAL INC	61,312
S&T BANCORP INC	8,259
SABR CORP	85,780
SABRA HEALTH CARE REIT	67,936
SAFEHOLD INC	9,047
SAFETY INSURANCE GROUP INC	3,208
SAIA INC	7,026
SALESFORCE.COM	168,500
SALLY BEAUTY HLDG	21,310
SAMSARA INC COMMON STOCK	234,000
SANDISK CORP	8,125
SANMINA CORP	26,399
SANOFI AVENTIS	416,060
SAREPTA THERAPEUTICS INC	21,111
SAUL CENTERS INC	2,677
SBA COMMUNICATIONS CORP NEW	6,222
SCANSOURCE INC	4,478

SCHLUMBERGER LTD	83,326
SCHNEIDER NATIONAL INC	10,766
SCHOLAR ROCK HLDG	25,243
SCHOLASTIC CORP	4,917
SCHRODINGER INC. COMMON STOC	12,075
SCHWAB (CHARLES) CORP	98,401
SCIENCE APPLICATIONS INTL	13,217
SCOTTS MIRACLE GRO CO CL A	12,183
SEACOAST BANKING CORP OF FLO	18,714
SEAGATE TECHNOLOGY HOLDINGS	12,204
SEALED AIR CORP	31,717
SEI INVESTMENTS CO	28,100
SELECT MEDICAL HLDGS CORP	23,381
SELECTIVE INSURANCE GROUP	16,446
SEMPRA ENERGY	274,765
SEMTECH CORP	27,110
SENSATA TECHNOLOGIES HLDNG P	41,580
SENSIENT TECHNOLOGIES CORP	9,166
SERVICE CORP INTL	40,912
SERVICENOW INC	326,800
SERVISFIRST BANCSHARES INC	10,844
SEZZLE INC	3,500
SHAKE SHACK INC	8,652
SHARKNINJA INC	51,942
SHENANDOAH TELECOMMUNICATION	9,814
SHERWIN WILLIAMS	38,383
SHIFT4 PMTS INC	20,750
SHIONOGI & CO LTD	2,500,290
SHOPIFY INC	146,061
SHUTTERSTOCK INC	5,196
SIGNET JEWELERS INC	8,863
SILGAN HOLDINGS INC	25,644
SILICON LABORATORIES INC	10,135
SIMMONS FIRST NATIONAL CORP	31,199
SIMON PROPERTY GROUP INC	17,700
SIMPSON MANUFACTURING CO INC	11,425
SIRIUSPOINT LTD	62,866
SITIME CORP	10,974
SIX FLAGS ENTERTAINMENT CORP	21,769
SJW GROUP COMMON STOCK	7,105
SK TELECOM CO LTD ADR	239,810
SKYWEST INC	8,697
SKYWORKS SOLUTIONS INC	9,212
SL GREEN REALTY CORP	15,538
SLM CORP	59,122
SM ENERGY CO	48,408
SMITH & NEPHEW PLC UK ADR	855,500
SMITH DOUGLAS HOMES	25,006
SMUCKER J M CO	6,149
SMURFIT WESTROCK PLC	23,874
SNAP ON INC	3,030
SNOWFLAKE INC	40,432
SOCIETE GENERALE FRANCE	302,740
SOLAREdge TECHNOLOGIES INC	12,784
SOLARIS ENGY INFRA	16,203
SOLENO THERA INC	20,941
SOLSTICE ADVANCED MATERIALS	45,699
SOLVENTUM CORP	8,657
SONIC AUTOMOTIVE INC	3,193

SONOCO PRODUCTS CO	26,262
SONOS INC COMMON STOCK	26,064
SOTERA HEALTH COMPANY COMMON	48,926
SOUTHERN CO	63,345
SOUTHSIDE BANCSHARES INC	6,091
SOUTHSTATE BANK CORP	27,125
SOUTHWEST AIRLINES	30,831
SOUTHWEST GAS CORP	19,538
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	15,652
SPRINKLR INC	26,111
SPROUTS FARMERS MARKET INC	28,387
SPS COMMERCE	8,132
SPX TECHNOLOGIES INC	25,735
SPYRE THERA INC	25,799
SSR MINING IN	212,060
STAAR SURGICAL CO	10,629
STAG INDUSTRIAL, INC. COMMON	48,573
STANDARD BK GROUP LTD	1,562,240
STANDARD MOTOR PRODUCTS INC	4,499
STANDARDAERO INC	54,500
STANDEX INTERNATIONAL CORP	2,600
STANLEY BLACK & DECKER	8,904
STARBUCKS CORP	65,815
STARWOOD PROPERTY TRUST, INC	83,524
STATE STREET CORP	208,845
STEEL DYNAMICS INC	8,160
STELLAR BANCORP INC	9,954
STEPAN CO	4,628
STEPSTONE GROUP INC	33,929
STERIS PLC	5,697
STERLING INFRASTRUCTURE INC	8,518
STEVEN MADDEN	15,638
STEWART INFORMATION SERVICES	6,031
STIFEL FINANCIAL CORP	67,871
STONEX GROUP INC	13,252
STRATEGIC ED INC	5,095
STRIDE INC COMMON STOCK	9,271
STRUCTURE THERA INC	17,297
STRYKER CORP	19,830
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	378,860
SUNCOR ENERGY INC NEW	-
SUNRUN INC	49,790
SUNSTONE HOTEL INVESTORS INC	41,002
SUPER GROUP SGHC LTD	156,289
SUPER MICRO COMPUTER INC	29,099
SUPERNUS PHARMACEUTICALS INC	12,143
SWEETGREEN INC	237,646
SYLVAMO CORPORATION COMMON S	7,353
SYNAPTICS INC	12,144
SYNCHRONY FINL	316,565
SYNNEX CORP	127,983
SYNOPSIS INC	45,149
SYSCO CORP	383,600
T MOBILE US INC	105,185
TAIWAN SEMICONDUCTOR ADR	121,790
TAKE-TWO INTERACTIVE SOFTWARE	9,445
TALEN ENERGY CORP	12,723

TALOS ENERGY INC	27,911
TANDEM DIABETES CARE INC	14,461
TANGER FACTORY OUTLET CENTER	24,306
TAPESTRY INC	235,128
TARGA RES CORP	35,328
TARGET CORP	202,611
TAYLOR MORRISON HOME CORP	27,929
TE CONNECTIVITY PLC	17,272
TECHNIPFMC LTD	646,485
TECHTRONIC INDS LTD	519,850
TEGNA INC	-
TELEDYNE TECHNOLOGIES	2,697
TELEFLEX INC	9,518
TELEPHONE & DATA SYS INC	21,167
TEMPUR SEALY INTERNATIONAL,	58,368
TEMPUS AI INC. CL A	103,284
TENET HEALTHCARE CORP	25,187
TENNANT CO	3,978
TERADATA CORP	20,147
TERADYNE INC	9,395
TERAWULF INC	100,472
TEREX CORP	62,288
TERRENO REALTY CORPORATION C	22,265
TESLA INC	228,905
TETRA TECH INC	159,556
TETRA TECHNOLOGIES INC	71,865
TEVA PHARMACEUTICAL	2,370,600
TEXAS CAPITAL BANCSHARES INC	15,221
TEXAS CAPTL	25,887
TEXAS INSTRUMENTS INC	52,721
TEXAS PACIFIC LAND CORPORATI	3,201
TEXAS ROADHOUSE INC	18,275
TEXTRON INC	320,119
TG THERAPEUTICS INC	29,236
THE CHEFS'S WAREHOUSE INC	7,661
THE COOPER COMPANIES, INC. C	11,513
THE ENSIGN GROUP INC	66,013
THE GREENBRIER COS INC	6,687
THE SIMPLY GOOD FOODS CO	19,932
THE ST. JOE COMPANY	8,606
THE TRADE DESK	22,116
THERMO ELECTRON CORP	22,142
THOR INDUSTRIES INC	14,828
TIDEWATER INC NEW	9,914
TIMKEN CO	18,257
TIMKENSTEEL CORP	7,747
TITAN INTERNATIONAL INC	10,347
TIVITY HEALTH INC	1
TJX COS INC	65,227
TKO GROUP HOLDINGS INC	3,998
TOKYO ELECTRON LTD	157,915
TOLL BROTHERS INC	27,375
TOMPKINS FINANCIAL CORP	2,736
TOOTSIE ROLL INDUSTRIES	4,288
TOPBUILD CORP	7,988
TORO CO	28,289
TOTALENERGIES SE	713,650
TRACTOR SUPPLY CO	534,265
TRANE TECHNOLOGIES PLC	13,002

TRANSCAT INC	38,108
TRANSDIGM GROUP INC	3,252
TRANSMEDICS GROUP INC	7,349
TRANSMEDICS GRP INC	8,260
TRANSUNION	54,491
TRAVEL + LEISURE CO	18,683
TRAVELERS COS INC/THE	13,131
TRAVERE THERA INC	24,917
TREX CO INC	30,077
TRI POINTE HOMES, INC.	18,429
TRIMBLE NAVIGATION LIMITED	84,940
TRINITY INDUSTRIES	17,411
TRIPADVISOR INC	24,996
TRIUMPH BANCORP INC	4,857
TRUIST FINANCIAL CORP	76,680
TRUPANION INC	7,227
TRUSTCO BANK CORP	4,060
TRUSTMARK CORP	13,028
TTM TECHNOLOGIES INC	29,214
TURNING POINT BRANDS	20,476
TWILIO INC	42,262
TWO HARBORS INVESTMENT CORP	22,462
TYLER TECH INC	5,408
TYLER TECHNOLOGIES INC	2,477
TYSON FOODS INC CL A	16,524
UBER TECHNOLOGIES INC	187,726
UBER TECHNOLOGIES INC COMMON	121,457
UBS ALL COUNTRY WORLD	5,155,048
UBS COLLECTIVE INVESTMENT TR	2,597,201
UDR INC	17,354
UFP INDUSTRIES INC	17,000
UFP TECHNOLOGIES INC. COMMON	1,647
UGI CORP	60,557
UIPATH INC	119,010
ULTA BEAUTY INC	2,656
ULTRA CLEAN HLDS INC	9,729
UMB FINANCIAL CORP	19,236
UNDER ARMOUR INC	22,475
UNDER ARMOUR INC CL A	40,952
UNIFIRST CORP/MA	3,120
UNION PACIFIC CORP	35,034
UNITED BANKSHARES INC	38,004
UNITED COMMUNITY BANKS	26,163
UNITED CONTL HLDGS INC	18,987
UNITED FIRE GROUP INC	4,722
UNITED NATURAL FOOD INC	13,061
UNITED PARCEL SERVICE CL B	42,279
UNITED PARKS & RESORTS INC	5,925
UNITED RENTALS INC	56,116
UNITED THERAPEUTICS CORP	30,589
UNITEDHEALTH GROUP INC	103,406
UNITI GROUP INC	36,566
UNITIL CORP	45,164
UNIVERSAL CORP VA	5,377
UNIVERSAL DISPLAY CORP	11,627
UNIVERSAL HEALTH REALTY INCO	2,740
UNIVERSAL HEALTH SERVICES-B	3,394
UNIVRSL TECH INST	47,880
UNUM GROUP	46,155

UPWORK INC	113,088
URAN EDGE PROPERTIES	27,092
URANIUM ENERGY CORP	30,257
URBAN EDGE PROP	77,066
URBAN OUTFITTERS INC	11,545
US BANCORP	90,202
US FOODS HOLDING CORP COMMON	63,194
US PHYSICAL THERAPY INC	3,275
VAIL RESORTS INC	10,150
VALARIS LIMITED	18,340
VALARIS LTD	1,259
VALARIS PLC	45,800
VALE SA	3,311,090
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	12,969
VEEVA SYSTEMS INC	24,304
VENTAS INC	24,225
VEOLIA ENVIRONNEMENT SA	1,431,640
VERACYTE INC	60,761
VERALTO CORP	14,284
VERICEL CORP	31,906
VERIS RESIDENTIAL INC	17,539
VERISIGN INC	4,776
VERISK ANALYTICS INC	9,414
VERIZON COMMUNICATIONS	753,229
VERRA MOBILITY CORP	185,832
VERSANT MEDIA GROUP INC	29,662
VERTEX PHARMACEUTICALS INC	31,511
VERTIV HOLDINGS CO COMMON ST	22,000
VESTIS CORP	24,599
VF CORP	93,114
VIAD CORP	4,629
VIASAT INC	29,005
VIATRIS INC	69,007
VIAVI SOLUTIONS INC	137,165
VICI PROPERTIES INC	60,862
VICOR CORP	6,481
VICTORIAS SECRET AND CO	17,245
VICTORY CAP HLDGS INC	10,344
VINCI SA	709,800
VIPER ENERGY INC	46,574
VIPSHOP HLDGS LTD	1,712,290
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRIDIAN THERA INC	38,465
VIRTU FINANCIAL INC CL A	17,133
VIRTUS INVESTMENT PARTNERS I	1,367
VISA INC	251,020
VISHAY INTERTECHNOLOGY INC	26,545
VISTEON CORP	8,873
VISTRA CORP	19,578
VITA COCO CO INC	9,045
VITA COCO CO INC/THE	27,019
VITAL FARMS INC	8,001
VODAFONE GROUP PLC	370,290
VONTIER CORP	43,572

VORNADO REALTY TRUST	45,296
VOYA FINL INC	229,197
VSE CORP. COMMON STOCK	5,966
VULCAN MATERIALS CO	7,628
W. P. CAREY INC COMMON STOCK	61,950
WABTEC CORP	9,935
WALKER & DUNLOP INC	97,875
WAL-MART STORES INC	469,774
WARNER BROS DISCOVERY INC	128,699
WARNER MUSIC GROUP	38,200
WARRIOR MET COAL INC	11,297
WASHINGTON FEDERAL INC	16,991
WASTE MANAGEMENT INC	21,104
WATERS CORP	6,427
WATSCO INC	27,202
WATTS WATER TECHNOLOGIES INC	7,450
WAYFAIR INC	145,699
WAYSTAR HLDG CORP	24,849
WD-40 CO	2,915
WEALTHFRONT CORP	57,262
WEATHERFORD INTERNATIONAL PL	20,000
WEBSTER FINANCIAL CORP	45,518
WEC ENERGY GROUP INC	83,425
WELLS FARGO & CO	593,592
WELLTOWER INC	89,711
WENDY'S CO	34,129
WERNER ENTERPRISES INC	12,876
WESCO INTERNATIONAL INC	13,508
WEST PHARMACEUTICAL SERVICES	4,191
WESTAMERICA BANCORPORATION	5,484
WESTERN ALLIANCE	30,472
WESTERN ALLIANCE BANCORP	28,680
WESTERN DIGITAL CORP	19,950
WESTERN UNION CO	69,518
WESTLAKE CHEMICALS	164,291
WESTLAKE CORP	12,845
WEX INC	10,006
WEYERHAEUSER CORP	41,901
WHIRLPOOL CORP	14,860
WHITE MOUNTAINS INS	767
WHITESTONE REIT	9,677
WILEY (JOHN) & SONS CL A	8,841
WILLIAMS COS	151,760
WILLIAMS SONOMA INC	6,900
WILLIS TOWERS	5,822
WILLSCOT MOBILE MINI HOLDING	39,311
WINGSTOP INC	8,338
WINMARK CORP	525
WINNEBAGO INDUSTRIES INC	6,038
WINTRUST FINANCIAL CORP	18,507
WISDOMTREE INC	191,412
WISDOMTREE INVESTMENTS INC	24,801
WOLVERINE WORLD WIDE INC	17,489
WOODWARD INC	16,354
WORKDAY INC	50,048
WORLD ACCEPTANCE CORP	672
WORLD FUEL SERVICES CORP	11,963
WORTHINGTON INDUSTRIES	6,737
WORTHINGTON STEEL INC	7,254

WSFS FINANCIAL CORP	11,695
WYNDHAM HOTELS & RESORTS INC	21,894
WYNN RESORTS LTD	5,345
XCEL ENERGY INC	33,168
XENCOR INC	15,370
XENIA HOTELS & RESORTS INC	20,445
XENON PHARM INC	21,133
XERIS BIOPHRM HLDGS	72,907
XPEL INCORPORATION COMMON ST	5,460
XPO LOGISTICS INC	31,616
XYLEM INC	14,037
YELP INC	12,914
YETI HOLDINGS INC	161,110
YORK SPACE SYS INC	22,295
YUM BRANDS INC	16,140
YUM CHINA HLDGS INC	712,760
ZEBRA TECHNOLOGIES CORP CL A	2,981
ZETA GLBL HLDGS CORP	95,154
ZIFF DAVIS INC	8,551
ZIMMER BIOMET HOLDINGS INC	11,507
ZIONS BANCORPORATION	39,970
ZOETIS INC	58,546
ZOOMINFO TECHNOLOGIES INC	58,000
ZTO EXPRESS CAYMAN INC	1,011,370
ZURN WATER SOLUTIONS CORP	32,053
ZYNEX INC	1

Fixed Income

Par Amount

3M COMPANY	4,000,000
7-ELEVEN INC	4,425,000
ABBOTT LABORATORIES	2,000,000
ABBVIE INC	3,443,000
ABMT	156,143
ACTIVISION BLIZZARD	11,100,000
ADOBE	2,000,000
AEP TRANSMISSION CO LLC	740,000
AERCAP IRELAND CAP/GLOBA	2,391,000
AGILENT TECHNOLOGIES INC	1,410,000
AGREE LP	1,230,000
AIG GLOBAL FUNDING	1,860,000
AIRBNB INC	330,000
AIRCASTLE / IRELAND DAC	1,918,000
AKER BP ASA	3,237,000
ALA TRUST 2025-OANA	1,140,000
ALABAMA FEDERAL AID HIGHWAY	215,000
ALABAMA POWER COMPANY	610,000
ALCON FINANCE CORP	2,152,000
ALEXANDRIA REAL ESTATE	1,460,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALPHABET	2,534,000
ALPHABET INC	10,000,000
AMAZON.COM	2,000,000
AMAZON.COM INC	16,368,000
AMER TRANS SYST	1,140,000
AMEREN ILLINOIS CO	800,000
AMEREN MISSOURI SECURITIZATI	939,400
AMERICAN EXPRESS	1,090,000
AMERICAN EXPRESS CO	12,363,000
AMERICAN EXPRESS COMPANY	2,000,000

AMERICAN HONDA FIN	3,000,000
AMERICAN HONDA FINANCE	3,850,000
AMERICAN INTERNATIONAL GROUP	220,000
AMERICAN TOWER CORP	3,339,000
AMERSON ORCHARD GTOWN KY	17,821,216
AMGEN INC	2,765,000
AMGEN INCORPORATED	550,000
AMPHENOL CORP	940,000
AMRIZE FINANCE US	560,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANDOVER MA	-
ANGLO AMERICAN CAPITAL	1,690,000
ANHEUSER-BUSCH COS	2,793,000
ANHEUSER-BUSCH INBEV	2,000,000
ANHEUSER-BUSCH INBEV WOR	-
AON CORP	14,000,000
AON CORP/AON GLOBAL HOLD	-
AON NORTH AMERICA INC	590,000
APACHE CORP	-
APPLE INC	6,553,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	3,000,000
APPLIED MATERIAL	10,000,000
ARCHER-DANIELS	500,000
ASCENSION HEALTH	1,000,000
ASHTREAD CAPITAL INC	3,209,000
ASTRAZENECA FINANCE LLC	3,000,000
AT&T INC	11,043,000
ATLANTA GA	-
ATMOS ENERGY CORPORATION	260,000
AUGUSTA SPINCO CORPORATI	2,704,000
AUTOMATIC DATA PROCESSNG	-
AUTOZONE INC	610,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS PLC	3,470,000
BAIDU INC	1,000,000
BAKER HUGHES LLC	530,000
BANK 2020BN26	2,080,000
BANK 2021BN37	7,020,000
BANK OF AMERICA CORP	14,092,000
BANK OF AMERICA CORPORATION	1,000,000
BANK OF AMERICA FUNDING CORP	7,830,000
BANK OF MONTREAL	8,332,000
BANK OF NEW YORK MELLON	4,000,000
BANK OF NOVA SCOTIA	3,880,000
BANK OF NY MELLON CORP	5,139,000
BARCLAYS PLC	5,170,000
BARREN COUNTY KY GO	3,740,000
BAT CAPITAL CORP	2,850,000
BAXTER INTERNATIONAL INC	1,706,000
BAYER US FINANCE	340,000
BECTON DICKINSON AND CO	1,460,000
BEECHWOOD KY ISD	2,000,000
BELL CO BOARD OF EDUCATION	385,000
BELLEVUE	380,000
BEMIS COMPANY INC	3,238,000
BENCHMARK MORTGA2018B8	4,040,000
BERKSHIRE HATHAWAY	18,000,000
BERKSHIRE HATHAWAY ENERGY	13,000,000

BERKSHIRE HATHAWAY INC	3,786,000
BEXAR CNTY TX	-
BHP BILLITON FINANCE	1,370,000
BLACK HILLS CORP	1,700,000
BMP 2024	965,000
BMW US CAPITAL	18,000,000
BMW US CAPITAL LLC	8,817,000
BNP PARIBAS	2,310,000
BOARDWALK PIPELINES LLC	-
BOEING CO	985,000
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	2,380,000
BRANCH BANKING & TRUST	800,000
BRISTOL-MEYERS SQUIBB	-
BROADCOM INC	6,741,000
BROWN FORMAN CORP	6,100,000
BROWN-FORMAN CORP.	3,000,000
BRUNSWICK CORP	-
BURLINGTN NORTH SANTA FE	350,000
BURLINGTON NORTH SANTA FE	2,543,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BX 2024-AIRC	1,478,663
BX COML MTG 5.05471 144A	945,000
BX COMMERCIAL MOR ALOHA A 14	1,135,000
BX TRUST	2,711,647
BX TRUST 2025-DELC	495,000
BX TRUST 2026-RISE A 144A	710,000
CALIFORNIA MUNI FIN AUTH-FBI	3,255,000
CALIFORNIA ST	1,750,000
CAMPBELL UNION HIGH SCHOOL	-
CANADIAN NATIONAL RAILWAYS	685,000
CANADIAN NATIONAL RESOURCES	700,000
CANADIAN NATURAL RESOURCES L	720,000
CANADIAN PACIFIC RAILWAY	3,177,000
CANADIAN PACIFIC RR CO	840,000
CAPITAL ONE FINANCIAL CO	7,000,000
CAPITAL ONE FINANCIAL CORP	1,985,000
CAPITAL POWER US HOLDING	1,982,000
CARGILL INC	2,890,000
CARGILL INC 144A SR NOTES	2,000,000
CARGILL INCORPORATED	500,000
CARLISLE CO KY SD FIN CORP	1,840,000
CATERPILLAR FINL SERVICE	12,000,000
CATERPILLAR INC	7,000,000
CELANESE US HOLDINGS LLC	-
CENTERPOINT ENER HOUSTON	2,750,000
CENTERPOINT ENERGY IN	3,365,000
CENTERPOINT ENERGY RES	930,000
CGCMT	7,035,000
CHARLES SCHWAB COR	-
CHARLES SCHWAB CORP	18,000,000
CHARTER COM	2,000,000
CHARTER COMM OPT LLC/CAP	4,105,000
CHARTER COMMUNICATIONS	1,000,000
CHENIERE ENERGY PARTNERS LP	2,049,000
CIM TRUST 2021J3	5,128,024
CINCINNATI FINANCIAL CORP DE	4,500,000
CISCO SYSTEMS INC	4,184,000

CISCO SYSTEMS INCORPORATED	-
CISCO SYSTEMS, INC. 5.100% 0	3,000,000
CITIGROUP	2,000,000
CITIGROUP INC	9,348,000
CITIGROUP INCORPORATED	5,220,000
CITIZENS BANK NA/RI	3,433,000
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 SAN ANTONIO TX ELECT	1,060,000
CITY OF VERSAILLES KY	5,360,000
CLARK CO KY SDFC	2,000,000
CMS ENERGY CORP	4,523,000
CNH EQUIPMENT TRUST	1,787,277
CNH INDUSTRIAL CAPITAL L	1,050,000
COCA-COLA CO	12,642,000
COLORADO HOUSING AND FINANCE	-
COMCAST CORP	5,294,000
COMCAST CORPORATION	2,552,000
COMERICA BANK	550,000
COMMONSPIRIT HEALTH	2,652,000
CONNECTICUT LIGHT & POWER	1,788,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
CONSUMERS ENERGY COMPANY	-
COOPERATIEVE RABOBANK UA	950,000
CORNELL UNIVERSITY	1,325,000
COSTCO WHOLESALE CORP	6,000,000
COTERRA ENERGY INC	1,230,000
COVE LAKE VILLAGE APARTMENTS	10,464,775
CPC INTERNATIONAL INC DEBS	5,000,000
CREDIT SUISSE GROUP	3,632,000
CREDIT SUISSE GROUP AG	1,000,000
CRHID	810,000
CROWN CASTLE INTL CORP	7,575,000
CSX CORP	3,000,000
CUBESMART LP	1,615,000
CUMMINS INCORPORATED	-
CUYAHOGA CNTY OH	1,000,000
CVS CORP	2,024,000
CVS HEALTH CORP	3,032,000
DAIMLER TRUCK FINA NA	2,000,000
DAIMLER TRUCKS FINAN NA	1,590,000
DALLAS TEX AREA RAPID TRAN S	1,350,000
DANVILLE KY	705,000
DCP MIDSTREAM LLC	2,964,000
DEERE & COMPANY	5,000,000
DELL INT LLC / EMC CORP	1,957,000
DEPT OF HOUSING & URBAN DEVL	1,860,000
DESERT CMNTY CLG DIST CA TXB	-
DEUTSCHE BANK AG	4,000,000
DEUTSHE BANK	2,000,000
DGELN	3,000,000
DH EUROPE FINANCE II	2,679,000
DIAGEO INVESTMENT CORP	-
DIGITAL REALTY TRUST LP	520,000
DIPPING SPRINGS TX INDEP SCH	-

DOMINION ENERGY SOUTH	2,080,000
DOW CHEMICAL CO	1,000,000
DTE ELECTRIC CO	1,550,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY CORP	2,000,000
DUKE ENERGY PROGRESS	5,000,000
DUKE ENERGY PROGRESS INC	4,579,000
DUKE ENERGY PROGRESS LLC	598,000
DUKE UNIVERSITY HEALTH	585,000
EASTMAN CHEMICAL	960,000
EATON CORP	4,763,000
EATON CORPORATION	410,000
ECMC GROUP STUDENT LOAN TRUS	714,356
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	1,860,000
ELEMENT FLEET MANAGEMENT	3,251,000
ELEVANCE HEALTH INC	2,438,000
ELI LILLY	-
ELI LILLY & CO	2,000,000
EMD FINANCE	1,400,000
EMERSON ELECTRIC CO	500,000
ENABLE MIDSTREAM PARTNER	700,000
ENBRIDGE INC	1,590,000
ENERGY TRANSFER EQUITY LP	3,332,000
ENERGY TRANSFER LP	2,230,000
ENTERGY ARKANSAS LLC	1,960,000
ENTERPRISE PRODUCTS OPER	270,000
EOG RESOURCES INC	1,500,000
EQUIFAX INCORPORATED	1,890,000
ERAC USA FINANCE LLC	2,934,000
ESTEE LAUDER CO INC	1,000,000
EVERGY KANSAS CENTRAL	1,770,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	-
EXELON CORPORATION	-
EXPERIAN FINANCE PLC	1,410,000
EXTENDED STAY 144A	1,005,000
EXTENDED STAY AMERICA TRUST	960,959
EXTRA SPACE STORAGE LP	1,790,000
EXXON MOBIL	4,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	6,907,945
FANNIE MAE 30 YR.	859,397
FANNIE MAE 30 YR. (#2)	553,500
FANNIE MAE BZ6096	3,728,000
FANNIE MAE POOL	36,754,667
FAYETTE CO. KY SCH DIST FIN	19,000,000
FEDERAL EXPRESS CORPORATION	-
FEDERAL FARM CREDIT BANK	15,000,000
FEDERAL HOME LOAN BANK	57,598,291
FEDERAL HOME LOAN BANKS PERP	2,000,000
FEDERAL NATIONAL MTG BZ6142	4,000,000
FEDERAL NATL MT BZ 6630	1,660,000
FEDERAL REALTY INVT TR	1,380,000
FEDERANL NATL MT BZ 6326	4,344,000
FEDEX CORP	1,100,000
FERGUSON ENTERPRISES INC	3,172,000
FFCB BONDS 7/26/27	5,000,000

FG A84158	65,789
FG G04388	111,091
FGLMC	127,677
FHLMC	5,177,303
FHLMC (GOLD) POOL # A42105	34,581
FHLMC (GOLD) POOL # A47480	0
FHLMC (GOLD) POOL # FGP28000	431,541
FHLMC (GOLD) POOL # G08122	47,959
FHMS K753	640,000
FHMS K753 A2 4.4	1,720,000
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATIONAL INFORM	520,000
FIDELITY NATL	2,000,000
FIDELITY NATL FINANCIAL	10,500,000
FIFTH THIRD BANCORP	1,065,000
FIFTH THIRD CORP	2,000,000
FIRST UNION CORP SUB DEBS	3,000,000
FIRSTENERGY TRANSMISSION	180,000
FISERV INCORPORATED	1,860,000
FLAGSTAR MORTGAG20214	5,914,548
FLAGSTAR MORTGAG20215INV	2,801,931
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	800,000
FLORIDA POWER AND LIGHT	1,320,000
FLORIDA ST HSG FIN CORP	-
FMC CORP	1,060,000
FN 3.95 MULTIFAM FWD JAN 202	4,000,000
FN 4.19 MULTIFAM FWD MAR 202	1,187,000
FN 4.39 MULTIFAM FWD MAR 202	990,000
FN 4.72 MULTIFAM FWD OCT 202	1,500,000
FN AN3706	6,585,127
FN AN5907	1,045,487
FN AN7825	4,227,461
FN AN8258	4,643,016
FN BL5028	11,828,718
FN BS6727	1,000,000
FN BS6908	10,500,000
FN BS9833	4,901,000
FN BZ0085	3,968,000
FN BZ1465	8,438,000
FN BZ4362	1,000,000
FN BZ5486	4,000,000
FN POOL #BZ2139	8,000,000
FNMA	59,147,870
FNMA FM6852	(0)
FNMA FS6484	3,324,952
FNMA AN0918	4,199,926
FNMA BONDS	4,000,000
FNMA BZ6561	2,470,000
FNMA MBS BLLN MULTI	3,270,000
FNMA POOL	1,510,000
FNMA POOL # 251752	548
FNMA POOL # 256089	249,878
FNMA POOL # 256181	35,014
FNMA POOL # 313644	1,478
FNMA POOL # 456258	3,287
FNMA POOL # 457075	5,156
FNMA POOL # 755598	21,985
FNMA POOL # 763651	61,147

FNMA POOL # 902823	60,527
FNMA POOL # 942887	41,770
FNMA POOL # 944608	48,855
FNMA POOL AN0502	1,406,343
FORD CREDIT AUTO OWNER TRUST	1,545,000
FORD CREDIT FLOORPLAN MASTER	1,460,000
FORD MOTOR CREDIT	420,000
FORD MOTOR CREDIT CO	4,000,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,770,441
FORTUNE BRANDS HOME & SE	-
FOX CORP	2,000,000
FREDDIE MAC	4,456,233
FREDDIE MAC - SCRT	1,965,396
FREDDIE MAC 55 - UMBS	4,378,935
FREDDIE MAC GOLD POOL	573,428
FREDDIE MAC POOL	7,158,132
FRISCO TX INDEP SCH DIST	-
G@ BJ9649	509,333
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	3,600,000
GE HEALTHCARE TECH INC	200,000
GE HEALTHCARE TECHNOLOGIES I	1,410,000
GENERAL DYNAMICS CORP	7,000,000
GENERAL MILLS INCORPORATED	-
GENERAL MOTORS FINL CO	8,218,000
GEORGIA POWER CO	1,689,000
GEORGIA-PACIFIC LLC	1,000,000
GILDAN ACTIVEWEAR INC	3,784,000
GLOBAL PAYMENTS INC	3,085,000
GNMA MTG POOL # 448386	55,525
GNMA MTG POOL # 457859	27,058
GNMA MTG POOL # 486228	5,875
GNMA MTG POOL # 499991	14,763
GNMA MTG POOL # 539783	17,840
GNMA MTG POOL # 570491	17,864
GNR 2023-112 VA	746,520
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	28,629,000
GOVERNMENT NATIOMA8045 GAGE	0
GOVERNMENT NATIOMA8877 GAGE	-
GOVERNMENT NATIOMA9302 GAGE	0
GRAYSON CO KY SDFC	1,920,000
GREAT RIVER ENERGY	10,592,100
GREAT WOLF TRUST	795,000
GS MORTGAGE-BACK2021PJ10ITIE	6,829,199
GS MORTGAGE-BACK2021PJ9 ITIE	3,321,521
GSMS	1,210,000
GUARDIAN LIFE GLOB FUND	1,659,000
GULFSTREAM NATURAL GAS	750,000
HALLIBURTON COMPANY	1,500,000
HAWAII ST	850,000
HCA INC	3,038,000
HCP INC	800,000
HEALTH CARE SERVICE CORP	1,620,000
HEALTHPEAK PROPERTIES	960,000
HEINZ (HJ) CO NOTES	4,200,000
HEXCEL CORP	720,000
HF SINCLAIR CORP	3,065,000

HOME DEPOT	1,505,000
HOME DEPOT INC	22,500,000
HOME DEPOT INC.	5,500,000
HONEYWELL AEROSPACE INC	2,510,000
HONEYWELL INTERNATIONAL	3,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HP ENTERPRISE CO	1,750,000
HP INC	1,000,000
HSBC HOLDINGS PLC	4,620,000
HSBC HOLDINGS PLC-SPONS	3,388,000
HUMANA	3,000,000
HUMANA INC	12,000,000
HUNTINGTON BANCSHARES	1,540,000
HUNTINGTON NATIONAL BANK	250,000
HYUNDAI CAPITAL AMERICA	3,463,000
IBM CORP	11,000,000
IBM CORP DEBS	6,000,000
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	-
INDIANA UNIV REVENUES TXBL	1,050,000
INDIANAPOLIS PWR & LIGHT	2,475,000
INGERSOLL-RAND INC	-
INGREDION INC	1,470,000
INTEL CORP	230,000
INTEL CORPORATION	1,000,000
INTERNATIONAL PAPER COMPANY	-
INTERSTATE POWER & LIGHT	490,000
INVITATION HOMES OP	3,847,000
IOWA FIN AUTH SF MTG REVENUE	-
IRVING TX	-
ISSUER 053484	340,000
ISSUER 05593V	1,176,099
ISSUER 05619R	1,195,000
ISSUER 08861R	1,060,000
ISSUER 12433D	1,588,656
ISSUER 249672	250,000
ISSUER 3142GW	2,120,000
ISSUER 36271N	1,435,000
ISSUER 366120	290,000
ISSUER 46117W	1,310,000
ISSUER 46247E	-
ISSUER 66807T	850,000
ISSUER 78017F	450,000
ISSUER 784234	1,255,000
ISSUER 78451F	625,000
ISSUER 92921L	800,000
ISSUER BCCJ24	2,833,301
J PAUL GETTY TRUST	1,600,000
JACKSON CO KY SD	2,480,000
JOBSOHIO BEVERAGE SYS STWD L	715,000
JOHN DEERE CAPITAL	6,296,000
JOHN DEERE CAPITAL CORP	13,000,000
JOHNSON & JOHNSON	36,550,000

JOHNSON & JOHNSON DEBS	3,300,000
JOHNSON CONTROLS	2,000,000
JOHNSON CONTROLS/TYCO FI	430,000
JP MORGAN CHASE	6,000,000
JP MORGAN CHASE & CO	5,000,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JP MORGAN MORTGA202113	4,359,429
JPMCC	4,931,977
JPMORGAN CHASE & CO	35,262,000
KAISER FOUNDATION HOSPIT	500,000
KENTUCKY HIGHER EDUC ST LOAN	1,342,348
KENTUCKY HOUSING CORP	4,130,000
KENTUCKY POWER CO	2,000,000
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	2,655,000
KENTUCKY STATE RURAL WTR FIN	1,575,000
KENTUCKY TRANSPORTATION TOLL	5,575,000
KENTUCKY UTILITIES	3,690,000
KENTUCKY UTILITIES CO	3,000,000
KEURIG DR PEPPER INC	3,500,000
KEY BANK NA	1,690,000
KEY CORP	-
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	5,000,000
KROGER CO	14,645,000
L3HARRIS TECH INC	1,750,000
LABORATORY CORP OF AMERICA	1,450,000
LAM RESEARCH CORP	1,000,000
LEGGETT & PLATT INC	4,500,000
LENNOX INTERNATIONAL INC	1,030,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON FAYETTE COUNTY	7,810,000
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	-
LOUISIANA LOC GOVT ENVRNMNTL	2,150,000
LOUISIANA ST GAS & FUELS	-
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE & JEFFERSON CNTY	885,000
LOUISVILLE GAS & ELECTRIC	2,890,000
LOWE'S CO INC	2,000,000
LOWES COMPANIES	3,984,000
LOWE'S COS INC	6,000,000
LYB INT FINANCE III	1,595,000
M&T BANK CORPORATION	1,480,000
MA INSTITUTE OF TECH.	2,000,000
MACQUARIE AIRFINANCE HLD	3,213,000
MAGELLAN MIDSTREAM PARTNERS	-
MARATHON PETROLEUM CORP	1,300,000
MARKEL CORP	4,000,000
MARS INC	5,621,000
MARS INC.	5,000,000
MARSH & MCLENNAN	2,326,000
MARSH & MCLENNAN COS	580,000

MARSHALL TX INDEP SCH DIST	1,000,000
MARTIN MARIETTA MATERIAL	410,000
MARVELL TECHNOLOGY INC	-
MASCO CORPORATION	1,980,000
MASS INSTITUTE OF TECH	2,075,000
MASS MUTUAL GLOBAL FUNDING	1,540,000
MASSACHUSETTS ST	3,548,631
MASSACHUSETTS ST SCH BLDG AU	1,275,000
MASSACHUSETTS ST WTR RESOURC	590,000
MASTERCARD INC	8,200,000
MASTERCARD INCORPORATED 4.95	2,000,000
MATTEL INC	2,470,000
MAYO CLINIC	1,400,000
MCCORMICK & CO	7,689,000
MCDONALDS	1,000,000
MCDONALDS CORP	2,000,000
MCDONALD'S CORP	6,000,000
MCKESSON CORP	8,000,000
MELLO MORTGAGE C2021MTG3CCEP	2,894,768
MERCEDES-BENZ FIN NA	1,570,000
MERCEDES-BENZ FIN NA	2,000,000
MERCK & CO INC	3,825,000
MERITAGE CORPORATION	3,791,000
MET LIFE GLOB FUNDING I	500,000
META PLATFORMS INC	1,000,000
META PLATFORMS, INC	3,410,000
MICHIGAN ST FIN AUTH REVENUE	1,500,000
MICROCHIP TECHNOLOGY INC	1,365,000
MICRON TECHNOLOGY INC	-
MICROSOFT CORP	9,509,000
MID-AMERICA APARTMENTS	-
MIDWEST CONNECTOR CAPIT	3,004,000
MISSOURI HIGHER EDUCATION LO	1,011,879
MINITUBISHI FIN	3,000,000
MINITUBISHI UFJ FIN GRP	6,100,000
MMAF EQUIPMENT FINANCE LLC	705,000
MOHAWK INDUSTRIES INC	-
MONONGAHELA POWER CO	380,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	12,472,000
MORGAN STANLEY DEAN WITTER	4,260,000
MOSAIC CO	850,000
MOTOROLA INCORPORATED	170,000
MOZART DEBT MERGER SUB	4,621,000
MPLX LP	2,340,000
MUTUAL OF OMAHA GLOBAL	1,395,000
N TEXAS ST HGR EDU AUTH	887,905
NASDAQ INC	500,000
NATIONAL BANK OF CANADA	2,000,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	1,430,000
NATIONAL RURAL UTIL CORP	4,000,000
NATIONAL RURAL UTILITIES COO	1,000,000
NATIONAL SECS CLEARING	840,000
NATIONAT FIN AUTH VA KERNERS	2,310,000
NEBRASKA INVESTMENT FINANCE	-
NEW RESIDENTIAL 2021INV2 LOA	4,966,563
NEW YORK CITY NY TRANSITIONA	-
NEW YORK LIFE	710,000

NEW YORK LIFE GLOBAL	16,455,000
NEW YORK LIFE GLOBAL FUNDING	8,000,000
NEW YORK N Y CITY MUN WTR FI	1,750,000
NEW YORK ST	1,000,000
NEW YORK ST DORM AUTH ST PER	1,145,000
NEWMONT / NEWCREST FINANCE	590,000
NGPL PIPE LLC	1,920,000
NIKE	1,000,000
NLG GLOBAL FUNDING	1,115,000
NNN REIT INC	-
NORFOLK SOUTHERN CORP	3,000,000
NORFOLK SOUTHERN CORP	4,091,000
NORFOLK SOUTHERN CORPORATION	1,330,000
NORTH DAKOTA PUBLIC FINANCE	-
NORTHERN STATES POWER	1,547,000
NORTHERN TRUST CORP	-
NORTHROP GRUMMAN CORP	9,000,000
NORTHWESTERN MEMORIAL	-
NORTHWESTERN MUTUAL GLBL	2,420,000
NORTHWESTERN MUTUAL LIFE	3,660,000
NOVARTIS CAPITAL CORP	970,000
NTT FINANCE CORP	1,650,000
NUCOR CORPORATION	850,000
NUTRIEN LTD	2,760,000
NXP BV / NXP FUNDING LLC / N	870,000
NXP BV/NXP FDG/NXP USA	780,000
NYC TRANSITIONAL FIN	17,205,000
OCCIDENTAL PETROLEUM CORP	3,166,000
OHANA MILITARY COMM. LLC	4,338,094
OHIO POWER COMPANY	2,937,000
OHIO ST HOSP FAC REVENUE	1,000,000
OHIOHEALTH CORP	1,500,000
OKLAHOMA DEV FIN	1,750,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
ONCOR ELECTRIC DELIVERY	5,058,000
ONCOR ELECTRIC DELIVERY CO	1,380,000
ONE GAS INC	760,000
ONEOK INC	2,620,000
ONNI	445,000
ORACLE CORP	33,369,000
ORANGE SA	590,000
OREGON ST	475,000
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	1,140,000
PACIFICORP	2,296,000
PACKAGING CORP OF AMERIC	1,417,000
PADUCAH KY ISD 6/1/27	3,950,000
PALOMAR CA CMNTY CLG DIST	-
PARKER HANNIFIN	-
PARKER HANNIFIN CORP	3,000,000
PENSKE TRUCK LEASING/PTL	-
PEPSICO INC	2,000,000
PERKINELMER INCORPORATED	760,000
PERMIAN RESOURC OPTG LLC	460,000
PHARR-SAN JUAN-ALAMO TX INDE	-
PHILIP MORRIS INTERNAT-W/I	3,492,000

PHILLIPS 66	1,520,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,630,000
PIPELINE FUNDING CO	7,644,000
PLAINS ALL AMERICAN PIPELINE	1,320,000
PLYM COMMERCIAL MORTGAGE TRU	1,360,000
PNC BANK	2,000,000
PNC BANK NA	800,000
PNC CAPITAL TRUST C	3,171,000
PNC FINANCIAL SERVICES	3,960,000
POLARIS INC	6,000,000
POLARIS INDUSTRIES INC	4,114,000
POTOMAC ELECTRIC POWER	970,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	1,500,000
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	6,000,000
PROLOGIS INC	1,160,000
PROTECTIVE LIFE GLOBAL	960,000
PROVIDENT FUNDIN2021J1 GE T	5,595,716
PROVINCE OF ALBERTA	8,000,000
PRUDENTIAL FINANCIAL	-
PSMC TRUST 20213	5,118,690
PUB SVC NEW HAMP	430,000
PUBLIC SERVICE CO OF COLORAD	-
PUBLIC SERVICE COLORADO	2,000,000
PUBLIC SERVICE ELECTRIC & GA	2,266,000
PUGET SOUND ENERGY INC.	1,407,000
RATE MORTGAGE TR2021HB1	3,742,589
RATE MORTGAGE TR2021J3	5,258,778
RATE MORTGAGE TR2022J1	5,688,967
RAYTHEON TECH CORP	2,680,000
REALTY INCOME CORP	610,000
REGENCY CENTERS LP	1,490,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	470,000
REPUBLIC OF POLAND	2,131,000
REPUBLIC SERVICES INC	-
REXFORD INDUSTRIAL REALTY	862,000
RIO TINTO FIN USA PLC	2,256,000
RIVER CITY INC PARKING AUTH	1,440,000
RIVER CITY PARKING AUTH	685,000
ROCHE HLDGS INC	405,000
ROCHE HOLDINGS	8,000,000
ROCHE HOLDINGS INC	2,000,000
ROCHESTER GAS & ELECTRIC	1,120,000
ROCK TRUST 2024-CNTR	1,930,000
ROGERS COMMUNICATIONS INC	1,580,000
ROPER INDUSTRIES INC	590,000
ROPER TECHNOLOGIES INC	1,370,000
ROYAL BANK OF CANADA	8,720,000
RPM INCORPORATED	1,000,000
RYDER SYSTEM INC	2,000,000
SABINE PASS LIQUEFACTION	1,060,000
SABMILLER HOLDINGS INC	1,000,000

SALESFORCE INC	3,000,000
SALESFORCE.COM INC	3,460,000
SAN DIEGO G & E	975,000
SAN JUAN CAPISTRANO CA	420,000
SANTA CLARITA CA CMNTY CLG D	1,500,000
SBA PARTICIPATION CERTIFICAT	47,573,083
SBAP 2006-20H 1	19,866
SBAP 2006-20I 1	2,502
SBAP 2006-20J 1	26,349
SBAP 2007-20B 1	12,893
SBAP 2007-20I 1	19,871
SBAP 2008-20B 1	67,987
SBAP 2008-20C 1	47,219
SBIC	6,735,959
SDR	1,220,000
SEMPRA INFRASTRUCTURE PA	3,675,000
SEMT	91,747
SHELL FINANCE US INC	-
SHELL INTERNATIONAL FIN	873,000
SHERWIN-WILLIAMS CO	1,300,000
SHERWIN-WILLIAMS CO/THE	2,124,000
SHRN TRUST 2025-MF18	820,000
SIMPSON CO. GO	4,295,000
SLM STUDENT LOAN TRUST	1,310,711
SMALL BUSINESS INVESTMENT CO	12,432,909
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	3,000,000
SOUTH32 TREASURY USA	1,430,000
SOUTHERN CAL EDISON	2,000,000
SOUTHERN CALIFORNIA EDISON	5,000,000
SOUTHERN CO GAS CAPITAL	720,000
SOUTHERN NATURAL GAS	980,000
SOUTHTRUST BANK BIRMINGHAM N	4,000,000
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	1,911,000
STATE OF OREGON	1,000,000
STATE STREET CORP	6,628,000
STEEPLECHASE	2,000,000
STORE CAPITAL CORP	4,445,000
STRYKER CORP	14,000,000
SUMITOMO MITSUI FINL GRP	1,400,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST CAPITAL I	4,772,000
SUTTER HEALTH	330,000
SWCH COMMERCIAL MORTGAGE TRU	815,000
T MOBILE USA INC	3,049,000
TAKE-TWO INTERACTIVE SOF	1,400,000
TCO 2024-DPM A	1,525,000
TEACHERS INSUR & ANNUITY	1,300,000
TENNESSEE HSG DEV AGY	-
TEXAS INSTRUMENTS	2,246,000

TEXAS INSTRUMENTS INC	3,500,000
TEXAS NATURAL GAS SECURITIZA	1,500,000
TEXAS ST	1,171,637
TEXAS ST TRANSPRTN COMMISSIO	500,000
THE COCA-COLA COMPANY	2,000,000
THERMO ELECTRON CORPORATION	150,000
THERMO FISHER SCIENTIFIC	2,153,000
TIAA	4,811,000
TIMKEN CO	3,599,000
T-MOBILE USA INC	5,435,000
TORONTO-DOMINION BANK	2,490,000
TOTALENERGIES CAPITAL USA LL	1,250,000
TOWD POINT MORTG20204 T	4,325,000
TOWD POINT MORTGAGE TRUST	145,944
TOWNLEY PARK LEX KY	20,000,000
TOYOTA	4,761,000
TOYOTA AUTO LOAN EXTENDED NO	2,700,000
TOYOTA MOTOR CORP	7,000,000
TOYOTA MOTOR CREDIT CORP	16,470,000
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	1,000,000
U S TREAS BD STRIPPED PRIN P	7,000,000
U S TREASURY	232,412,000
U S TREASURY BONDS	40,000,000
UBS GROUP AG	1,840,000
UDR INC	1,653,000
UNICOM CORP (COMM EDISON)	2,440,000
UNION ELECTRIC CO	500,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	600,000
UNITED AIR 2015-1 A PTT	3,375,000
UNITED MEXICAN STATES	2,677,000
UNITED PARCEL SERVICE	9,366,000
UNITED STATES TREASURY	179,755,000
UNITED STATES TREASURY BONDS	60,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	95,000,000
UNITEDHEALTH GROUP INC	5,159,000
UNIV OF NEBRASKA NE FACS COR	1,500,000
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	1,850,000
UNIVERSITY MICH UNIV REVS	1,000,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UPS	7,000,000
US BANCORP	5,590,000
US TREASURY	387,265,000
US TREASURY BOND	47,000,000
US TREASURY N/B	452,500,000
US TREASURY NOTE	50,000,000
US TREASURY NOTES	20,000,000
USAA CAPITAL CORP	9,000,000

USB	2,087,000
UST 4.375 5/15/2041	3,000,000
VENTAS REALTY LP/CAP CRP	1,570,000
VERISK ANALYTICS INC	430,000
VERIZON COMMUNICATIONS	5,343,000
VERIZON COMMUNICATIONS INC	6,138,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	7,475,000
VIACOMCBS INC	-
VIATRIS INC	-
VIDEOTRON LTD / LTEE	4,255,000
VIRGINIA POWER FUEL SEC	985,000
VIRGINIA ST HSG DEV AUTH SER	256,696
VISA INC	9,000,000
VOLKSWAGEN GROUP AMERICA	1,290,000
WAKEMED HEALTH & HOSP	-
WAL-MART	2,436,000
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	12,426,000
WELLS FARGO & COMPANY	9,740,000
WELLTOWER INC	470,000
WESTERN & SOUTHERN INSURANCE	7,500,000
WESTERN & SOUTHERN LIFE	8,000,000
WESTERN MIDSTREAM OPERAT	2,528,000
WESTERN SOUTHERN GLOBAL FUND	4,000,000
WESTERN-SOUTHERN GLOBAL	2,000,000
WESTROCK CO	1,220,000
WEYERHAEUSER COMPANY	1,660,000
WFCM	4,480,000
WILLIAMS COMPANIES, INC.	610,000
WISCONSIN ELECTRIC POWER	-
WISCONSIN P&L	360,000
WISCONSIN PUBLIC SERVICE	490,000
WORLD OMNI AUTO RECEIVABLES	1,098,629
Additional Categories	Capital Contributed
1011778 BC / NEW RED FIN	500,000
ALBERTSONS COS INC / SAFEWAY	500,000
ALCOA NEDERLAND HOLDING	3,500,000
ALLISON TRANSMISSION INC	6,537,000
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	94,454,076
BALL CORP	3,900,000
BOEING CO	750,000
BOOZ ALLEN HAMILTON INC	2,500,000
BOYD GAMING CORP	6,300,000
BRINK'S CO/THE	4,750,000
BUILDERS FIRSTSOURCE, INC.	3,000,000
BURGER KING	2,800,000
CCO HLDGS LLC/CAP CORP	1,000,000
CDI ESCROW ISSUER INC	565,000
CEMEX SAB DE CV	2,000,000
CHENIERE ENERGY INC	1,250,000
CHURCHILL DOWNS INC	6,193,000
COLUMBIA SECURITIES	190,178,899

COSTAR GROUP INC	1,000,000
CROCS INC	2,000,000
DAVITA INC	8,200,000
DEERPATH DIRECT LENDING	64,216,301
DELTA AIR LINES INC	2,500,000
DELTA AIRLINES INC	1,600,000
DICKS SPORTING GOODS	3,750,000
DREAM FINDERS HOMES INC	1,000,000
FACTSET RESEARCH SYSTEMS	700,000
FAIR ISAAC CORP	4,380,000
FIRST CASH INC	6,000,000
FIRSTCASH INC	1,000,000
FORESTAR GROUP INC	4,050,000
FORTRESS TRANSPORTATION & IN	2,000,000
FT. WASH HIGH YIELD BOND FUND	307,147,966
GARTNER INC	2,250,000
HCA INC	2,758,000
INTERNATIONAL GAME TECHNOLOG	4,000,000
IRON MOUNTAIN INC	6,000,000
LAMAR MEDIA CORP	4,500,000
LAMB WESTON HLD	3,000,000
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	120,981,353
LS HIWASSEE CASH BALANCES	130,209
LS MICHIGAN CASH BALANCES	425,659
LST MAGNOLIA CASH BALANCES	474,620
LST MAGNOLIA CUT CO	168,609
LST TOLEDO CASH BALANCES	724,606
LST TOLEDO CUT CO INC	611,415
MARATHON EUR. CREDIT III	38,636,147
MARATHON/KTRS CREDIT FUND	681,100,264
MATCH GROUP HLD II LLC	3,675,000
MATCH GROUP INC	1,500,000
MATTEL INC	500,000
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	26,688,875
MONROE CAPITAL PRIVATE CREDI	117,443,138
MSCI INC	2,225,000
MSCI INC.	1,575,000
MURPHY OIL USA INC	2,700,000
NA UNITED RENTALS	2,000,000
NEXSTAR ESCROW INC	7,000,000
OAKTREE EURO CAPITAL SOLUTIO	22,757,595
OAKTREE EUROPEAN DISLOCATION	2,161,434
OAKTREE OPPORTUNITIES IX	1
OAKTREE OPPORTUNITIES X	5,974,908
OAKTREE XB	25,730,556
OLIN CORPORATION	4,600,000
PAPA JOHN'S INTL INC	5,600,000
PATRICK INDUSTRIES	2,000,000
PATRICK INDUSTRIES INC	2,000,000
POLARIS INC	2,800,000

POLARIS INC.	1,000,000
QUEEN MERGERCO INC.	4,000,000
QUICKEN LOANS LLC/QUICKN	1,126,000
RENT-A-CENTER INC	6,810,000
RITCHIE BROS AUTIONEERS	500,000
RITCHIE BROS. HOLDINGS INC	4,000,000
ROCKETMTGE CO-ISSUER INC	1,787,000
ROCKETMTGE CO-ISSUER INC	2,400,000
RXO INC.	3,000,000
SCIENTIFIC GAMES INTERNA	3,500,000
SERVICE CORP INTL	7,300,000
SHENKMAN SECURITIES	414,831,409
SILGAN HOLDINGS INC	4,734,000
SIRIUS XM RADIO INC	6,332,000
SONIC AUTOMOTIVE INC	1,250,000
SONIC AUTOMOTIVE, INC.	2,200,000
SPIRIT AEROSYSTEMS INC	1,000,000
SS&C TECHNOLOGIES INC	4,903,000
SS&C TECHNOLOGIES, INC.	1,000,000
STEWART INFORMATION SERV	1,447,000
TEMPUR SEALY INTERNATIONAL I	3,500,000
TEMPUR SEALY INTL INC	500,000
THOR INDUSTRIES INC	3,500,000
UNITED RENTALS NORTH AM	1,550,000
VAIL RESORTS, INC.	2,000,000
VALVOLINE INC	4,000,000
WALKER & DUNLOP	4,000,000
XPO INC	2,000,000
Alternative Investments	Capital Contributed
ACTIS GLOBAL FUND IV	1,115,515
ALPINVEST CO-INV FUND VIII	42,207,581
ALPINVEST CO-INVESTMENT FUND	21,667,396
ALPINVEST SECONDARIES VII	22,702,028
ALPINVEST SECONDARIES VIII	15,254,553
APAX CREDIT OPP	18,576,354
APAX DIGITAL FUND	20,031,183
APAX DIGITAL II	18,361,558
APAX IX PENSION	4,838,480
APAX VIII, L.P.	3,283,234
APAX X PENSION	27,126,210
APAX XI	11,212,315
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	19,927,489
AUDAX MEZZANINE FUND IV	5,470,850
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	17,976,029
AUDAX PRIVATE EQUITY SOLUTIO	16,230,073
BAILLIEGIFORD PRIVATE FUND	75,724,601
BG PRIVATE COMPANIES III	3,331,003
CARLYLE ASIA PARTNERS V	31,915,062
CARLYLE EUROPE PARTNERS IV,	11,293,603
CARLYLE EUROPE PARTNERS V	32,266,658
CARLYLE PARTNERS VIII	25,664,557
CARLYLE R&S ENERGY	27,337,211
CARLYLE R&S ENERGY II	15,677,137
FORT WASHINGTON IX PENSION	26,649,285
FORT WASHINGTON PRIVATE EQUI	25,624,638
FORT WASHINGTON VIII	14,353,909
FT WASHINGTON OPP IV-K	28,134,427

FT WASHINGTON OPPIV	21,465,896
FT WASHINGTON PE OPP V-K	3,400,789
FT WASHINGTON PE OPPORTUNITI	1,135,105
FT WASHINGTON PE SMALL II-K	19,878,422
FT WASHINGTON SMALL MARKET I	6,220,236
FT WASHINGTON X	27,767,072
FT WASHINGTON XI	9,012,602
FT WASHINGTON XI-K	18,624,511
FT. WASHINGTON IX-K PENSION	26,808,873
GAVEA INVESTMENT FUND V	2,925,532
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	20,168,087
IFM GLOBAL INFRASTRUCTURE	204,020,411
JPM GLOBAL TRANSPORT INCOME	87,238,968
KKR & CO EUROPEAN FUND IV	23,025,119
KKR AMERICAS XII	17,532,601
KKR EURO FUND V	31,756,476
KKR HEALTH II	18,746,176
LANDMARK EQUITY PARTNERS XIV	1
LANDMARK EQUITY XVII	18,063,977
LANDMARK PE XVI	23,055,539
LANDMARK XV	5,303,276
LEXINGTON CAPITAL PARTNERS I	28,275,830
LEXINGTON CAPITAL PARTNERS V	19,885,597
LEXINGTON CAPITAL PARTNERS X	21,815,301
MACQUARIE MIP VI	40,737,201
MANULIFE PERMANENT CROPLAND	31,418,473
NATURAL GAS PARTNERS X	5,556,747
NATURAL RESOURCES XI	7,277,255
NATURAL RESOURCES XII	20,936,655
NGP ETP IV	7,921,074
NGP ROYALTY III	21,854,217
NGP XIII	16,359,632
OAKTREE EURO PRINCIPAL FUND	40,905,124
OAKTREE EUROPEAN PRINCIPAL I	54,076,532
OAKTREE MEZZANINE IV	1,085,422
OAKTREE MEZZANINE V	25,112,577
PUBLIC PENSION CAPITAL	161,018,100
RIVERSTONE GLOBAL E&P FUND V	502,882
RIVERSTONE VI	8,114,046
SILVER LAKE ALPINE II	30,305,557
SILVERLAKEPARTNERSVII	24,345,951
STEPSTONE PIONEER III (PARIS)	1,120,038
Real Estate	Par Amount
13460 SHIRE LN FT MYERS FL	10,733,950
1600 SW 12TH AVE BATTLE GRD	11,563,629
2345 SHORTHORN AVE HELENA M	9,181,818
3883 PIERCE PKWY BILLINGS M	9,090,909
AG NET LEASE FUND III	1
AG NET LEASE IV	34,195,580
AG REALTY VALUE XI	41,384,631
BLACKSTONE IX	36,224,381
BLACKSTONE REALTY PARTNERS V	30,062,065
BLACKSTONE X	22,940,312
CARLYLE CPI 3.31.21	100,475,512
CARLYLE PROPERTY INVESTORS	55,620,899
CARLYLE RE IX	45,278,599
CARLYLE REALTY PARTNERS VI	4,549,200
CARLYLE REALTY PARTNERS VII	5,707,852

CARLYLE REALTY PARTNERS X	1
CARLYLE REALTY VIII	7,346,962
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	16,665,043
LANDMARK REAL ESTATE VII	7,377,918
LANDMARK REAL ESTATE VIII	23,704,996
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	333,267,097
RITE AID HORSE CAVE KY	370,000
ROCKWOOD RE XII	22,262,194
ROCKWOOD REAL ESTATE FUND X	19,643,729
ROCKWOOD REAL ESTATE FUND XI	59,980,492
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	181,733,641
TA REALTY ASSOC XII	18,377,442
TA REALTY ASSOCIATES FUND XI	62,246,021
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	5,085,000
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	7,208,000
WALGREEN'S STORE EVANSVILLE	10,602,812
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	7,031,894
WALGREEN'S STORE KARNIS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	6,423,840
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	7,865,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
WALGREEN'S STORE NASHVILLE T	9,951,000
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
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH - CASH MGMT SECURITIES	179
CASH POOL UNITS	648,966,125