

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
June 30, 2026

<u>Domestic & International Equities</u>	<u>Shares/Units</u>
3M CO	11,175
A O SMITH	2,433
A T & T INC	148,041
A10 NETWORKS INC	2,360
AAON INC	1,964
AAR CORP	1,197
ABBOTT LABS	35,762
ABBVIE INC	41,529
ABERCROMBIE & FITCH CO CL A	1,436
ABM INDUSTRIES INC	2,041
ACADEMY SPORTS & OUTDOORS IN	2,306
ACADIA HEALTHCARE CO INC	2,554
ACADIA PHARMACEUTICALS INC	4,200
ACADIA REALTY TRUST	4,442
ACCENTURE PLC	12,884
ACI WORLDWIDE INC	3,601
ACM RESH INC	1,808
ACUITY BRANDS INC	936
ACUSHNET HLDGS CORP	960
ADAPTHEALTH CORP	2,731
ADDUS HOMECARE CORP	571
ADEIA INC	3,642
ADIENT PLC	2,752
ADMA BIOLOGICS INC	8,100
ADOBE SYSTEMS INC	8,721
ADT INC DEL	17,346
ADVANCE AUTO PARTS	2,172
ADVANCED DRAIN SYS INC	1,969
ADVANCED ENERGY INDUSTRIES I	1,131
ADVANCED MICRO DEVICES	33,675
AECOM	4,000
AERCAP HOLDINGS NV	20,210
AEROVIRONMENT INC	889
AES CORP	14,617
AFFILIATED MANAGERS GROUP	841
AFFIRM HLDGS INC	22,324
AFLAC INC	10,170
AGCO CORP	1,758
AGILENT TECHNOLOGIES INC A	5,887

AGILYSYS INC	704
AGREE REALTY CORP	3,476
AIR PRODUCTS AND CHEMICALS	4,583
AIRBNB INC	8,903
AKAMAI TECHNOLOGIES INC	9,313
ALARM.COM HLDS INC	1,771
ALASKA AIR GROUP INC	3,519
ALBANY INTERNATIONAL CORP CL	1,106
ALBERMARLE CORP	2,422
ALBERTSONS COS INC	11,400
ALCOA CORP ORP	7,393
ALEXANDRIA REAL ESTATE EQUIT	3,174
ALIBABA GROUP HLDG LTD	12,490
ALIGN TECHNOLOGY INC	1,446
ALIGNMENT HEALTHCARE INC	5,382
ALKERMES PLC	5,900
ALLEGHENY TECHNOLOGIES INC	3,979
ALLEGIANTRAVEL CO	730
ALLEGION PUB LTD CO	1,787
ALLEGRO MICROSYSTEMS INC	3,433
ALLIANT ENERGY CORP	5,288
ALLSTATE CORP	5,459
ALLY FINL INC	8,145
ALMO GROUP INC	364
ALNYLAM PHARMACEUTICALS INC	5,167
ALPHA & OMEGA SEMICONDUCTOR	788
ALPHA METALLURGICAL RESOUR I	400
ALPHABET INC/CA	237,371
ALTRIA GROUP INC	50,349
AMAZON.COM INC	231,845
AMCOR PLC	10,018
AMENTUM HOLDINGS INC	4,816
AMEREN CORP	5,554
AMERICAN AIRLS GROUP INC	18,872
AMERICAN ASSETS TRUST	1,853
AMERICAN EAGLE OUTFITTERS IN	5,403
AMERICAN ELECTRIC POWER	11,002
AMERICAN EXPRESS CO	13,662
AMERICAN FINANCIAL GROUP INC	1,961
AMERICAN HEALTHCARE REIT INC	4,983
AMERICAN HOMES 4 RENT	9,050
AMERICAN INTERNATIONAL GROUP	33,209
AMERICAN STATES WATER CO	1,315
AMERICAN TOWER CORPORATION	9,626

AMERICAN WATER WORKS CO	3,979
AMERIPRISE FINANCIAL INC	3,442
AMERIS BANCORP	2,323
AMERISAFE INC	686
AMERISOURCEBERGEN CORP	3,556
AMETEK INC	4,751
AMGEN INC	13,112
AMKOR TECHNOLOGY INC	3,349
AMN HEALTHCARE SERVICES INC	1,540
AMNEAL PHARMACEUTICALS INC	5,000
AMPHASTAR PHARMACEUTICALS IN	1,360
AMPHENOL CORP CL A	24,883
ANALOG DEVICES	10,210
ANDERSONS INC	1,134
ANI PHARMACEUTICALS INC	418
ANNALY CAPITAL MANAGEMENT IN	20,070
ANTERO MIDSTREAM CORP	9,490
ANTERO RESOURCES CORP	8,497
AON PLC	4,449
APA CORP	7,607
APELLIS PHARMACEUTICALS INC	3,455
API GROUP CORP	10,912
APOGEE ENTERPRISES INC	788
APOLLO GLOBAL MGMT INC	12,746
APOLLO HLDGS INC	1,396
APPFOLIO INC	570
APPLE HOSPITALITY REIT INC	7,600
APPLE INC	304,198
APPLIED INDUSTRIAL TECHNOLOG	1,098
APPLIED MATERIALS INC	16,482
APPLOVIN CORP	8,146
APTARGROUP INC	1,840
APTIV PLC	31,672
ARAMARK	7,332
ARBOR REALTY TRUST INC	6,300
ARCBEST CORP	768
ARCH CAPITAL GROUP	7,702
ARCHER-DANIELS MIDLAND	18,462
ARCHROCK INC	5,869
ARCOSA INC	1,721
ARCUS BIOSCIENCES INC	2,882
ARES MANAGEMENT CORPORATION	4,000
ARGAN INC COMMON STOCK	461
ARISTA NETWORKS INC	21,188

ARLO TECHNOLOGIES INC	3,122
ARMOUR RESIDENTIAL REIT INC	3,436
ARMSTRONG WORLD INDS NEW	1,493
ARROW ELECTRONICS INC	1,501
ARROWHEAD PHARMACEUTICALS IN	3,965
ARTHUR J GALLAGHER & CO	5,822
ARTISAN PARTNERS ASSET MGMT	2,300
ARTIVION, INC.	1,435
ASBURY AUTOMOTIVE GROUP INC	670
ASGN INC	1,466
ASHLAND GLOBAL HLDGS INC	1,421
ASSOCIATED BANC CORP	4,278
ASSURANT INC	1,024
ASSURED GUARANTY LTD. COMMON	1,489
ASTEC INDUSTRIES INC	814
ATLANTIC UNION BANKSHARES CO	4,564
ATLAS ENERGY SOLUTIONS INC	2,240
ATMOS ENERGY CORP	3,270
ATMUS FILTRATION TECHNOLOGIE	2,775
AURORA INNOVATION INC	196,364
AUTODESK INC	4,422
AUTOLIV INC	2,024
AUTOMATIC DATA PROCESSING IN	8,366
AUTONATION INC	736
AUTOZONE INC	345
AVALONBAY COMMUNITIES INC	2,914
AVANOS INC	1,656
AVANTOR INC	19,340
AVERY DENNISON CORP	1,651
AVIENT CORP	2,381
AVIS BUDGET GROUP INC	545
AVISTA CORP	2,599
AVNET INC	2,344
AXA ADR	43,750
AXALTA COATING SYSTEMS LIMIT	6,135
AXCELIS TECHNOLOGIES INC	1,058
AXON ENTERPRISE INC	3,733
AXOS FINANCIAL INC	1,895
AZENTA INC	1,600
AZZ INC	981
BADGER METER INC	1,041
BAE SYSTEMS PLC	14,550
BAKER HUGHES A GE CO	20,436
BALCHEM CORP	1,143

BALL CORP	33,311
BANC OF CALIFORNIA INC	4,865
BANCFIRST CORP	619
BANCO SANTANDER CENTRAL ADR	234,400
BANCORP INC DEL	1,514
BANK NEW YORK MELLON CORP	22,378
BANK OF AMERICA CORP	153,570
BANK OF HAWAII CORP	1,420
BANK OZK	3,196
BANKUNITED INC	2,777
BANNER CORP	1,216
BARCLAYS PLC	102,820
BATH & BODY WORKS INC	6,246
BAXTER INTERNATIONAL INC	10,510
BBB FOODS INC	24,853
BEACON FINANCIAL CORP	2,778
BECTON DICKINSON	5,904
BELDEN INC	1,248
BENCHMARK ELECTRONIC INC	1,252
BENTLY SYSTEMS INC	4,140
BERKLEY WR CORP	6,182
BERKSHIRE HATHAWAY CL B	37,767
BEST BUY CO INC	29,667
BGC GROUP INC	12,393
BILL.COM HOLDINGS INC	2,890
BIO RAD LABS INC	544
BIOGEN INC	3,016
BIOLIFE SOLUTIONS INC	1,212
BIOMARIN PHARMACEUTICAL INC	5,470
BIO-TECHNE CORP	3,257
BJ'S RESTAURANTS INC	834
BJ'S WHOLESALE CLUB HLDGS IN	3,852
BLACK HILLS CORP	2,164
BLACKBAUD INC	1,296
BLACKLINE INC	1,726
BLACKROCK FUNDING INC	2,999
BLACKSTONE INC	15,073
BLACKSTONE MTG TR INC	5,442
BLOCK H & R	3,919
BLOCK INC	10,512
BLOCK INC CL A	18,314
BNP PARIBAS	33,900
BOEING CO	16,193
BOISE CASCADE CO	1,404

BOOKING HLDGS INC	20,775
BOOT BARN HOLDINGS INC	1,061
BOOZ ALLEN HAMILTON HOLDING	3,413
BORGWARNER INC	22,678
BOSTON BEER INC	235
BOSTON PROPERTIES INC	2,985
BOSTON SCIENTIFIC CORP	30,443
BOX INC	5,100
BOYD GAMING CORP	1,764
BRADY CORP	1,505
BRAMBLES LTD.	46,010
BREAD FINANCIAL HOLDINGS INC	1,521
BRIGHT HORIZONS FAM SOL IN D	1,892
BRIGHTHOUSE FINL INC	1,690
BRIGHTSPHERE INVESTMENT GROU	951
BRIGHTSPRING HEALTH SVCS INC	4,934
BRINKER INTERNATIONAL INC	1,484
BRINK'S CO (THE)	1,208
BRISTOL MYERS SQUIBB CO	41,915
BRISTOW GROUP INC	836
BRITISH AMERICAN TOBACCO A	36,510
BRIXMOR PROPERTY GROUP INC	8,489
BROADCOM INC	107,207
BROADRIDGE FINANCIAL SOLUTIO	2,408
BROADSTONE NET LEASE INC	6,507
BROWN & BROWN INC	4,885
BROWN FORMAN INC	30,325
BRUKER CORP	3,170
BRUNSWICK CORP	1,916
BUCKLE INC	1,053
BUILDERS FIRSTSOURCE INC	2,369
BUNGE GLOBAL SA	2,714
BURLINGTON STORES INC	1,760
BWX TECHNOLOGIES INC	2,560
C H ROBINSON WORLDWIDE INC	2,451
CABOT CORP	1,611
CACI INTERNATIONAL INC	667
CACTUS INC	2,300
CADENCE DESIGN SYSTEM INC	5,642
CAESARS ENTERTAINMENT INC	7,000
CALIFORNIA RES CORP	2,500
CALIFORNIA WATER SERVICE GRO	1,936
CALIX INC	2,008
CALLAWAY GOLF CO	4,904

CAL-MAINE FOODS INC	1,351
CAMDEN PROPERTY TRUST	2,193
CAMPBELL SOUP	6,050
CAPGEMINI S E	27,240
CAPITAL ONE FINANCIAL CORP	13,128
CAPRI HOLDINGS LTD	4,121
CARDINAL HEALTH INC	4,970
CARETRUST REIT INC	6,550
CARGURUS INC	2,792
CARLISLE COS INC	1,203
CARLYLE GROUP INC	7,353
CARMAX INC	4,852
CARNIVAL CORP LTD	21,580
CARPENTER TECHNOLOGY	1,429
CARRIER GLOBAL CORP	16,630
CARTERS INC	1,377
CARVANA CO	15,005
CASELLA WASTE SYS INC	2,140
CASEY'S GENERAL STORES INC	768
CATALYST PHARMACEUTICALS INC	3,370
CATERPILLAR INC	9,641
CATHAY GENERAL BANCORP	2,344
CAVA GROUP INC	2,899
CBOE HOLDINGS INC	2,123
CBRE GROUP INC	6,071
CCFNB BANCORP INC	4,601
CCH I LLC	1,978
CDW CORP	2,745
CELANESE CORP DEL	3,862
CELSIUS HLDGS INC	3,946
CENTENE CORP	10,183
CENTERPOINT ENERGY INC	13,421
CENTERSPACE	546
CENTRAL GARDEN & PET CO	345
CENTRAL GARDEN & PET CO CL A	1,930
CENTRAL PACIFIC FINANCIAL CO	974
CENTURY ALUMINUM CO	1,822
CENTURY COMMUNITIES INC	1,023
CERTARA INC	3,057
CF INDUSTRIES HOLDINGS	3,578
CHARLES RIVER LABORATORIES	1,050
CHART INDUSTRIES INC	1,294
CHEESECAKE FACTORY	1,729
CHE CORP	416

CHEMOURS COMPANY	5,485
CHESAPEAKE UTILITIES CORP	812
CHEVRON CORP	38,943
CHEWY INC	6,080
CHIPOTLE MEXICAN GRILL CL A	27,878
CHOICE HOTELS INTL INC	633
CHORD ENERGY CORP	1,711
CHUBB LIMITED	18,138
CHURCH & DWIGHT CO INC	4,957
CHURCHILL DOWNS INC	11,514
CIENA CORP	2,900
CIGNA CORP NEW	5,610
CINCINNATI FINANCIAL CORP	3,226
CINEMARK HOLDING INC	3,822
CINTAS CORP	7,055
CIRCLE INTERNET GROUP INC	2,785
CIRRUS LOGIC INC	1,496
CISCO SYSTEM INC	93,484
CITIGROUP INC	50,548
CITIZENS FINL GROUP INC	29,112
CITY HOLDING CO	528
CLEAN HARBORS INC	1,420
CLEANSARK INC	8,803
CLEAR SECURE INC	3,180
CLEARWAY ENERGY INC	3,789
CLEVELAND-CLIFFS INC	14,931
CLOROX CO	18,313
CLOUDFLARE INC	14,489
CME GROUP INC	7,424
CMS ENERGY CORP	6,159
CNH INDUSTRIAL NV	25,369
CNO FINANCIAL GROUP	2,841
CNX RESOURCES CORPORATION	4,091
COASTAL BANKING CO INC	270
COCA COLA CO	80,010
COCA-COLA BOTTLING CO	1,670
COEUR MNG INC	29,718
COGENT COMMUNICATIONS HOLDIN	1,518
COGNEX CORP	4,932
COGNIZANT TECH SOLUTIONS	21,076
COHEEN & STEERS INC	885
COHERENT CORP	3,850
COHU INC	1,717
COINBASE GLOBAL INC	5,606

COLGATE PALMOLIVE CO	16,755
COLLEGIUM PHARMACEUTICAL INC	1,214
COLUMBIA BANKING SYSTEM INC	8,857
COLUMBIA SPORTSWEAR CO	745
COMCAST CORP CL A	75,397
COMFORT SYSTEMS USA INC	754
COMMERCE BANCSHARES INC	3,775
COMMERCIAL METALS CO	3,448
COMMUNITY BANK SYSTEM INC	1,913
COMMVAULT SYSTEMS INC	1,273
COMPAGNIE DE ST GOBAIN	55,300
COMSTOCK RES INC	3,076
CONAGRA BRANDS INC	9,487
CONCENTRA GROUP HOLDINGS	2,968
CONCENTRIX CORP	1,506
CONCEPT THERAPEUTICS INC	3,200
CON CORP	1,084
CONOCOPHILLIPS	25,610
CONSOLIDATED EDISON INC	7,120
CONSTELLATION BRANDS INC A	3,200
CONSTELLATION ENERGY CORP	6,400
CONTRA ABIO INC	5,852
CONTRA TREEHOUSE FOODS INC C	1,796
CONTRA WALGREENS BOOTS DAP R	14,791
COPART INC	39,014
CORE & MAIN INC	5,459
CORE LABORATORIES LUXEMBOURG	1,650
CORE NATURAL RESOURCES INC	1,783
COREBRIDGE FINL INC	7,609
CORECIVIC INC	3,475
CORNING INC	15,867
CORPAY INC	1,436
CORPORATE OFFICE PROPERTIES	3,188
CORSAIR GAMING INC	1,364
CORTEVA INC	14,179
CORVEL CORP	981
COSTAR GROUP INC	48,787
COSTCO WHOLESALE CORP	9,131
COTY INC	12,770
COUSINS PROPERTY INC	4,289
COVISTA INC	1,199
CRACKER BARREL OLD COUNTRY S	848
CRANE CO	1,332
CRANE HOLDINGS CO	1,688

CREDIT ACCEPTANCE CORP	75
CRESCENT ENERGY CO	8,248
CRH PLC	30,430
CROCS INC	1,490
CROWDSTRIKE HOLDINGS INC	5,187
CROWN CASTLE INTL CORP	8,956
CROWN HOLDINGS INC	11,430
CSW INDUSTRIALS INC	564
CSX CORP	39,707
CTS CORP	1,134
CUBESMART	6,095
CULLEN FROST BANKERS INC	1,817
CUMMINS INC	4,836
CURLINE PROPERTIES CORP	3,316
CURTISS WRIGHT CORP	1,077
CUSHMAN & WAKEFIELD LTD	7,819
CUSTOMERS BANCORP INC	1,086
CVB FINANCIAL CORP	5,662
CVR ENERGY INC	1,035
CVS HEALTH CORPORATION	25,927
CYTOKINETICS INC	3,812
D R HORTON INC	5,751
DAIMLER TRUCK HOLDING AG	52,500
DAIWA HOUSE IND LTD	30,080
DANA INCORPORATED	3,856
DANAHER CORP	13,181
DARDEN RESTAURANTS INC	2,411
DARLING INGREDIENTS INC.	4,556
DATADOG INC	6,569
DAUCH CORP	7,529
DAVE INC	376
DAVITA INC	11,746
DBS GROUP HLDGS LTD	9,860
DECKERS OUTDOOR CORP	19,277
DEERE & CO	5,215
DELL TECHNOLOGIES INC	19,324
DELTA AIR LINES INC	13,188
DELUXE CORP	1,534
DENALI THERAPEUTICS INC	28,698
DENTSPLY SIRONA INC	5,978
DEUTSCHE TELEKOM ADR	47,370
DEVON ENERGY CORP	24,130
DEXCOM INC	8,040
DIAMONDBACK ENERGY INC	3,841

DIAMONDROCK HOSPITALITY CO	7,516
DICKS SPORTING GOODS INC	5,588
DIEBOLD NIXDORF INC	1,207
DIGI INTERNATIONAL CORP	1,248
DIGITAL RLTY TR INC	8,180
DIGITALOCEAN HLDGS INC	2,350
DIME COMMUNITY BANCSHARES IN	1,153
DIODES INC	1,619
DISNEY WALT CO (HOLDING CO)	37,224
DOCUSIGN INC	5,640
DOLBY LABORATORIES INC CL A	1,680
DOLLAR GEN CORP NEW	4,529
DOLLAR TREE INC	4,128
DOMINION RESOURCES INC	17,287
DOMINO'S PIZZA INC	712
DONALDSON CO INC	3,533
DONNELLEY FINL SOLUTIONS INC	909
DOORDASH INC	29,574
DORIAN LPG LTD	1,128
DORMAN PRODUCTS INC	1,007
DOUBLEVERIFY HLDGS INC	4,531
DOUGLAS EMMETT INC	6,220
DOVER CORP	2,825
DOW INC	14,490
DOXIMITY INC	3,320
DRAFTKINGS INC. COMMON STOCK	41,050
DREAM FINDERS HOMES INC	1,050
DROPBOX INC	4,459
DT MIDSTREAM INC	2,936
DTE ENERGY CO	4,278
DUKE ENERGY CORP NEW COM	15,992
DUOLINGO INC	1,161
DUOLINGO INC CL A COM	8,249
DUPONT DE NEMOURS INC	1,553
DUTCH BROS INC	3,599
DXC TECHNOLOGY CO	5,996
DXP ENTERPRISES INC	439
DYCOM INDUSTRIES INC	821
DYNATRACE HOLDINGS LLC	8,375
E.L.F BEAUTY INC	1,383
EAGLE BANCORP INC	1,141
EAGLE MATERIALS INC	939
EAST WEST BANCORP INC	4,015
EASTERLY GOVERNMENT PROPERTI	1,294

EASTERN BANKSHARES INC	5,034
EASTGROUP PROPERTIES INC	1,521
EASTMAN CHEMICAL CO	3,803
EATON CORP PLC	8,114
EBAY INC	9,889
ECHOSTAR CORP	2,750
ECOLAB INC	5,192
EDGEWELL PERS CARE CO	1,846
EDISON INTERNATIONAL	7,970
EDWARDS LIFESCIENCES CORP	12,190
ELANCO ANIMAL HEALTH INC	13,948
ELECTRONIC ARTS INC	4,890
ELEMENT SOLUTIONS INC	7,900
ELEVANCE HEALTH INC	4,758
ELLINGTON FINANCIAL INC	4,200
EMCOR GROUP INC	950
EMERSON ELECTRIC CO	11,615
EMPLOYERS HOLDINGS INC	640
ENACT HLDGS INC	1,000
ENCOMPASS HEALTH CORP	2,816
ENCORE CAPITAL GROUP INC	850
ENERGIZER HLDGS INC NEW	2,343
ENERPAC TOOL GROUP CORP	2,110
ENERSYS	1,107
ENOVA INTL INC	873
ENOVIS CORP	1,872
ENPHASE ENERGY INC	4,491
ENPRO INDUSTRIES INC	739
ENTEGRIS INC	4,500
ENTERGY CORP	8,829
ENVISTA HOLDINGS CORPORATION	4,573
EOG RESOURCES INC	11,581
EPAM SYSTEMS INC	1,873
EPLUS INC	956
EPR PPTYS COM SH BEN INT	2,120
EQT CORP	12,306
EQUIFAX INC	2,564
EQUINIX INC	2,002
EQUITABLE HLDGS INC	8,210
EQUITY LIFESTYLE PPTYS INC	5,498
EQUITY RESIDENTIAL	7,043
ERIE INDEMNITY CO	513
ESAB CORP	1,600
ESCO TECHNOLOGIES INC	921

ESSENT GROUP LTD	3,059
ESSENTIAL PROPERTIES REALTY	7,150
ESSENTIAL UTILITIES INC	7,798
ESSEX PROPERTY TRUST INC	1,324
ESTEE LAUDER COMPANIES CL A	4,822
ETSY INC	3,289
EURONET WORLDWIDE INC	1,219
EVERCORE PARTNERS INC	1,090
EVEREST RE GROUP LTD	884
EVERGY INC	4,733
EVERSOURCE ENERGY	7,566
EVERTEC INC	2,351
EVERUS CONSTRUCTION GROUP IN	1,762
EXELIXIS INC	7,577
EXELON CORP	20,742
EXLSERVICE HOLDINGS	4,455
EXP WORLD HLDGS INC	2,400
EXPAND ENERGY CORP	4,402
EXPEDIA INC	2,533
EXPEDITORS INTL WASH INC	2,881
EXPONENT INC	1,367
EXTRA SPACE STORAGE INC	4,354
EXTREME NETWORKS INC	4,605
EXXON MOBIL CORP	86,240
EZCORP INC	1,913
F&G ANNUITIES & LIFE INC	1,281
F.N.B. CORP	9,887
F5 NETWORKS INC	1,187
FABRINET	1,059
FACTSET RESEARCH SYSTEMS INC	780
FAIR ISAAC CORP	2,063
FASTENAL CO	23,652
FB FINANCIAL CORPORATION	1,252
FEDERAL REALTY INVESTMENT TR	1,589
FEDERAL SIGNAL CORP	2,159
FEDERATED INVESTORS INC CL B	2,167
FEDEX CORP	4,559
FEDEX FREIGHT HOLDING CO INC	2,279
FERRARI N V COMMON STOCK	245
FIDELITY NATIONAL FINANCIAL	7,715
FIDELITY NATIONAL INFORMATIO	10,907
FIFTH THIRD BANCORP	38,428
FIGMA INC	22,929
FIRST ADVANTAGE CORP NEW	2,620

FIRST AMERICAN FINANCIAL COR	2,965
FIRST BANCORP	6,829
FIRST COMMONWEALTH FINL GROU	3,327
FIRST FINANCIAL BANCORP	3,380
FIRST FINANCIAL BANKSHARES I	3,690
FIRST HAWAIIAN INC	4,550
FIRST HORIZON NATIONAL CORP	14,180
FIRST INDUSTRIAL REALTY TRUS	3,748
FIRST INTERSTATE BANCSYSTEM	2,903
FIRST REPUBLIC BANK	3,419
FIRST SOLAR INC	7,371
FIRSTCASH HOLDINGS INC	1,075
FIRSTENERGY CORP	10,566
FISERVE INC	11,696
FIVE BELOW INC	1,571
FLEXTRONICS INTERNATIONAL SN	7,600
FLOOR & DECOR HOLDINGS	16,039
FLOWERS FOODS INC	7,159
FLOWSERVE CORP	3,700
FLUOR CORP	4,109
FMC CORP	4,395
FORD MOTOR	80,295
FORMFACTOR INC	2,656
FORTINET INC	13,091
FORTIVE CORP	7,013
FORTREA HOLDINGS INC	3,217
FORTUNE BRANDS INNOVATIONS I	3,780
FOUR CORNERS PROPERTY TRUST	2,901
FOX CORP	7,193
FOX FACTORY HOLDING CORP	69,534
FRANKLIN BSP REALTY TRUST IN	2,958
FRANKLIN ELECTRIC CO INC	1,384
FRANKLIN RESOURCES INC	6,376
FREEPORT-MCMORAN INC.	29,508
FRESENIUS ICAL CARE	50,500
FRESH DEL MONTE PRODUCE INC	1,090
FRESHPET INC	1,730
FRONTDOOR INC	2,542
FT WASH FOCUSED EQTY SECURIT	51,672,678
FTI CONSUTLTING INC	976
FUJITSU LIMITED	88,690
FULTON FINANCIAL CORP	5,921
GAMESTOP CORP	1,131
GAMESTOP CORP CL A	11,313

GAMING & LEISURE PPTYS INC	8,091
GAP (THE)	6,007
GARMIN LTD	3,161
GARTNER INC CL A	1,577
GATES INDL CORP PLC	8,716
GATX CORP	994
GE HEALTHCARE INC	18,800
GE VERNOVA INC	5,651
GENERAC HOLDINGS INC	1,216
GENERAL DYNAMICS CORP	5,216
GENERAL ELECTRIC CO	21,836
GENERAL MILLS INC	10,996
GENERAL MTRS CO	41,291
GENPACT LTD	4,823
GENTEX CORP	6,697
GENTHERM INC	1,181
GENUINE PARTS	2,860
GENWORTH FINANCIAL INC CL A	13,742
GEO GROUP INC	4,421
GETTY REALTY CORP	1,514
GIBRALTAR INDUSTRIES INC	1,126
G-III APPAREL GROUP LTD	1,546
GILEAD SCIENCES INC	33,763
GLACIER BANCORP INC	3,674
GLAUKOS CORP	1,946
GLOBAL NET LEASE INC	6,994
GLOBAL PAYMENTS INC	5,099
GLOBE LIFE INC	13,459
GLOBUS ICAL INC	3,386
GODADDY INC	2,902
GOGO INC	202
GOLDMAN SACHS GROUP INC	6,262
GOODYEAR TIRE & RUBBER	10,000
GOOSEHEAD INS INC	835
GRACO INC	4,801
GRAHAM HOLDINGS CO	102
GRAINGER (W W) INC	913
GRAND CANYON EDUCATION INC	793
GRANITE CONSTRUCTION INC	1,569
GRAPHIC PACKAGING HOLDING CO	8,800
GREEN BRICK PARTNERS INC	966
GREIF INC CL A	939
GRIFFON CORP	1,364
GROCERY OUTLET HOLDING CORP	3,116

GROUP 1 AUTOMOTIVE INC	406
GUARDANT HEALTH INC	12,857
GUIDEWIRE SOFTWARE INC	2,370
GXO LOGISTICS INC	3,347
H B FULLER CO	1,893
HAEMONETICS CORP/MASS	1,453
HALLIBURTON CO	17,883
HALOZYME THERAPEUTICS INC	3,398
HAMILTON LANE INC	1,170
HANCOCK HOLDING CO	2,430
HANMI FINANCIAL CORP	1,084
HANNON ARMSTRONG SUSTAINABLE	4,363
HANOVER INSURANCE GROUP INC	1,009
HARLEY DAVIDSON INC	3,872
HARMONIC INC	3,743
HARMONY BIOSCIENCES HLDGS IN	1,053
HARTFORD FINL SERVICES GROUP	5,913
HASBRO INC	2,703
HAWAIIAN ELECTRIC INDS	5,908
HAWKINS INC	672
HAYWARD HLDGS INC	5,449
HCA HOLDINGS INC	9,139
HCI GROUP INC	254
HEALTHCARE REALTY TRUST INC	9,830
HEALTHCARE SERVICES GROUP	2,638
HEALTHEQUITY INV	2,375
HEALTHPEAK PROPERTIES INC	14,395
HEALTHSTREAM INC	859
HEARTLAND EXPRESS INC	1,658
HECLA MNG CO	19,467
HEIDELBERG MATERIALS AG	33,900
HELIX ENERGY SOLUTIONS GROUP	5,082
HELMERICH & PAYNE	3,431
HENRY SCHEIN INC	2,546
HERITAGE FINANCIAL CORP	1,250
HERSHEY CO	3,046
HERTZ GLOBAL HLDGS INC	5,616
HEWLETT PACKARD ENTERPRISE C	26,999
HEXCEL CORP	2,402
HF SINCLAIR CORP	4,489
HIGHWOODS PROPERTIES INC	3,719
HILLTOP HOLDINGS INC	1,633
HILTON GRAND VACATIONS INC	1,782
HILTON WORLDWIDE HLDGS INC	4,778

HIMS & HERS HEALTH INC	5,843
HITACHI LIMITED	49,860
HNI CORP	2,261
HOME BANCSHARES INC	5,446
HOME DEPOT INC	20,437
HONEYWELL AEROSPACE INC	6,724
HONEYWELL INTERNATIONAL INC	6,724
HOPE BANCORP INC	4,256
HORACE MANN EDUCATORS	1,457
HORMEL FOODS CORP	5,994
HOST HOTELS & RESORTS INC	14,415
HOULIHAN LOKEY INC	1,430
HOWMET AEROSPACE INC	8,325
HP INC	19,268
HUB GROUP INC CL A	2,122
HUBBELL INC	1,106
HUMANA INC	2,472
HUNT (JB) TRANSPORT SERVICES	1,588
HUNTINGTON BANCSHARES	41,883
HUNTINGTON INGALLS INDS INC	3,332
HYATT HOTELS CORP	1,215
IAC INC	2,260
ICHOR HOLDINGS LTD COMMON ST	1,023
ICU IAL INC	707
IDACORP INC	1,414
IDEX CORP	1,560
IDEXX LABORATORIES INC	3,322
ILLINOIS TOOL WORKS	5,508
ILLUMINA INC	4,390
IMPINJ INC	800
INCYTE CORP	20,632
INDEPENDENCE REALTY TRUST	6,288
INDEPENDENT BANK CORP	1,635
INDIVIOR PHARMACEUTICALS INC	4,238
ING GROUP N V ADR	98,420
INGERSOLL-RAND INC	7,502
INGEVITY CORP	1,263
INGREDION INC	1,857
INNOSPEC INC	881
INNOVATIVE INDUSTRIAL PROPER	996
INNOVEX INTERNATIONAL INC	1,224
INNOVIVA INC	2,234
INSIGHT ENTERPRISES INC	1,086
INSPERITY INC	1,203

INSPIRE SYS INC	917
INSTALLED BUILDING PRODUCTS	716
INSULET CORP	5,964
INTEGER HLDGS CORP	1,179
INTEGRA LIFESCIENCES HLDGS C	2,570
INTEL CORP	97,721
INTER PARFUMS INC	635
INTERACTIVE BROKERS GROUP IN	9,009
INTERCONTINENTAL EXCHANGE, I	11,829
INTERDIGITAL INC	750
INTERFACE INC	2,092
INTERNATIONAL BANCSHARES COR	1,502
INTERNATIONAL BUSINESS MACHI	21,751
INTERNATIONAL FLAVORS/FRAG	5,267
INTERNATIONAL PAPER	10,862
INTERNATIONAL SEAWAYS INC	1,400
INTESA SANPAOLO S P A	47,400
INTUIT INC	5,762
INTUITIVE SURGICAL INC	7,347
INVENTRUST PPTYS CORP	2,620
INVESCO LTD	75,786
INVITATION HOMES INC	11,728
IPH PHOTONICS CORP	753
IQVIA HOLDINGS INC	3,425
IRIDIUM COMMUNICATIONS INC	3,397
IRON MOUNTAIN INC	6,039
ITAU UNIBANCO HLDG SA	236,513
ITOCHU CORP	177,600
ITRON INC	1,607
ITT INC	2,491
J & J SNACK FOODS CORP	532
JABIL CIRCUIT INC	6,050
JACK HENRY & ASSOCIATES INC	1,502
JACKSON FINANCIAL INC	2,349
JACOBS SOLUTIONS INC	8,135
JANUS HENDERSON GROUP PLC	3,617
JAPAN TOBACCO INC	116,400
JAZZ PHARMACEUTICALS PLC	1,788
JBG SMITH PROPERTIES	2,635
JD COM INC	19,200
JEFFERIES FINL GROUP INC	4,655
JETBLUE AIRWAYS CORP	11,443
JOHN B SANFILIPPO & SON INC	317
JOHN BEAN TECHNOLOGIES CORP	1,624

JOHNSON & JOHNSON	49,752
JOHNSON CTLS INTL PLC	12,650
JONES LANG LASALLE INC	1,364
JP MORGAN CHASE & CO	60,603
KADANT INC	415
KAISER ALUMINUM CORP	568
KAR AUCTION SERVICES INC	3,728
KB FINANCIAL GROUP INC	21,470
KB HOME	1,889
KBR INC	3,987
KEMPER CORPORATION	1,839
KENNAMETAL INC	2,633
KENVUE INC	39,556
KEURIG DR PEPPER INC	24,619
KEYCORP	20,447
KEYSIGHT TECHNOLOGIES INC	3,519
KILROY REALTY CORP	2,983
KIMBERLY CLARK CORP	6,853
KIMCO REALTY CORP	13,990
KINDER MORGAN INC	39,794
KINETIK HOLDINGS INC	1,177
KINSALE CAPITAL GROUP INC	611
KIRBY CORP	1,577
KITE REALTY GROUP TRUST	6,210
KKR & CO INC	13,868
KLA-TENCOR CORP	34,319
KNIFE RIVER CORP	14,380
KNIGHT-SWIFT TRANSPORTATION	4,555
KNOWLES CORP	2,916
KODIAK GAS SVCS INC	3,169
KOHL'S CORP	3,850
KOMATSU LTD	30,920
KONINKLIJKE AHOLD DELHAIZE N	47,030
KONTOOR BRANDS INC	1,755
KOPPERS HOLDINGS INC	743
KORN/FERRY INTERNATIONAL	1,944
KRAFT HEINZ CO	17,989
KRATOS DEFENSE & SECURITY	5,286
KROGER CO	48,277
KRYSTAL BIOTECH INC	910
KULICKE & SOFFA INDUSTRIES	1,792
KYNDRYL HOLDINGS INC	5,680
L3HARRIS TECHNOLOGIES INC	3,857
LABCORP HOLDINGS INC	1,710

LAKELAND FINANCIAL CORP	903
LAM RESEARCH CORP	25,988
LAMAR ADVERTISING CO A	2,473
LAMB WESTON HOLDINGS INC	4,742
LANCASTER COLONY CORP	570
LANDSTAR SYSTEM INC	1,037
LANTHEUS HOLDINGS INC	1,835
LAS VEGAS SANDS CORP	7,098
LATTICE SEMICONDUCTOR CORP	3,896
LAUREATE EDUCATION, INC. COM	4,476
LAZARD INC	3,861
LA-Z-BOY INC	1,546
LCI INDS	905
LEAR CORP	1,515
LEGALZOOM COM INC	3,870
LEGGETT AND PLATT INC	4,691
LEIDOS HLDGS INC	2,673
LEMAITRE VASCULAR INC	688
LEMONADE INC	15,625
LENNAR CORP CL A	4,731
LENNOX INTERNATIONAL INC	661
LENOVO GROUP LTD	33,500
LGI HOMES INC	729
LIBERTY ENERGY INC.	5,900
LIFE TIME GROUP HOLDINGS INC	5,164
LIFE360 INC. COMMON STOCK	2,619
LIFESTANCE HEALTH GROUP INC	6,664
LIGAND PHARMACEUTICALS INC	670
LILLY (ELI) & CO	16,425
LINCOLN ELECTRIC HOLDINGS IN	1,649
LINCOLN NATIONAL	5,819
LINDSEY CORP	390
LINEAGE INC	13,440
LIQUIDIA CORPORATION	2,344
LIQUIDITY SERVICES INC	962
LITHIA MOTORS INC	702
LITTELFUSE INC	716
LIVANOVA PLC	1,606
LIVE NATION INC	3,223
LIVERAMP HOLDINGS INC	2,174
LKQ CORP	8,765
LOCKHEED MARTIN	4,236
LOEW'S CORP	3,626
LOUISIANA PACIFIC	1,833

LOWE'S COS	11,629
LTC PROPERTIES INC	1,441
LULULEMON ATHLETICA	2,312
LUMEN TECHNOLOGIES INC	32,878
LUMENTUM HLDGS INC	1,450
LXP INDUSTRIAL TRUST	1,994
LYFT INC	13,497
LYONDELLBASELL INDUSTRIES NV	5,326
M & T BANK CORP	3,406
M/I HOMES INC	902
MACERICH CO	8,734
MACOM TECHNOLOGY SOLUTIONS	1,884
MACY'S INC	7,596
MADISON SQUARE GARDEN CO NEW	620
MADISON SQUARE GARDEN ENTERT	902
MAGNOLIA OIL & GAS CORP	6,218
MANHATTAN ASSOCIATES INC	1,788
MANPOWER INC	1,600
MANULIFE FINL CORP	46,660
MAPLEBEAR INC	4,800
MARATHON DIGITAL HOLDINGS IN	12,307
MARATHON PET PETE CORP	13,210
MARCUS & MILLICHAP INC	895
MARINEMAX INC	767
MARKETAXESS HOLDINGS INC	1,272
MARRIOTT INTERNATIONAL CL A	4,709
MARRIOTT VACATIONS WORLDWIDE	916
MARSH & MCLENNAN	9,734
MARTEN TRANSPORT LTD	2,049
MARTIN MARIETTA MATERIALS	1,257
MARUBENI CORP	6,330
MARVELL TECHNOLOGY INC	18,141
MASCO CORP	4,357
MASTEC INC	1,754
MASTERBRAND INC	7,932
MASTERCARD INC	19,117
MATADOR RESOURCES CO	3,153
MATCH GROUP INC NEW	8,077
MATERION CORP	729
MATSON INC	1,074
MATTEL INC	10,115
MATTHEWS INTERNATIONAL CORP	1,090
MAXIMUS INC	1,721
MAXLINEAR INC	2,567

MCCORMICK & CO	5,207
MCDONALD'S CORP	14,702
MCKESSON CORP	3,662
MDU RESOURCES GROUP INC	7,190
BLACKROCK EXUS FUND B	496,525,471
ICAL PROPERTIES TRUST INC	17,280
LINE INC	29,489
PACE HOLDINGS INC	640
TRONIC INC	50,512
MERCHANTS BANCORP IND	1,000
MERCK & CO INC NEW	51,026
MERCURY COMPUTER SYSTEMS	1,819
MERCURY GENERAL CORP	946
MERIT ICAL SYSTEMS INC	2,021
MERITAGE HOMES CORP	2,295
META FINANCIAL GROUP INC	787
META PLATFORMS INC	53,112
METLIFE INC	11,877
METTLER-TOLEDO INTERNATIONAL	422
MGE ENERGY INC	1,285
MGIC INVESTMENT CORP	6,689
MGM RESORTS INTERNATIONAL	48,867
MICROCHIP TECHNOLOGY INC	11,066
MICRON TECHNOLOGY	27,920
MICROSOFT	153,975
MID AMERICA APT COMMUNITIES	2,408
MIDDLEBY CORP	1,341
MIDDLESEX WTR CO	627
MILLERKNOLL INC	2,824
MILLROSE PROPERTIES INC	5,195
MINERALS TECHNOLOGIES INC	1,159
MIRION TECHNOLOGIES INC	7,570
mitsubishi UFJ FINANCIAL JA	154,570
MKS INSTRUMENTS INC	1,915
MODERNA INC	30,476
MOELIS & CO	2,450
MOHAWK INDUSTRIES INC	1,774
MOLINA HEALTHCARE INC	1,737
MOLSON COORS BREWING CO CL B	3,552
MONARCH CASINO & RESORT INC	438
MONDELEZ INTERNATIONAL INC	26,632
MONOLITHIC POWER SYSTEMS INC	983
MONSTER BEVERAGE CORP	14,453
MOODY'S CORP	3,182

MOOG INC CL A	800
MORGAN STANLEY	32,122
MORNINGSTAR INC	730
MOSIAC CO	6,523
MOTOROLA SOLUTIONS INC	3,442
MP MATERIALS CORP	3,900
MSA SAFETY INC	1,021
MSC INDUSTRIAL DIRECT CO A	1,363
MSCI INC	1,603
MUELLER INDUSTRIES INC	3,184
MUELLER WATER PRODUCTS INC	5,600
MURPHY OIL CORP	4,163
MURPHY USA INC	499
MYR GROUP INC	536
N-ABLE INC	2,280
NAPCO SEC TECHNOLOGIES INC	1,218
NASDAQ INC	8,515
NASPERS LIMITED	170,150
NATIONAL BANK HOLDINGS COR	1,070
NATIONAL BEVERAGE CORP	830
NATIONAL FUEL GAS CO	2,592
NATIONAL HEALTHCARE CORPORAT	480
NATIONAL PRESTO INDUSTRIES	179
NATIONAL RETAIL PROPERTIES I	5,482
NATIONAL STORAGE AFFILIATES	2,154
NATIONAL VISION HOLDINGS INC	2,810
NATWEST GROUP PLC	153,480
NAVIENT CORP	2,818
NBT BANCORP INC	1,526
NCR ATLEOS CORP	2,419
NCR CORP	4,839
NEOGEN CORP	7,637
NEOGENOMICS INC	4,483
NETAPP INC	20,142
NETEASE INC	13,000
NETFLIX INC	107,184
NETSCOUT SYSTEMS INC	2,420
NETSTREIT CORP	3,316
NEUROCRINE BIOSCIENCES INC	2,905
NEW JERSEY RESOURCES CORP	2,703
NEW LINDE PLC	9,827
NEW YORK COMMUNITY BANCORP	1
NEW YORK COMMUNITY BANCORP I	7,911
NEW YORK MORTGAGE TRUST INC	3,321

NEW YORK TIMES CL A	4,706
NEWELL BRANDS INC	13,605
NEWMARKET CORP	225
NEWMONT MINING	37,394
NEWS CORP	2,294
NEWS CORP NEW	7,777
NEXPOINT RESIDENTIAL TRUST I	841
NEXSTAR IA GROUP INC COMM	820
NEXTERA ENERGY INC	42,364
NEXTRACKER INC	4,166
NICOLET BANKSHARES INC	396
NIKE INC CL B	45,367
NISOURCE INC	9,664
NMI HOLDINGS INC	2,657
NOBLE CORP PLC	4,152
NORDSON CORP	1,112
NORFOLK SOUTHERN CORP	4,665
NORTHERN OIL AND GAS INC MN	3,330
NORTHERN TRUST CORP	4,030
NORTHROP GRUMMAN CORP	2,796
NORTHWEST BANCSHARES INC	4,520
NORTHWEST NATURAL HOLDING CO	1,240
NORTHWESTERN CORP	1,558
NORTONLIFELOCK INC	54,267
NORWEGIAN CRUISE LINE HLDGS	9,027
NOV INC	10,508
NOVANTA INC	1,009
NOVARTIS AG	12,350
NOW INC	6,315
NRG ENERGY INC	19,184
NUCOR CORP	4,825
NUTANIX INC	7,575
NVENT ELECTRIC PLC	4,713
NVIDIA CORP	534,868
NVR INC	61
NXP SEMICONDUCTORS NV	17,225
OCCIDENTAL PETROLEUM	13,920
OCEANEERING INTERNATIONAL IN	3,571
ODDITY TECH LTD	20,194
OFG BANCORP	1,694
OGE ENERGY CORP	5,675
O-I GLASS INC	5,548
OKTA INC	4,911
OLD DOMINION FREIGHT LINE	3,877

OLD NATIONAL BANCORP	9,726
OLD REPUBLIC INTERNATIONAL C	6,586
OLIN CORP	3,953
OLLIE'S BARGAIN OUTLET HOLDI	1,623
OMEGA HEALTHCARE INVESTORS	8,324
OMNIAB INC	220
OMNICELL INC	1,566
OMNICOM GROUP	6,689
ON SEMICONDUCTOR	8,665
ONE GAS INC	1,515
ONEOK INC	23,220
ONESPAWORLD HOLDINGS LIMITED	3,449
ONTO INNOVATION INC	1,419
OPTION CARE HEALTH INC	4,266
ORACLE CORP	36,625
O'REILLY AUTOMOTIVE INC	17,760
ORGANON & CO	9,228
ORIX CORP	70,700
ORMAT TECHNOLOGIES INC	1,709
OSHKOSH CORP	1,851
OSI SYSTEMS INC	564
OTIS WORLDWIDE CORP	8,149
OTTER TAIL CORP	1,518
OUTFRONT IA INC	5,179
OVINTIV INC	7,725
OWENS CORNING NEW	2,402
P G & E CORP	45,224
PACCAR INC	10,780
PACIRA BIOSCIENCES INC	1,633
PACKAGING CORP OF AMERICA	1,837
PALANTIR TECHNOLOGIES INC	47,498
PALO ALTO NETWORKS INC	16,257
PALOMAR HOLDINGSINC	899
PAPA JOHNS INTERNATIONAL INC	1,134
PAR PACIFIC HOLDINGS INC	1,735
PARAMOUNT SKYDANCE CORP	12,253
PARK HOTELS RESORTS INC	6,503
PARK NATIONAL CORPORATION	514
PARKER HANNIFIN	3,673
PARSONS CORP DEL	1,270
PATRICK INDUSTRIES INC	1,159
PATTERSON-UTI ENERGY INC	11,805
PAYCHEX INC	6,597
PAYCOM SOFTWARE INC	1,437

PAYLOCITY HOLDING CORP	1,147
PAYONEER GLOBAL INC	7,100
PAYPAL HLDGS INC	20,359
PBF ENERGY INC	2,422
PC CONNECTION INC	402
PDD HOLDINGS INC	10,690
PDF SOLUTIONS INC	1,049
PEABODY ENERGY CORP	4,000
PEBBLEBROOK HOTEL TRUST	3,904
PEDIATRIX ICAL GROUP INC	3,005
PEGASYSTEMS INC	2,600
PELTON INTERACTIVE INC	13,788
PENGUIN SOLUTIONS INC	1,781
PENN NATIONAL GAMING INC	4,398
PENNYMAC MORTGAGE INVESTMENT	3,226
PENSKE AUTOMOTIVE GROUP INC	544
PENTAIR PLC	3,401
PENUMBRA INC	1,070
PEPSICO INC	28,269
PERDOCEO EDUCATION CORP	2,414
PERFORMANCE FOOD GROUP CO	4,524
PERKINELMER INC	2,491
PERMIAN RESOURCES CORP	22,472
PERRIGO CO PLC	4,704
PETROLEO BRASILEIRO S A BR	98,370
PFIZER INC	116,771
PHIBRO ANIMAL HEALTH CORP	723
PHILIP MORRIS INTL INC	32,016
PHILLIPS 66	8,474
PHILLIPS EDISON & CO INC	4,000
PHINIA INC	1,261
PHOTRONICS INC	2,195
PILGRIMS PRIDE CORP NEW	1,604
PINNACLE FINANCIAL PARTNERS	4,323
PINNACLE WEST CAPITAL	2,342
PINTEREST INC	14,759
PIPER SANDLER COS	2,304
PITNEY BOWES INC	5,129
PJT PARTNERS INC	800
PLANET FITNESS INC	2,310
PLEXUS CORP	921
PNC FINANCIAL SERVICES GROUP	8,139
PNM RESOURCES INC	2,813
POLARIS INDUSTRIES INC	1,608

POOL CORP	5,104
PORTLAND GENERAL ELECTRIC CO	3,200
POST HOLDINGS INC	1,255
POWELL INDUSTRIES INC	963
POWER INTEGRATIONS INC	1,871
PPG INDUSTRIES INC	4,774
PPL CORP	15,217
PREFERRED BANK	446
PRESTIGE BRANDS HOLDINGS INC	1,773
PRICE T ROWE GROUP INC	4,576
PRICESMART INC	891
PRIMERICA INC	940
PRIMORIS SVCS CORP	1,795
PRINCIPAL FINANCIAL GROUP	4,324
PRIVIA HEALTH GROUP INC	3,100
PROCTER & GAMBLE	48,371
PROG HOLDINGS INC	1,396
PROGRESS SOFTWARE CORP	1,548
PROGRESSIVE CORP OHIO	12,096
PROGYNY INC	2,639
PROLOGIS INC	19,103
PROSPERITY BANCSHARES INC	2,913
PROTAGONIST THERAPEUTICS INC	2,000
PROTO LABS INC	816
PROVIDENT FINANCIAL SERVICES	4,422
PRUDENTIAL FINANCIAL GROUP	7,275
PRYSMIAN S.P.A.	34,150
PTC INC	2,477
PTC THERAPEUTICS INC	2,626
PUBLIC SERVICE ENTERPRISE IN	10,227
PUBLIC STORAGE INC	3,158
PULTEGROUP INC	4,170
PURE STORAGE INC	9,127
PVH CORP	1,400
Q2 HOLDINGS INC	1,983
QNITY ELECTRONICS INC	4,302
QORVO INC	2,754
QUAKER CHEMICAL CORP	446
QUALCOMM INC	38,921
QUALYS INC	973
QUANEX BLDG PRODS CORP	1,187
QUANTA SERVICES INC	3,046
QUEST DIAGNOSTICS INC	2,287
QUIDELORTHO CORP	1,916

QUINSTREET INC	1,834
QXO INC	35,327
RADIAN GROUP INC	4,807
RADNET INC	2,235
RALLIANT CORP	3,837
RALPH LAUREN CORP	870
RAMBUS INC	3,188
RANGE RESOURCES CORP	7,064
RAYMOND JAMES FINANCIAL INC	3,787
RAYONIER INC	8,536
RAYTHEON TECHNOLOGIES CORP	27,374
RB GLOBAL INC	5,256
RBC BEARINGS INC	2,867
REALTY INCOME CORP	18,045
RECURSION PHARMACEUTICALS IN	28,618
RED ROCK RESORTS INC	1,568
REDWOOD TRUST INC	4,159
REGAL BELOIT CORP	1,881
REGENCY CENTERS CORP	3,362
REGENERON PHARMACEUTICALS IN	2,158
REGIONS FINANCIAL CORP	18,720
REINSURANCE GROUP OF AMERICA	1,911
RELIANCE STEEL & ALUMINUM	1,542
REMITLY GLOBAL INC	5,658
RENAISSANCERE HOLDINGS LTD	1,266
RENASANT CORP	3,259
RENT A CENTER INC	1,897
RENTOKIL INITIAL PLC	17,970
REPLIGEN CORP	1,451
REPSOL YPF SA SP A	98,180
REPUBLIC SERVICES INC	4,177
RESIDEO TECHNOLOGIES INC	4,746
RES INC	3,029
REX AMERICAN RESOURCES CORP	1,110
REXFORD INDUSTRIAL REALTY IN	6,617
REYNOLDS CONSUMER PRODS INC	1,797
RH	450
RINGCENTRAL INC	2,600
RIO TINTO ADR	24,440
RITHM CAPITAL CORP. COMMON S	19,005
RIVIAN AUTOMOTIVE INC COMMON	24,621
RLI CORP	2,276
ROBERT HALF INTL INC	3,650
ROBINHOOD MKTS INC	15,775

ROBLOX CORPORATION CL A	23,672
ROCKWELL AUTOMATION INC	2,318
ROGERS CORP	577
ROIVANT SCIENCES LTD	12,307
ROKU INC	3,818
ROLLINS INC	11,023
ROPER TECHNOLOGIES INC	2,208
ROSS STORES INC	6,800
ROYAL CARIBBEAN CRUISES LTD	5,084
ROYAL DUTCH SHELL PLC ADR	28,860
ROYAL GOLD INC	2,290
RPC INC	2,964
RPM INTERNATIONAL INC	3,656
RUSH ENTERPRISES CL A	2,200
RUSH STREET INTERACTIVE INC	3,585
RXO INC	5,585
RYAN SPECIALTY HOLDINGS INC	2,830
RYDER SYSTEM INC	1,200
RYMAN HOSPITALITY PPTYS INC	2,050
S&P GLOBAL INC	6,481
S&T BANCORP INC	1,394
SABR CORP	12,236
SABRA HEALTH CARE REIT	6,546
SAFEHOLD INC	678
SAFETY INSURANCE GROUP INC	524
SAIA INC	770
SALESFORCE.COM	17,046
SALLY BEAUTY HLDG	3,812
SAMSARA INC COMMON STOCK	49,287
SANDISK CORP	3,028
SANMINA CORP	1,500
SANOFI AVENTIS	27,330
SAREPTA THERAPEUTICS INC	2,690
SAUL CENTERS INC	433
SBA COMMUNICATIONS CORP NEW	2,215
SCANSOURCE INC	897
SCHLUMBERGER LTD	31,113
SCHNEIDER NATIONAL INC	1,300
SCHOLASTIC CORP	703
SCHRODINGER INC	1,700
SCHWAB (CHARLES) CORP	35,060
SCIENCE APPLICATIONS INTL	1,341
SCOTTS MIRACLE GRO CO CL A	1,128
SEACOAST BANKING CORP OF FLO	3,617

SEAGATE TECHNOLOGY HOLDINGS	4,336
SEI INVESTMENTS CO	2,704
SELECT ICAL HLDGS CORP	3,678
SELECTIVE INSURANCE GROUP	1,700
SEMPRA	20,042
SEMTECH CORP	2,700
SENSATA TECHNOLOGIES HOLDING	4,140
SENSIENT TECHNOLOGIES CORP	1,484
SERVICE CORP INTL	4,144
SERVICENOW INC	21,160
SERVISFIRST BANCSHARES INC	1,741
SEZZLE INC	500
SHAKE SHACK INC	1,329
SHARKNINJA INC	12,793
SHENANDOAH TELECOMMUNICATION	1,782
SHERWIN WILLIAMS	4,706
SHIFT4 PMTS INC	1,860
SHIONOGI & CO LTD	162,870
SHOPIFY INC	29,336
SIGNATURE BANK	1,191
SIGNET JEWELERS LIMITED COMM	1,432
SILGAN HOLDINGS INC	2,393
SILICON LABORATORIES INC	979
SIMMONS FIRST NATIONAL CORP	4,571
SIMON PROPERTY GROUP INC	6,310
SIMPSON MANUFACTURING CO INC	1,221
SIRIUSPOINT LTD COMMON STOCK	3,027
SIRIUSXM HOLDINGS INC	5,274
SITIME CORP	650
SIX FLAGS ENTERTAINMENT CORP	3,328
SJW GROUP	936
SKYLINE CORP	1,830
SKYWEST INC	1,472
SKYWORKS SOLUTIONS INC	3,303
SL GREEN REALTY CORP	2,398
SLM CORP	5,987
SM ENERGY CO	7,668
SMITH & NEPHEW PLC UK ADR	49,600
SMUCKER J M CO	2,195
SMURFIT WESTROCK PLC	8,508
SNAP ON INC	1,079
SNOWFLAKE INC	8,064
SOLAREEDGE TECHNOLOGIES INC	2,050
SOLSTICE ADVANCED MATERIALS	4,650

SOLVENTUM CORP	2,635
SOMNIGROUP INTERNATIONAL INC	21,469
SONIC AUTOMOTIVE INC	463
SONOCO PRODUCTS CO	2,754
SONOS INC	4,534
SONY FINANCIAL GROUP INC	1
SOTERA HEALTH CO	6,678
SOUTHERN CO	22,511
SOUTHSIDE BANCSHARES INC	1,086
SOUTHSTATE BANK CORP	2,846
SOUTHWEST AIRLINES	10,988
SOUTHWEST GAS CORP	1,760
SPACE EXPL TECHNOLOGIES CORP	9,140
SPIRE INC	1,457
SPRINKLR INC	3,850
SPROUTS FARMERS MARKET INC	2,837
SPS COMMERCE	1,282
SPX TECHNOLOGIES INC	1,464
STAAR SURGICAL CO	1,697
STAG INDUSTRIAL INC	5,120
STANDARD BK GROUP LTD	102,620
STANDARD CHARTERED PLC	29,400
STANDARD MOTOR PRODUCTS INC	662
STANDARDAERO INC	5,500
STANDEX INTERNATIONAL CORP	416
STANLEY BLACK & DECKER	3,170
STARBUCKS CORP	23,362
STARWOOD PPTY TR INC	10,098
STATE STREET CORP	18,740
STEEL DYNAMICS INC	2,917
STELLAR BANCORP INC	1,676
STEPAN CO	753
STEPSTONE GROUP INC	2,524
STERIS PLC	2,024
STERLING INFRASTRUCTURE INC	885
STEVEN MADDEN	2,644
STEWART INFORMATION SERVICES	964
STIFEL FINANCIAL CORP	4,525
STONEX GROUP INC	2,402
STRATEGIC ED INC	798
STRIDE INC	1,437
STRYKER CORP	7,099
SUN LIFE FINL INC	24,890
SUNRUN INC	7,508

SUNSTONE HOTEL INVESTORS INC	6,522
SUPER MICRO COMPUTER INC	10,291
SUPERNUS PHARMACEUTICALS INC	1,905
SWEETGREEN INC	59,862
SYLVAMO CORP	1,179
SYNAPTICS INC	1,142
SYNCHRONY FINL	32,069
SYNNEX CORP	5,641
SYNOPSYS INC	3,787
SYSCO CORP	10,063
T MOBILE US INC	9,890
TAIWAN SEMICONDUCTOR ADR	7,990
TAKE-TWO INTERACTIVE SOFTWARE	3,386
TALEN ENERGY CORP	1,277
TALOS ENERGY INC	3,903
TANDEM DIABETES CARE INC	2,390
TANGER FACTORY OUTLET CENTER	3,719
TAPESTRY INC	12,561
TARGA RES CORP	4,485
TARGET CORP	23,003
TAYLOR MORRISON HOME CORP	2,834
TE CONNECTIVITY PLC	6,127
TECHNIPFMC LTD	46,315
TECHTRONIC INDS LTD	29,100
TELEDYNE TECHNOLOGIES	964
TELEFLEX INC	1,523
TELEPHONE & DATA SYS INC	3,567
TEMPUS AI INC. CL A	21,458
TENET HEALTHCARE CORP	2,546
TENNANT CO	660
TERADATA CORP	3,214
TERADYNE INC	3,353
TEREX CORP	3,020
TERRENO RLTY CORP	3,550
TESLA INC	62,452
TETRA TECHNOLOGIES INC	7,560
TEVA PHARMACEUTICAL	110,750
TEXAS CAPITAL BANCSHARES INC	1,325
TEXAS INSTRUMENTS INC	18,713
TEXAS PACIFIC LAND CORPORATI	1,164
TEXAS ROADHOUSE INC	1,892
TEXTRON INC	14,650
TG THERAPEUTICS INC	4,550
THE CHEFS'S WAREHOUSE INC	1,212

THE COOPER COMPANIES, INC. C	4,117
THE ENSIGN GROUP INC	13,979
THE GREENBRIER COS INC	1,159
THE SIMPLY GOOD FOODS CO	3,039
THE ST. JOE COMPANY	1,216
THE TRADE DESK	7,884
THERMO ELECTRON CORP	7,897
THOR INDUSTRIES INC	1,558
TIDEWATER INC NEW	1,700
TIMKEN CO	1,914
TIMKENSTEEL CORP	1,465
TJX COS INC	23,172
TKO GROUP HOLDINGS INC	1,421
TOKYO ELECTRON LTD	10,330
TOLL BROTHERS INC	2,772
TOMPKINS FINANCIAL CORP	427
TOOTSIE ROLL INDUSTRIES	709
TOPBUILD CORP	808
TORO CO	2,970
TOTALENERGIES SE	28,120
TPG INC	4,617
TRACTOR SUPPLY CO	47,454
TRANE TECHNOLOGIES PLC	4,617
TRANSDIGM GROUP INC	1,152
TRANSICS GROUP INC	1,170
TRANSUNION	5,509
TRAVEL + LEISURE CO	1,892
TRAVELERS COS INC/THE	4,665
TREX CO INC	3,131
TRIMBLE NAVIGATION LIMITED	5,045
TRINITY INDUSTRIES	2,921
TRIPADVISOR INC	3,687
TRIUMPH BANCORP INC	818
TRUIST FINANCIAL CORP	27,053
TRUPANION INC	1,248
TRUSTCO BANK CORP	680
TRUSTMARK CORP	2,179
TTM TECHNOLOGIES INC	2,950
TWILIO INC	4,411
TWO HARBORS INVESTMENT CORP	3,056
TYLER TECHNOLOGIES INC	881
TYSON FOODS INC CL A	5,881
UBER TECHNOLOGIES INC COMMON	42,901
UDR INC	6,196

UFP INDUSTRIES INC	1,653
UFP TECHNOLOGIES INC	240
UGI CORP	5,893
UIPATH INC	12,090
UL SOLUTIONS INC	2,122
ULTA BEAUTY INC	986
ULTRA CLEAN HLDS INC	1,617
UMB FINANCIAL CORP	1,961
UNDER ARMOUR INC	3,614
UNDER ARMOUR INC CL A	6,673
UNIFIRST CORP/MA	501
UNION PACIFIC CORP	12,426
UNITED BANKSHARES INC	3,810
UNITED COMMUNITY BANKS	3,778
UNITED CONTL HLDGS INC	6,726
UNITED FIRE GROUP INC	771
UNITED NATURAL FOOD INC	2,076
UNITED PARCEL SERVICE CL B	15,094
UNITED PARKS & RESORTS INC	992
UNITED RENTALS INC	2,496
UNITED STS LIME & MINERALS I	359
UNITED THERAPEUTICS CORP	3,708
UNITEDHEALTH GROUP INC	18,954
UNITI GROUP INC	5,097
UNITIL CORP	570
UNIVERSAL CORP VA	875
UNIVERSAL DISPLAY CORP	1,226
UNIVERSAL HEALTH SERVICES-B	1,203
UNIVERSAL TECHNICAL INSTITUT	1,682
UNUM GROUP	4,459
UPWORK INC	4,491
URBAN EDGE PROPERTIES	4,185
URBAN OUTFITTERS INC	1,895
US BANCORP	32,074
US FOODS HLDG CORP	6,399
US PHYSICAL THERAPY INC	434
VAIL RESORTS INC	1,090
VALARIS LTD. COMMON STOCK	1,802
VALE SA	159,580
VALERO ENERGY CORP	13,415
VALLEY NATIONAL BANCORP	13,798
VALMONT INDUSTRIES INC	581
VALVOLINE INC	3,613
VEECO INSTRUMENTS INC	1,832

VEEVA SYSTEMS INC	2,890
VENTAS INC	9,009
VEOLIA ENVIRONNEMENT SA	93,320
VERACYTE INC	2,741
VERALTO CORP	5,087
VERICEL CORP	1,680
VERISIGN INC	1,676
VERISK ANALYTICS INC	3,182
VERIZON COMMUNICATIONS	106,347
VERRA MOBILITY CORP	4,930
VERSANT IA GROUP INC	4,775
VERSIGENT PLC	2,459
VERTEX PHARMACEUTICALS INC	5,214
VERTIV HOLDINGS CO	7,900
VESTIS CORP	3,940
VF CORP	9,433
VIAD CORP	733
VIASAT INC	4,649
VIATRIS INC	24,531
VIAVI SOLUTIONS INC	6,800
VICI PROPERTIES INC	21,728
VICOR CORP	650
VICTORIAS SECRET AND CO	2,743
VICTORY CAP HLDGS INC	1,660
VINCI SA	46,300
VIPER ENERGY INC	5,363
VIPSHOP HLDGS LTD	112,280
VIR BIOTECHNOLOGY INC	2,694
VIRTU FINL INC	2,600
VIRTUS INVESTMENT PARTNERS I	242
VISA INC	34,856
VISHAY INTERTECHNOLOGY INC	4,246
VISTEON CORP	825
VISTRA CORP	6,955
VITA COCO CO INC	1,455
VONTIER CORP	4,498
VORNADO REALTY TRUST	4,497
VOYA FINL INC	2,775
VSE CORP. COMMON STOCK	953
VULCAN MATERIALS CO	2,719
WABTEC CORP	3,529
WALKER & DUNLOP INC	21,465
WAL-MART STORES INC	90,702
WARBY PARKER INC	321

WARNER BROS DISCOVERY INC	46,053
WARNER MUSIC GROUP CORP	4,010
WARRIOR MET COAL INC	1,840
WASHINGTON FEDERAL INC	2,435
WASTE MANAGEMENT INC	7,513
WATERS CORP	2,055
WATSCO INC	4,689
WATTS WATER TECHNOLOGIES INC	775
WAYFAIR INC	18,403
WAYSTAR HLDG CORP	3,098
WD-40 CO	446
WEATHERFORD INTL PLC	2,100
WEBSTER FINANCIAL CORP	4,628
WEC ENERGY GROUP INC	6,549
WELLS FARGO & CO	84,425
WELLTOWER INC	14,096
WENDY'S CO	4,834
WERNER ENTERPRISES INC	2,083
WESBANCO INC	414
WESCO INTERNATIONAL INC	1,370
WEST PHARMACEUTICAL SERVICES	1,490
WESTAMERICA BANCORPORATION	958
WESTERN ALLIANCE BANCORP	2,990
WESTERN DIGITAL CORP	7,150
WESTERN UNION CO	11,281
WESTLAKE CHEMICALS	1,024
WEX INC	1,014
WEYERHAEUSER CORP	14,923
WHIRLPOOL CORP	1,548
WHITESTONE REIT	1,652
WILEY (JOHN) & SONS CL A	1,518
WILLIAMS COS	25,056
WILLIAMS SONOMA INC	2,562
WILLIS TOWERS	2,056
WILLSCOT MOBILE MINI HOLDING	6,231
WINGSTOP INC	845
WINMARK CORP	125
WINNEBAGO INDUSTRIES INC	1,130
WINTRUST FINANCIAL CORP	1,888
WISDOMTREE INVESTMENTS INC	3,970
WOLVERINE WORLD WIDE INC	2,804
WOODWARD INC	1,708
WORKDAY INC	12,236
WORLD ACCEPTANCE CORP	128

WORLD FUEL SERVICES CORP	2,205
WORTHINGTON INDUSTRIES	1,067
WORTHINGTON STEEL INC	1,067
WP CAREY INC	6,170
WSFS FINANCIAL CORP	1,876
WYNDHAM HOTELS & RESORTS INC	2,224
WYNN RESORTS LTD	1,846
XCEL ENERGY INC	11,844
XENCOR INC	2,126
XENIA HOTELS & RESORTS INC	3,265
XPEL INC	698
XPO LOGISTICS INC	3,413
XYLEM INC	4,996
YELP INC	1,824
YETI HOLDINGS INC	23,128
YUM BRANDS INC	5,746
YUM CHINA HLDGS INC	39,600
ZEBRA TECHNOLOGIES CORP CL A	1,058
ZIFF DAVIS INC	1,364
ZIMMER BIOMET HOLDINGS INC	4,078
ZIONS BANCORPORATION	4,201
ZOETIS INC	19,309
ZOOMINFO TECHNOLOGIES INC	9,100
ZTO EXPRESS CAYMAN INC	72,880
ZURN WATER SOLUTIONS CORP	4,900

Fixed Income

Par Amount

7-ELEVEN INC	280,000
ABBVIE INC	1,236,000
ACTIVISION BLIZZARD	1,000,000
AEP TRANSMISSION CO LLC	200,000
AERCAP IRELAND CAP/GLOBA	151,000
AGILENT TECHNOLOGIES INC	100,000
AGREE LP	200,000
AIG GLOBAL FUNDING	200,000
AIRBNB INC	40,000
AIRCASTLE / IRELAND DAC	121,000
AKER BP ASA	205,000
ALA TRUST 2025-OANA	155,000
ALABAMA POWER COMPANY	100,000
ALCON FINANCE CORP	136,000
ALEXANDRIA REAL ESTATE	270,000
ALIBABA	1,000,000
ALPHABET	160,000
ALPHABET INC	-

AMAZON.COM	3,000,000
AMAZON.COM INC	2,275,000
AMEREN ILLINOIS CO	200,000
AMEREN MISSOURI SECURITIZATI	140,880
AMERICAN EXPRESS	200,000
AMERICAN EXPRESS CO	2,213,000
AMERICAN HONDA FINANCE	434,000
AMERICAN INTERNATIONAL GROUP	10,000
AMERICAN TOWER CORP	211,000
AMERSON ORCHARD GTOWN KY	2,543,025
AMGEN INC	2,175,000
AMGEN INCORPORATED	40,000
AMPHENOL CORP	100,000
AMRIZE FINANCE US	140,000
AN JOSE CA REDEV AGY SUCCESS	200,000
ANGLO AMERICAN CAPITAL	200,000
ANHEUSER-BUSCH CO/INBEV	177,000
AON CORP	1,000,000
AON NORTH AMERICA INC	100,000
APPALACHIAN POWER RECOVERY F	450,000
APPLE INC	2,225,000
ARES CAPITAL CORP	1,000,000
ASCENSION HEALTH	135,000
ASHTED CAPITAL INC	203,000
AT&T INC	718,000
ATMOS ENERGY CORPORATION	90,000
AUGUSTA SPINCO CORPORATI	-
AVALONBAY CMNTYS INC	45,000
BAE SYSTEMS PLC	200,000
BAKER HUGHES LLC	120,000
BANK OF AMERICA CORP	4,511,000
BANK OF AMERICA CREDIT CARD	225,000
BANK OF AMERICA FUNDING CORP	950,000
BANK OF MONTREAL	353,000
BANK OF NOVA SCOTIA	250,000
BANK OF NY MELLON CORP	1,367,000
BARCLAYS PLC	1,201,000
BAXTER INTERNATIONAL INC	210,000
BEACON POINT DC LLC	180,000
BECTON DICKINSON AND CO	200,000
BEMIS COMPANY INC	205,000
BERKSHIRE HATHAWAY	2,000,000
BERKSHIRE HATHAWAY ENERGY	2,000,000
BERKSHIRE HATHAWAY INC	113,000

BLACK HILLS CORP	210,000
BLUE OWL TECHNOLOGY	1,000,000
BMP 2024	100,000
BMW US CAPITAL	4,000,000
BMW US CAPITAL LLC	417,000
BMW VEH LEASE TR 20251	225,000
BNP PARIBAS	200,000
BOCA COML MTG 144A	100,000
BOEING CO	200,000
BP CAP MARKETS AMERICA	200,000
BRANCH BANKING & TRUST	250,000
BROADCOM INC	2,344,000
BURLINGTON NORTH SANTA FE	161,000
BX 2024-AIRC	173,450
BX COML MTH 5.05471 144A	120,000
BX COMMERCIAL MOR ALOHA A 14	140,000
BX TR 2025-L 5.15471 144A	202,348
BX TRUST	420,000
BX TRUST 2025-DELC	100,000
BX TRUST 2026-RISE A 144A	100,000
CALIFORNIA MUNI FIN AUTH-FBI	1,390,000
CALIFORNIA ST	200,000
CANADIAN NATIONAL RAILWAYS	95,000
CANADIAN NATURAL RESOURCES L	210,000
CANADIAN PACIFIC RAILWAY	201,000
CANADIAN PACIFIC RR CO	60,000
CAPITAL ONE FINANCIAL CO	4,000,000
CAPITAL ONE FINANCIAL CORP	240,000
CAPITAL POWER US HOLDING	209,000
CARGILL INC	183,000
CARGILL INCORPORATED	100,000
CATERPILLAR FINL SERVICE	3,000,000
CENTERPOINT ENER HOUSTON	380,000
CENTERPOINT ENERGY IN	340,000
CENTERPOINT ENERGY RES	100,000
CHARLES SCHWAB CORP	1,000,000
CHARTER COMM OPT LLC/CAP	100,000
CHENIERE ENERGY PARTNERS LP	130,000
CHUBB INA HOLDINGS LLC	110,000
CISCO SYSTEMS INC	265,000
CISCO SYSTEMS, INC. 4.950% 0	2,000,000
CITIBANK CREDIT CARD ISS TRU	230,000
CITIGROUP INC	2,596,000
CITIGROUP INCORPORATED	550,000

CITIZENS BANK NA/RI	171,000
CITIZENS FINANCIAL GROUP	110,000
CITY OF SAN ANTONIO TX ELECT	165,000
CLOROX COMPANY	50,000
CNH INDUSTRIAL CAPITAL L	100,000
COAST CA CMNTY CLG DIST	50,000
COCA-COLA CO	7,604,000
COLORADO HOUSING AND FINANCE	-
COMCAST CORP	1,130,000
COMCAST CORPORATION	390,000
COMMONSPIRIT HEALTH	140,000
CONNECTICUT LIGHT & POWER	350,000
CONOCOPHILLIPS COMPANY	100,000
CONSUMERS ENERGY COMPANY	210,000
COOPERATIEVE RABOBANK UA	250,000
CORNELL UNIVERSITY	310,000
COSTCO WHOLESALE CORP	1,000,000
COUNTY OF OLDHAM KY	550,000
CREDIT SUISSE GROUP	230,000
CRHID	200,000
CROWN CASTLE INTL CORP	163,000
CUBESMART LP	200,000
CUMBERLAND COMB CYCLE GE	204,000
CUYAHOGA CNTY OH	150,000
CVS CORP	128,000
CVS HEALTH CORP	470,000
DAIMLER TRUCKS FINAN NA	300,000
DALLAS TEX AREA RAPID TRAN S	200,000
DCP MIDSTREAM LLC	195,000
DELL INT LLC / EMC CORP	124,000
DEVON ENERGY CORP	200,000
DH EUROPE FINANCE II	170,000
DIAGEO INVESTMENT CORP	-
DIGITAL REALTY TRUST LP	60,000
DOC DR LLC	140,000
DOMINION ENERGY SOUTH	100,000
DTE ELECTRIC CO	200,000
DUKE ENERGY CAROLINAS	460,000
DUKE ENERGY CORP	3,000,000
DUKE ENERGY INDIANA LLC	1,000,000
DUKE ENERGY PROGRESS INC	329,000
DUKE ENERGY PROGRESS LLC	110,000
EASTMAN CHEMICAL	200,000
ECOLAB INC	1,290,000

ELEMENT FLEET MANAGEMENT	206,000
ELEVANCE HEALTH INC	154,000
ELI LILLY & CO	2,000,000
ENBRIDGE INC	300,000
ENERGY TRANSFER EQUITY LP	211,000
ENERGY TRANSFER LP	320,000
ENTERGY ARKANSAS LLC	260,000
ENTERPRISE PRODUCTS OPER	40,000
EOG RESOURCES INC	110,000
EQUIFAX INCORPORATED	200,000
ERAC USA FINANCE LLC	186,000
EVERGY KANSAS CENTRAL	200,000
EVERGY METRO	100,000
EXPERIAN FINANCE US INC	200,000
EXTENDED STAY 144A	105,945
EXTENDED STAY AMERICA TRUST	117,115
EXTRA SPACE STORAGE LP	220,000
EXXON MOBIL	2,000,000
FANNIE MAE MT BZ4075	992,321
FANNIE MAE MT BZ4217	197,666
FANNIE MAE MT BZ4697	350,000
FANNIE MAE POOL	4,094,513
FAYETTE CO. KY SCH DIST FIN	1,290,000
FEDERAL EXPRESS CORPORATION	-
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL HOME LOAN BANK	19,755,000
FEDERAL NATIONAL MTG BZ6728	500,000
FEDERAL NATL MT	1,140,073
FEDERAL NATL MT BZ 6630	210,000
FEDERAL NATL MT BZ4202	494,078
FEDERAL REALTY INVT TR	200,000
FEDEX CORP	-
FERGUSON ENTERPRISES INC	-
FHLMC LN RJ5997	246,582
FIDELITY NATIONAL INFORM	60,000
FIDELITY NATL FINANCIAL	2,000,000
FIFTH THIRD BANCORP	100,000
FIRSTENERGY TRANSMISSION	100,000
FISERV INCORPORATED	230,000
FLORIDA GAS TRANSMISSION	200,000
FLORIDA POWER AND LIGHT	30,000
FLORIDA ST HSG FIN CORP	-
FN 4.39 MULTIFAM FWD MAR 202	119,727
FN 4.555 MULTIFAM FWD MAR 20	115,000

FN 4.72 MULTIFAM FWD OCT 202	200,000
FN 4.85 MULTIFAM FN JUNE 202	380,000
FN BL5028	870,679
FN BZ0085	586,566
FN BZ4362	1,000,000
FN BZ5486	716,000
FN BZ7232	1,492,000
FN FM9973	618,526
FN POOL #BZ2139	2,000,000
FNMA	6,030,740
FNMA POOL	190,000
FOOTHILL-DE ANZA CA CMNTY CL	230,000
FORD CREDIT AUTO OWNER TRUST	110,000
FORD MOTOR CREDIT	200,000
FORD MOTOR CREDIT CO	3,000,000
FREDDIE MAC POOL	3,792,841
FZ BZ7028	1,437,000
GATX CORP	650,000
GE HEALTHCARE HLDG	100,000
GE HEALTHCARE TECH INC	100,000
GENERAL MOTORS FINL CO	1,527,000
GEORGIA POWER CO	107,000
GILDAN ACTIVEWEAR INC	240,000
GLOBAL PAYMENTS INC	195,000
GM FINL REVOLVING	95,000
GOLDMAN SACHS GROUP INC	1,000,000
GOLDMAN SACHS GROUP INC	4,979,000
GOLDMAN SACHS PRIVATE CR	100,000
GREAT WOLF TRUST	100,000
GS MTG SECS TR 2020-G	235,000
GUARDIAN LIFE GLOB FUND	105,000
GULFSTREAM NATURAL GAS	100,000
HALLIBURTON COMPANY	200,000
HAWAII ST	335,000
HCA INC	692,000
HEALTH CARE SERVICE CORP	200,000
HEALTHPEAK PROPERTIES	100,000
HOME DEPOT	95,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC.	1,500,000
HONEYWELL AEROSPACE INC	1,070,000
HP ENTERPRISE CO	290,000
HP INC	100,000
HSBC HOLDINGS PLC	600,000

HSBC HOLDINGS PLC-SPONS	215,000
HUDSON YARDS	150,000
HUMANA	1,000,000
HUMANA INC	1,000,000
HUNTINGTON BANCSHARES	200,000
HYUNDAI AUTO RECEIVABLE	205,000
HYUNDAI CAPITAL AMERICA	335,000
IBM CORP	1,000,000
IBM CORPORATION	110,000
IDAHO POWER CO	60,000
INDIANA ST HSG & CMNTY DEV A	-
INDIANAPOLIS PWR & LIGHT	330,000
INGREDION INC	100,000
INTEL CORP	240,000
INTEL CORPORATION	1,090,000
INTOWN 2025-5.005 144A	100,000
INVITATION HOMES OP	244,000
ISSUER 05593V	250,628
ISSUER 46247E	-
ISSUER 61748U	150,000
ISSUER 66807T	200,000
ISSUER 89115K	60,000
ISSUER 92921L	20,000
J PAUL GETTY TRUST	250,000
JOBSONIO BEVERAGE SYS STWD L	110,000
JOHN DEERE CAPITAL	209,000
JOHN DEERE CAPITAL CORP	2,000,000
JOHNSON & JOHNSON	1,000,000
JP MORGAN CHASE	2,000,000
JP MORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	3,364,000
KAISER FOUNDATION HOSPIT	50,000
KENTUCKY UTILITIES	250,000
KEURIG DR PEPPER INC	1,000,000
KEY CORP	100,000
KIMCO REALTY COR	200,000
KINDER MORGAN INC/DELAWA	120,000
KINDER MORGAN INCORPORATED	-
KROGER CO	3,104,000
L3HARRIS TECH INC	200,000
LABORATORY CORP OF AMERICA	100,000
LEGGETT & PLATT INC	1,500,000
LENNOX INTERNATIONAL INC	200,000
LEXINGTON FAYETTE COUNTY	1,000,000

LEXINGTON-FAYETTE	1,615,000
LOCKHEED MARTIN CORPORATION	-
LOS ANGELES CALIF CMNTY COLL	200,000
LOUISIANA LOC GOVT ENVRNMNTL	30,000
LOUISVILLE & JEFFERSON CNTY	145,000
LOUISVILLE GAS & ELECTRIC	150,000
LOWES COMPANIES	100,000
LOWE'S COS INC	1,684,000
LYB INT FINANCE III	101,000
M&T BANK CORPORATION	200,000
MARATHON PETROLEUM CORP	180,000
MARKEL CORP	1,000,000
MARS INC	445,000
MARSH & MCLENNAN	147,000
MARSH & MCLENNAN COS	100,000
MARTIN MARIETTA MATERIAL	100,000
MASCO CORPORATION	220,000
MASS INSTITUTE OF TECH	125,000
MASS MUTUAL GLOBAL FUNDING	200,000
MASSACHUSETTS ST	559,897
MASSACHUSETTS ST SCH BLDG AU	200,000
MASTERCARD INC	2,000,000
MATTEL INC	-
MAYO CLINIC	75,000
MCCORMICK & CO	200,000
MCDONALD'S CORP	1,000,000
MERCEDES-BENZ FIN	1,000,000
MERCEDES-BENZ FIN NA	200,000
MERCK & CO INC	3,110,000
MERITAGE CORPORATION	240,000
MET GOVT NASHVILLE & DAVIDSO	125,000
MET TOWER GLOBAL FUNDING	200,000
META PLATFORMS INC	150,000
META PLATFORMS, INC	216,000
MICHIGAN ST FIN AUTH REVENUE	250,000
MICROCHIP TECHNOLOGY INC	200,000
MICROSOFT CORP	286,000
MID-AMERICA APARTMENTS	2,000,000
MID-ATLANTIC INTERSTATE	100,000
MIDWEST CONNECTOR CAPIT	198,000
MITSUBISHI UFJ FIN GRP	1,400,000
MMAF EQUIPMENT FINANCE LLC	50,000
MONONGAHELA POWER CO	100,000
MORGAN STANLEY	1,341,000

MORGAN STANLEY DEAN WITTER	620,000
MOSAIC CO	100,000
MPLX LP	310,000
MTN COMMERCIAL MORTGAGE TRUS	165,000
MUTUAL OF OMAHA GLOBAL	230,000
NATIONAL RETAIL PROP INC	200,000
NATIONAL RURAL UTILITIES COO	1,000,000
NAVIENT EDUCATION LOAN TRUST	155,323
NEBRASKA INVESTMENT FINANCE	-
NEW YORK CITY TRANSITIONAL F	220,000
NEW YORK LIFE	90,000
NEW YORK LIFE GLOBAL	3,573,000
NEW YORK LIFE GLOBAL FUNDING	4,000,000
NEW YORK N Y CITY MUN WTR FI	125,000
NEW YORK ST DORM AUTH ST PER	210,000
NEWMONT / NEWCREST FIN	200,000
NEXTERA ENERGY	140,000
NGPL PIPE LLC	121,000
NLG GLOBAL FUNDING	190,000
NORFOLK SOUTHERN CORP	132,000
NORFOLK SOUTHERN CORPORATION	320,000
NORTHERN STATES POWER	270,000
NORTHROP GRUMMAN CORP	1,000,000
NORTHWESTERN MUTUAL LIFE	200,000
NOVARTIS CAPITAL CORP	120,000
NTT FINANCE CORP	210,000
NUCOR CORPORATION	190,000
NUTRIEN LTD	250,000
NXP BV/NXP FDG/NXP USA	250,000
NYC TRANSITIONAL FIN	2,500,000
OHIO POWER COMPANY	186,000
OHIO ST HOSP FAC REVENUE	295,000
OKLAHOMA DEV FIN	300,000
ONCOR ELECTRIC DELIVERY	612,000
ONCOR ELECTRIC DELIVERY CO	20,000
ONEOK INC	320,000
ONNI	100,000
ORACLE CORP	5,892,000
ORANGE SA	200,000
O'REILLY AUTOMOTIVE INC	2,000,000
OSHKOSH CORP	110,000
PACIFIC LIFE GF II	200,000
PACIFICORP	145,000
PACKAGING CORP OF AMERIC	200,000

PEPSICO INC	2,000,000
PERKINELMER INCORPORATED	100,000
PERMIAN RESOURC OPTG LLC	60,000
PHILIP MORRIS INTERNAT-W/I	221,000
PHILLIPS 66	100,000
PIONEER NATURAL RESOURCE	-
PLAINS ALL AMERICAN PIPELINE	100,000
PLYM COMMERCIAL MORTGAGE TRU	170,000
PNC BANK NA	250,000
PNC FINANCIAL SERVICES	200,000
POLARIS INDUSTRIES INC	261,000
PPG INDUSTRIES	2,000,000
PPG INDUSTRIES INC	90,000
PRINCIPAL LFE GLB FND II	100,000
PROCTER & GAMBLE CO	1,000,000
PROLOGIS INC	100,000
PROTECTIVE LIFE GLOBAL	150,000
PUBLIC SERVICE ELECTRIC & GA	450,000
PUGET SOUND ENERGY INC.	200,000
RAYTHEON TECH CORP	100,000
REALTY INCOME CORP	80,000
REGENCY CENTERS LP	30,000
RELX CAPITAL INC	35,000
REPUBLIC OF POLAND	135,000
REPUBLIC SERVICES INC	-
REXFORD INDUSTRIAL REALTY	-
RIO TINTO FIN USA PLC	50,000
ROCHE HOLDINGS	2,000,000
ROCHE HOLDINGS INC	1,000,000
ROCHESTER GAS & ELECTRIC	110,000
ROCK TRUST 2024-CNTR	150,000
ROGERS COMMUNICATIONS INC	200,000
ROPER INDUSTRIES INC	40,000
ROPER TECHNOLOGIES INC	220,000
ROYAL BANK OF CANADA	1,512,000
RPM INCORPORATED	100,000
RYDER SYSTEM INC	2,000,000
SABINE PASS LIQUEFACTION	200,000
SALESFORCE INC	1,000,000
SALESFORCE.COM INC	219,000
SAN DIEGO CA CMNTY CLG DIST	150,000
SAN JOSE CA UNIF SCH DIST SA	-
SBA PARTICIPATION CERTIFICAT	6,951,239
SCHLUMBERGER INVESTMENT	50,000

SEALED AIR CORPORATION	-
SEMPRA INFRASTRUCTURE PA	233,000
SFS AUTO RECEIVABLES SECURIT	130,000
SHELL FINANCE US INC	-
SHERWIN-WILLIAMS CO	310,000
SHRN TRUST 2025-MF18	185,000
SMALL BUSINESS INVESTMENT CO	1,483,357
SMRT	100,000
SOUTH CAROLINA ELEC&GAS	320,000
SOUTH DAKOTA HSG DEV AUTH	-
SOUTH32 TREASURY USA	200,000
SOUTHERN CAL EDISON	1,000,000
SOUTHERN CALIFORNIA EDISON	2,000,000
SOUTHERN CO GAS CAPITAL	100,000
SOUTHERN NATURAL GAS	120,000
SREIT TRUST	100,000
STANDFORD UNIVERSITY	125,000
STARBUCKS CORP	106,000
STATE STREET CORP	452,000
STORE CAPITAL CORP	281,000
STRYKER CORP	1,000,000
SUNTRUST CAPITAL I	302,000
SUTTER HEALTH	100,000
SWCH COMMERCIAL MORTGAGE TRU	100,000
SYNCHRONY CARD ISSUANCE TRUS	245,000
TAKE-TWO INTERACTIVE SOF	200,000
TEACHERS INSUR & ANNUITY	200,000
TEXAS INSTRUMENTS	142,000
TEXAS INSTRUMENTS INC	500,000
TEXAS NATURAL GAS SECURITIZA	225,000
TEXAS ST	210,895
TEXAS ST A & M UNIV SYS BRD	150,000
THERMO ELECTRON CORPORATION	20,000
THERMO FISHER SCIENTIFIC	136,000
TIAA	305,000
TIMKEN CO	228,000
T-MOBILE USA INC	631,000
TOTALENERGIES CAPITAL USA LL	160,000
TOWNLEY PARK LEX KY	1,225,000
TOYOTA	111,000
TOYOTA AUTO LOAN EXTENDED NO	280,000
TOYOTA MOTOR CORP	1,000,000
TOYOTA MOTOR CREDIT CORP	1,828,000
TRANSCONT GAS PIPE LINE	100,000

TRUIST BANK	-
TRUIST FINANCIAL CORP	50,000
TUCSON ELECTRIC POWER CO	110,000
U S TREASURY	10,835,000
UBS GROUP AG	400,000
UDR INC	200,000
UNICOM CORP (COMM EDISON)	600,000
UNION ELECTRIC CO	100,000
UNITED AIR 2015-1 A PTT	214,000
UNITED MEXICAN STATES	169,000
UNITED PARCEL SERVICE	1,954,000
UNITED STATES TREASURY	15,615,000
UNITED STATES TREASURY BONDS	8,000,000
UNITED STATES TREASURY NOTES	15,000,000
UNITEDHEALTH GROUP INC	374,000
UNIV OF NEBRASKA NE FACS COR	100,000
UNIV OF NOTRE DAME	150,000
UNIV OF SOUTHERN CALIFOR	250,000
UNIVERSITY KY LEASE PUR OBLI	1,000,000
UNIVERSITY MICH UNIV REVS	200,000
US BANCORP	2,432,000
US TREASURY	31,895,000
US TREASURY BOND	1,000,000
US TREASURY N/B	61,250,000
USAA CAPITAL CORP	1,900,000
USB AUTO OWNER TRUST 2025-1	190,000
VENTAS REALTY LP/CAP CRP	200,000
VERISK ANALYTICS INC	50,000
VERIZON COMMUNICATIONS	2,775,000
VETERNAL AFFAIRS MUNI	1,860,000
VIDEOTRON LTD / LTEE	270,000
VIRGINIA RESOURCES AUTH	145,000
VISA INC	2,000,000
VOLKSWAGEN AUTO LEASE TRUST	225,000
VOLKSWAGEN GROUP AMERICA	200,000
VULCAN MATERIALS	100,000
WAL-MART	154,000
WALMART INC	2,000,000
WELLS FARGO & CO	1,000,000
WELLS FARGO & COMPANY	924,000
WELLTOWER INC	100,000
WESTERN & SOUTHERN INSURANCE	500,000
WESTERN & SOUTHERN LIFE	2,000,000
WESTERN MIDSTREAM OPERAT	210,000

WESTERN SOUTHERN GLOBAL FUND	1,000,000
WESTROCK CO	200,000
WEYERHAEUSER COMPANY	230,000
WFCIT	215,000
WHARF COML M 5.5278	150,000
WILLIAMS COMPANIES, INC.	210,000
WISCONSIN P&L	200,000
WISCONSIN PUBLIC SERVICE	60,000
<u>Additional Categories</u>	<u>Capital Contributed</u>
CARLYLE DIRECT LENDING FUND	1,249,999
DEERPATH DIRECT LENDING	16,324,792
ISHARES TR	79,650
FT WASHINGTON HIYD BOND FUND	87,761,436
MARATHON ECO III	4,535,621
LORD ABBET SECURITIES	77,575,620
COLUMBIA SECURITIES	79,344,325
MARATHON CREDIT FU	118,991,556
SHENKMAN SECURITIE	127,847,641
OAKTREE EURO CS	6,003,373
OAKTREE OPP XB	4,535,876
MONROE CAPITAL CREDIT	18,072,941
SPDR SER TR T	5,201
<u>Alternative Investments</u>	<u>Capital Contributed</u>
ACTIS GLOBAL IV ICAL TRUS	113,556
ALPINVEST CO INVESTMENT FUND	4,333,475
ALPINVEST CO-INV VIII	8,538,765
ALPINVEST SECONDARIES VIII	3,038,609
APAX CREDIT OPP	3,792,893
APAX DIGITAL II	4,059,334
APAX IX ICAL	888,887
APAX X ICAL	5,320,046
APAX XI	3,184,808
ARES PE SECONDARIES I	924,260
AUDAX MEZZ V-A	2,334,176
AUDAX PRIVATE EQUITY SOLUTIO	3,190,996
AUDAX PRIVATE EQUITY V	1
BAILLIE GIFFORD PRIVATE II	8,440,556
BLACKSTONE LIFE SCIENCES VI	305,621
CARLYLE PARTNERS VIII	5,220,168
CARLYLE R&S ENERGY	5,261,555
CARLYLE R&S ENERGY II	3,301,280
FORT WASHINGTON PE OPP. III	892,674
FT WASHINGTON IV-K	3,934,642
FT WASHINGTON PE OPP	404,530

FT WASHINGTON SMALL MARKET I	3,074,527
FT WASHINGTON X	4,238,601
FT WASHINGTON XI	2,902,607
FTWASHINGTONOPP IV	3,653,826
KKR AMERICAS XII	2,152,142
KKR HEALTH II	2,803,054
LANDMARK EQUITY XVII	3,852,194
LANDMARK XV - ICAL	802,700
LEXINGTON CAPITAL PARTNERS X	1,988,341
ALPINVEST SECONDARIES VI	4,539,671
BAILLIE GIFFORD PRIV CO	633,998
CARLYLE EURO V	6,181,596
FT WASHINGTON X-S	3,967,623
CARLYLE ASIA PARTNERS V	6,994,321
KKR EURO FUND V	2,845,961
MACQUARIE MIP VI	7,591,076
OAKTREE EURO PRINCIPAL F	4,525,106
OAKTREE MEZZANINE FUND V	2,563,303
LANDMARK PE XVI	4,675,910
FT. WASHINGTON VII	649,656
APAX DIGITAL	3,677,401
CARLYLE EUROPEAN	2,282,330
KKR EUROPEAN IV	4,680,110
LEXINGTON CAPITAL	2,788,676
FORT WASHINGTON VIII	4,287,243
FT. WASHINGTON IX	7,020,780
FT.WASHINGTON IX-K	7,400,196
NATURAL RESOURCES XII	3,991,262
NGP ETP IV	1,602,017
NGP NATURAL RESOURCES XI	1,499,521
NGP ROYALTY III	4,969,036
NGP XIII	2,262,537
OAKTREE EUROPEAN PRIN. IV	8,757,259
PUBLIC PENSION CAPITAL	1,707,291
RIVERSTONE VI ICAL	1,740,176
SILVER LAKE ALPINE II	5,616,026
SILVER LAKE PARTNERS VII	4,768,463
<u>Real Estate</u>	<u>Par Amount</u>
AG NET LEASE IV	6,688,330
AG NET LEASE REALTY V	271,547
AG REALTY VALUE XI	6,238,790
BLACKSTONE X	4,263,801
CARLYLE PROPERTY INVESTORS	11,044,020
CARLYLE RE IX	10,667,611

CARLYLE REALTY PARTNERS X	115,112
CARLYLE REALTY VIII	1,478,474
LANDMARK RE IX	3,542,521
LANDMARK REAL ESTATE VII	1,467,962
BLACKSTONE IX	3,538,434
CARLYLE CPI 3.31.21	10,025,337
ROCKWOOD REAL ESTATE XI	10,740,655
TA REALTY ASSOC XII	3,610,621
CARLYLE REALTY VII	1,374,550
BLACKSTONE RE V	3,476,900
LANDMARK RE VIII	4,326,362
PRISA LP	15,683,385
ROCKWOOD RE XII	4,499,002
ROCKWOOD FUND X	3,912,273
TA CORE REALTY FUND	57,177,308
TA REALTY XI	1
TA REALTY XIII	9,429,556
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH - CASH MGMT SECURITIES	4
CASH POOL UNITS	96,971,186