

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

<u>Domestic & International Equities</u>	<u>Shares/Units</u>
3M CO	31,569
A O SMITH	6,887
A10 NETWORKS INC COMMON STOC	15,531
AAON INC	36,638
AAR CORP	8,277
ABBOTT LABS	100,399
ABBVIE INC	277,273
ABERCROMBIE & FITCH CO CL A	14,162
ABM INDUSTRIES INC	12,751
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	27,788
ACCENTURE PLC	81,495
ACI WORLDWIDE INC	22,199
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
ADIDAS AG G	65,130
ADIENT PLC	17,211
ADMA BIOLOGICS INC COMMON ST	51,534
ADOBE SYSTEMS INC	24,482
ADT INC DEL	108,654
ADVANCE AUTO PARTS	12,940
ADVANCED DRAINAGE SYSTEM INC	19,328
ADVANCED ENERGY INDUSTRIES I	12,570
ADVANCED MICRO DEVICES	281,212
AECOM	177,254
AERCAP HOLDINGS NV	307,460
AEROVIRONMENT INC	9,583
AES CORP	41,085
AFFILIATED MANAGERS GROUP	8,221
AFFIRM HLDGS INC	109,587
AFLAC INC	117,207
AGCO CORP	16,677

AGILENT TECHNOLOGIES INC A	16,632
AGILYSYS INC	5,412
AGREE REALTY CORP	34,055
AIR PRODUCTS AND CHEMICALS	12,840
AIRBNB INC	25,035
AKAMAI TECH INC	10,158
AKAMAI TECHNOLOGIES INC	218,580
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	191,690
ALIGN TECHNOLOGY INC	4,049
ALIGNMENT HEALTHCARE INC	33,618
ALIGNMENT HLTHCARE	121,418
ALKERMES PLC	72,028
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGiant TRAVEL CO	4,290
ALLEGION PUB LTD CO	5,031
ALLEGRO MICROSYSTEMS INC COM	37,200
ALLIANT ENERGY CORP	14,818
ALLSTATE CORP	15,312
ALLY FINANCIAL INC	81,285
ALMO GROUP INC	2,322
ALNYLAM PHARMACEUTICALS INC	25,312
ALPHA & OMEGA SEMICONDUCTOR	5,260
ALPHA METALLURGICAL RESOURCE	2,362
ALPHABET INC/CA	1,527,531
ALTRIA GROUP INC	622,026
AMAZON.COM INC	1,414,368
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	304,333
AMERICAN STATES WATER CO	8,298
AMERICAN TOWER CORPORATION	27,044
AMERICAN WATER WORKS CO	11,262
AMERIPRISE FINANCIAL INC	55,179
AMERIS BANCORP	52,555
AMERISAFE INC	4,089
AMERISOURCEBERGEN CORP	10,143
AMETEK INC	13,364
AMGEN INC	99,166
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	199,128
AMPRIUS TECH INC	34,028
ANALOG DEVICES	28,715
ANDERSONS INC	7,316
ANI PHARMACEUTICALS INC	3,463
ANNALY CAPITAL MANAGEMENT IN	200,483
ANTERO MIDSTREAM CORP	97,094
ANTERO RESOURCES CORPORATION	82,984
AON PLC	12,498
APA CORP	424,961
APELLIS PHARMACEUTICALS INC	21,545
API GROUP CORP	109,325
APOGEE ENTERPRISES INC	4,637
APOLLO GLOBAL MANAGEMENT INC	119,800
APOLLO GLOBAL MGMT INC	103,221
APOLLO MEDICAL COMMON STOCK	9,248
APPFOLIO INC. COMMON STOCK	5,630
APPLD OPTOELECTRONIC	6,623
APPLE HOSPITALITY REIT INC	47,508
APPLE INC	1,493,809
APPLIED DIGITAL CORP	40,737
APPLIED INDUSTRIAL TECHNOLOG	10,318
APPLIED MATERIALS INC	98,128
APPLOVIN CORP	32,448
APTARGROUP INC	17,896
APTIV PLC	537,776
ARAMARK	71,297
ARBOR REALTY TRUST INC	41,441

ARCADIUM LITHIUM PLC	1
ARCBEST CORP	4,800
ARCH CAPITAL GROUP	21,659
ARCHER-DANIELS MIDLAND	316,606
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	55,202
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	326,310
ASTRAZENECA PLC	56,459
AT&T INC	414,819
ATI INC	9,546
ATLANTIC UNION BANKSHARES CO	30,702
ATLAS ENERGY SOLUTIONS INC.	16,495
ATMOS ENERGY CORP	41,745
ATMUS FILTRATION TECHNOLOGIE	53,996
ATRICURE INC	36,102
AURORA INNOVATION INC	919,658
AUTODESK INC	12,430
AUTOLIV INC	68,714
AUTOMATIC DATA PROCESSING IN	23,565
AUTONATION INC	8,353
AUTOZONE INC	3,355
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	771,100
AXALTA COATING SYSTEMS LIMIT	61,197
AXCELIS TECHNOLOGIES INC	6,565
AXON ENTERPRISE INC	15,102
AXOS FINANCIAL INC	12,142
AXSOME THERA INC	4,389
AZENTA INC	8,793
AZZ INC	19,701
BADGER METER INC	6,347
BAE SYSTEMS PLC	223,300
BAILLIE GIFFORD INTL EAFE FU	90,597,395
BAKER HUGHES A GE CO	57,109
BALCHEM CORP	7,036
BALL CORP	355,068
BANC OF CALIFORNIA INC	28,304
BANCFIRST CORP	4,431
BANCO BILBAO VIZCAYA ARGENTI	225,970
BANCO SANTANDER CENTRAL ADR	4,024,740
BANCORP INC DEL	9,423
BANDWIDTH INC	12,489
BANK NEW YORK MELLON CORP	320,776
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	1,586,100
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
BENCHMARK ELECT INC	27,001
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	332,009
BGC GROUP INC	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	26,492
BJ'S WHOLESALE CLUB HLDGS IN	126,842
BLACK HILLS CORP	21,134
BLACK ROCK ACWI EX-US IMI	370,691,224
BLACKBAUD INC	7,600
BLACKLINE INC COMMON STOCK	10,771
BLACKROCK FUNDING INC	8,412
BLACKSTONE DIGITAL	40,400
BLACKSTONE INC	41,990
BLACKSTONE MORTGAGE TRUST IN	33,980
BLOCK H & R	38,709
BLOCK INC	29,488
BLOCK INC CL A	89,021
BNP PARIBAS	519,370
BOEING CO	83,916
BOISE CASCADE CO	8,046
BOOKING HLDGS INC	176,625
BOOT BARN HOLDINGS INC	6,591
BOOZ ALLEN HAMILTON HOLDING	33,587
BORGWARNER INC	616,921
BOSTON BEER INC	2,300
BOSTON PROPERTIES INC	8,394
BOSTON SCIENTIFIC CORP	362,426
BOX INC. CL A	31,086
BOYD GAMING CORP	17,386
BP PLC ADR	116,310
BRADY CORP	9,386
BRAMBLES LTD.	700,300
BREAD FINANCIAL HOLDINGS INC	9,520
BRIDGEBIO PHARMA INC	18,396
BRIGHT HORIZONS FAM SOL IN D	11,820
BRIGHTHOUSE FINL INC	16,666
BRIGHTSPHERE INVESTMENT GROU	5,708
BRIGHTSPRING HEALTH SVCS INC	30,866
BRINKER INTERNATIONAL INC	9,270
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	775,238
BROADRIDGE FINANCIAL SOLUTIO	6,764
BROADSTONE NET LEASE INC	40,393
BROOKDALE SR LIVING	196,231
BROOKFIELD PPTY PARTNERS L P	0
BROWN & BROWN INC	13,733
BROWN FORMAN INC	128,799
BRUKER CORP	30,906
BRUNSWICK CORP	18,680
BUCKLE INC	6,487
BUILDERS FIRSTSOURCE INC	6,683
BUNGE GLOBAL SA	8,060
BURLINGTON STORES INC	67,813
BWX TECHNOLOGIES INC	25,023
C H ROBINSON WORLDWIDE INC	6,842
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	41,342
CANADIAN PACIFIC RAILWAY LTD	0
CANON INC	193,100
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	51,507
CARLISLE COS INC	11,723
CARLYLE GROUP INC COMMON STO	72,727
CARMAX INC	30,478
CARNIVAL CORP LTD	244,596

CARPENTER TECHNOLOGY	14,300
CARRIER GLOBAL CORP	48,244
CARTERS INC	7,899
CARVANA CO	39,995
CASELLA WASTE SYS INC	13,360
CASEY'S GENERAL STORES INC	7,655
CATALYST PHARMACEUTICALS INC	24,778
CATERPILLAR INC	27,028
CATHAY GENERAL BANCORP	14,621
CAVA GROUP INC	28,401
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
CELCUITY INC	12,676
CELLEX THERAPEUTICS	59,732
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	41,826
CENTURY COMMUNITIES INC	5,579
CERTARA INC	26,003
CF INDUSTRIES HOLDINGS	10,050
CG ONCOLOGY INC	22,107
CHAMPION HOMES INC	11,944
CHARLES RIVER LABORATORIES	2,956
CHART INDUSTRIES INC	12,829
CHEESECAKE FACTORY	9,858
CHEFS' WAREHOUSE	28,210
CHEMED CORP	4,117
CHEMOURS COMPANY	32,052
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTIL CORP	15,758
CHESAPEAKE UTILITIES CORP	5,090
CHEVRON CORP	109,181
CHEWY INC	63,000
CHIPOTLE MEXICAN GRILL CL A	78,768
CHOICE HOTELS INTL INC	6,204

CHORD ENERGY CORP	34,898
CHUBB LIMITED	281,459
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
CIPHER DIGITAL INC	47,167
CIRCLE INTERNET GROUP INC	13,509
CIRRUS LOGIC INC	22,556
CISCO SYSTEM INC	648,969
CITIGROUP INC	278,586
CITIZENS FINL GROUP INC	697,642
CITY HOLDING CO	3,113
CLEAN HARBORS INC	13,732
CLEANSARK INC	55,084
CLEAR SECURE INC	18,721
CLEARWAY ENERGY INC	25,331
CLEVELAND-CLIFFS INC	145,886
CLOROX CO	204,356
CLOUDFLARE INC	70,432
CME GROUP INC	20,851
CMS ENERGY CORP	17,259
CNH INDUSTRIAL NV	247,231
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 MNG INC	290,282
COGENT BIOSCIENCES	37,445
COGENT COMMUNICATIONS HOLDIN	10,236
COGNEX CORP	46,367
COGNIZANT TECH SOLUTIONS	396,655
COHEEN & STEERS INC	5,931
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
COMMUNITY BANK SYSTEM INC	11,384
COMMVAULT SYS INC	9,075
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	9,400
CONCEPT THERAPEUTICS INC	19,994
CONMED CORP	6,667
CONOCOPHILLIPS	71,859
CONSOL ENERGY INC NEW	1
CONSOLIDATED EDISON INC	20,024
CONSTELLATION BRANDS INC A	9,025
CONSTELLATION ENERGY CORP	18,226
CONSTRUCTION PTR INC	10,352
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	21,713
CORNING INC	107,095
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	33,458
COSTAR GROUP INC	219,305
COSTCO WHOLESALE CORP	37,614
COTY INC	80,000
COUSINS PROPERTIES INC	46,370
COVISTA INC	20,337
CRACKER BARREL OLD COUNTRY S	4,828
CRANE CO	12,895

CRANE HOLDINGS CO	14,539
CREDIT ACCEPTANCE CORP	469
CRESCENT ENERGY CO	51,604
CRH PLC	291,810
CRINETICS PHARM INC	28,477
CROCS INC	14,582
CROWDSTRIKE HOLDINGS INC	36,080
CROWN CASTLE INTL CORP	25,071
CROWN HOLDINGS INC	307,865
CRYOLIFE INC	8,773
CSW INDUSTRIALS INC	3,530
CSX CORP	111,747
CTS CORP	6,349
CUBESMART LP	60,765
CULLEN FROST BANKERS INC	17,557
CUMMINS INC	87,932
CURBLINE PROPERTIES CORP	20,848
CURTISS WRIGHT CORP	10,490
CUSHMAN & WAKEFIELD LTD	49,926
CUSTOMERS BANCORP INC	6,334
CVB FINANCIAL CORP	35,380
CVR ENERGY INC	56,547
CVS HEALTH CORPORATION	72,654
CYTOKINETICS INC	62,520
D R HORTON INC	16,859
DAIMLER TRUCK HOLDING AG	805,000
DAIWA HOUSE IND LTD	461,850
DANA INCORPORATED	24,133
DANAHER CORP	37,208
DARDEN RESTAURANTS INC	6,791
DARLING INGREDIENTS INC.	43,795
DATADOG INC	18,431
DAUCH CORP	47,210
DAVE INC	10,128
DAVITA INC	137,971
DBS GROUP HLDGS LTD	151,928
DECKERS OUTDOOR CORP	209,415
DEERE & CO	14,734
DEFINIUM THERA INC	24,500
DELL TECHNOLOGIES CL C	111,100
DELL TECHNOLOGIES INC	137,666
DELTA AIR LINES INC	36,973
DELUXE CORP	9,790
DENALI THERAPEUTICS INC	136,276

DENTSPLY SIRONA INC	61,390
DEUTSCHE TELEKOM ADR	720,900
DEVON ENERGY CORP	67,690
DEXCOM INC	272,865
DIAMONDBACK ENERGY INC	50,786
DIAMONDROCK HOSPITALITY CO	44,314
DIANTHUS THERA INC	4,600
DICKS SPORTING GOODS INC	168,233
DIEBOLD NIXDORF INC	7,493
DIGI INTERNATIONAL CORP	8,000
DIGITAL RLTY TR INC	76,613
DIGITALOCEAN HLDGS INC	23,104
DIME COMMUNITY BANCSHARES IN	8,792
DIODES INC	16,902
DISC MEDICINE INC	17,599
DISNEY WALT CO (HOLDING CO)	264,019
DNOW INC	182,247
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	117,635
DOMINO'S PIZZA INC	1,951
DONALDSON CO INC	33,105
DONNELLEY FINL SOLUTIONS INC	5,896
DOORDASH INC	159,102
DORIAN LPG LTD	7,900
DORMAN PRODUCTS INC	27,596
DOUBLEVERIFY HOLDINGS INC CO	29,222
DOUGLAS EMMETT INC	36,033
DOVER CORP	7,921
DOW INC	40,403
DOXIMITY INC	33,857
DRAFTKINGS INC. COMMON STOCK	191,980
DREAM FINDERS HOMES INC COMM	6,209
DROPBOX INC	43,557
DT MIDSTREAM INC	28,734
DTE ENERGY CO	11,971
DUKE ENERGY CORP NEW COM	44,641
DUOLINGO INC	11,579
DUOLINGO INC CL A COM	40,093
DUPONT DE NEMOURS INC	4,358
DUTCH BROS INC	35,401
D-WAVE QUANTUM INC	32,903

DXC TECHNOLOGY CO	37,375
DXP ENT INC/TX	11,743
DXP ENTERPRISES INC	2,738
DYCOM INDUSTRIES INC	8,080
DYNATRACE HOLDINGS LLC	83,748
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
EASTERN BANKSHARES INC	31,466
EASTGROUP PROPERTIES INC	15,023
EASTMAN CHEMICAL CO	24,341
EATON CORP PLC	79,539
EBAY INC	27,674
ECHOSTAR CORP	71,353
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	26,262
EMCOR GROUP INC	2,600
EMERSON ELECTRIC CO	103,044
EMPLOYERS HOLDINGS INC	3,996
ENACT HLDGS INC	6,354
ENCOMPASS HEALTH CORP	52,463
ENCORE CAPITAL GROUP INC	4,977
ENERGIZER HLDGS INC NEW	13,119
ENERPAC TOOL GROUP CORP	11,614
ENERSYS	20,987
ENGY FUELS INC/CANAD	36,456
ENOVA INTL INC	5,388
ENOVIS CORP	12,311
ENPHASE ENERGY INC	28,097
ENPRO INDUSTRIES INC	4,562
ENSIGN GROUP INC/THE	16,539
ENTEGRIS INC	43,700
ENTERGY CORP	24,770
ENTERPRISE FINANCIAL SERVICE	46,519
ENVISTA HOLDINGS CORPORATION	49,085

EOG RESOURCES INC	61,898
EOS ENERGY ENT INC	85,047
EPAM SYSTEMS INC	11,718
EPLUS INC	5,679
EPR PPTYS COM SH BEN INT	23,048
EQT CORP	34,493
EQUIFAX INC	7,163
EQUINIX INC	16,417
EQUIPMENTSHARE.COM	19,858
EQUITABLE HOLDINGS INC	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	115,486
ESSENTIAL UTILITIES INC	77,021
ESSEX PROPERTY TRUST INC	3,712
ESTEE LAUDER COMPANIES CL A	13,476
ETSY INC	20,517
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	73,999
EXELON CORP	58,205
EXLSERVICE HOLDINGS	45,558
EXP WORLD HLDGS INC	19,303
EXPAND ENERGY CORP	131,532
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	255,659
EZCORP INC	12,504
F&G ANNUITIES & LIFE INC	8,019
F.N.B. CORP	102,978
F5 NETWORKS INC	3,356

FABRINET	12,921
FACTSET RESEARCH SYSTEMS INC	2,112
FAIR ISAAC CORP	20,898
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
FEDEX FREIGHT HOLDING CO INC	6,489
FERGUSON ENTERPRISES INC	24,678
FERRARI N V COMMON STOCK	1,090
FERVO ENERGY CO	16,311
FIDELITY NATIONAL FINANCIAL	74,450
FIDELITY NATIONAL INFORMATIO	31,097
FIFTH THIRD BANCORP	885,913
FIGMA INC	111,405
FIRST ADVANTAGE CORP NEW	16,380
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	14,653
FIRSTCASH HOLDINGS INC	11,476
FIRSTENERGY CORP	29,671
FISERVE INC	32,892
FIVE BELOW INC	14,942
FLEXTRONICS INTERNATIONAL SN	46,906
FLOOR & DECOR HOLDINGS	88,252
FLOWERS FOODS INC	45,300
FLOWSERVE CORP	34,521
FLUOR CORP	40,134
FLYWIRE CORP	69,022
FMC CORP	26,793
FORD MOTOR	225,256

FORMFACTOR INC	16,612
FORTINET INC	36,833
FORTIVE CORP	20,039
FORTREA HOLDINGS INC	19,301
FORTUNE BRANDS INNOVATIONS I	35,009
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
FRONTLINE PLC	149,700
FT WASH FOCUSED EQTY SECURIT	318,847,465
FTAI AVIATION LTD	33,585
FTAI INFRA INC	477,017
FTI CONSUTLTING 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
GE HEALTHCARE INC	342,644
GE VERNOVA INC	18,844
GENEDX HOLDINGS CORP	15,048
GENERAC HOLDINGS INC	3,451
GENERAL DYNAMICS CORP	14,921
GENERAL ELECTRIC CO	98,075
GENERAL MILLS INC	32,099
GENERAL MTRS CO	327,193
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
GILEAD SCIENCES INC	406,837
GLACIER BANCORP INC	35,887
GLAUKOS CORP	23,487
GLOBAL NET LEASE INC	42,773
GLOBAL PAYMENTS INC	14,706
GLOBE LIFE INC	151,536
GLOBUS MEDICAL INC	33,329
GODADDY INC	8,108
GOGO INC COMMON STOCK	1,298
GOLD FIELDS LTD NEW	108,750
GOLDEN MOUNTAIN	5,300
GOLDMAN SACHS GROUP INC	27,960
GOODYEAR TIRE & RUBBER	86,548
GOOSEHEAD INSURANCE INC COMM	5,452
GRACO INC	46,093
GRAHAM HOLDINGS CO	994
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
GRIFFON CORP	25,896
GROCERY OUTLET HOLDING CORP	21,271
GROUP 1 AUTOMOTIVE INC	2,539
GUARDANT HEALTH INC	62,500
GUARDIAN PHARMA	24,800
GUIDEWIRE SOFTWARE INC	23,800
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	27,279
HANOVER INSURANCE GROUP INC	10,722
HARLEY DAVIDSON INC	40,334
HARMONIC INC	24,501
HARMONY BIOSCIENCES HOLDINGS	8,556
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	141,343
HCI GROUP INC	1,800
HEALTHCARE REALTY TRUST INC	104,119
HEALTHCARE SERVICES GROUP	15,596
HEALTHEQUITY INC	29,055
HEALTHEQUITY INV	23,101
HEALTHPEAK PROPERTIES INC	40,362
HEALTHSTREAM INC	5,108
HEARTLAND EXPRESS INC	9,830
HECLA MNG CO	190,111
HEIDELBERG MATERIALS AG	519,700
HELIX ENERGY SOLUTIONS GROUP	29,441
HELMERICH & PAYNE	21,432
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	267,352
HILLTOP HOLDINGS INC	9,499
HILTON GRAND VACATIONS INC	17,600
HILTON WORLDWIDE HLDGS INC	13,394
HIMS & HERS HEALTH INC	57,791
HINGE HEALTH INC	28,193
HITACHI LIMITED	759,200
HNI CORP	14,113
HOME BANCSHARES INC	56,509
HOME DEPOT INC	109,666
HONEYWELL AEROSPACE INC	18,798
HONEYWELL INTERNATIONAL INC	18,798
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
HUDBAY MINERALS INC	212,310
HUMANA INC	6,965
HUNT (JB) TRANSPORT SERVICES	4,615
HUNTINGTON BANCSHARES	117,045
HUNTINGTON INGALLS INDS INC	88,180
HUT 8 CORP	9,990
HYATT HOTELS CORP	11,420
IAC INC	14,091
IAMGOLD CORP	264,060
ICHOR HOLDINGS LTD	18,654
ICU MEDIAL INC	5,317
IDACORP INC	32,387
IDEX CORP	4,370
IDEXX LABORATORIES INC	12,710
ILLINOIS TOOL WORKS	15,521
ILLUMINA INC	43,294
IMPINJ INC COMMON STOCK	5,579
INCYTE CORP	225,118
INDEPENDENCE REALTY TRUST	69,734
INDEPENDENT BANK CORP	10,785
INDIVIOR PHARMACEUTICALS INC	26,462
ING GROUP N V ADR	1,674,650
INGERSOLL-RAND INC	160,046
INGEVITY CORP	7,854
INGREDION INC	18,086
INNODATA INC	10,318
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	6,777
INSPERITY INC	7,482
INSPIRE MED SYS INC	5,734
INSTALLED BUILDING PRODUCTS	4,760
INSULET CORP	25,734

INTEGER HLDGS CORP	7,530
INTEGRA LIFESCIENCES HLDGS C	14,622
INTEL CORP	273,974
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	8,719
INTESA SANPAOLO S P A	728,000
INTUIT INC	41,037
INTUITIVE SURGICAL INC	20,587
INVENTRUST PPTYS CORP	16,380
INVESCO LTD	857,815
INVITATION HOMES INC	32,904
IONIS PHARM INC	21,945
IPH PHOTONICS CORP	7,419
IQVIA HOLDINGS INC	9,966
IRIDIUM COMMUNICATIONS INC	21,124
IRON MOUNTAIN INC	16,915
ISHARES RUSSELL 2000	14,935
ITAU UNIBANCO HLDG SA	3,600,585
ITOCHU CORP	2,690,700
ITRON INC	9,847
ITT INC	64,263
IVANHOE ELECT INC	146,619
J & J SNACK FOODS CORP	3,355
JABIL CIRCUIT INC	136,224
JACK HENRY & ASSOCIATES INC	101,424
JACKSON FINANCIAL INC	14,642
JACOBS SOLUTIONS INC	209,881
JAMES HARDIE INDUSTRIES PLC	111,097
JANUS HENDERSON GROUP PLC	35,269
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

JFROG LTD	16,336
JOHN B SANFILIPPO & SON INC	1,974
JOHN BEAN TECHNOLOGIES CORP	102,229
JOHNSON & JOHNSON	139,272
JOHNSON CTLS INTL PLC	79,629
JONES LANG LASALLE INC	13,175
JP MORGAN CHASE & CO	370,932
KADANT INC	2,539
KAISER ALUMINUM CORP	3,476
KAR AUCTION SERVICES INC	22,914
KARMAN HOLDINGS INC	26,018
KB FINANCIAL GROUP INC	325,730
KB HOME	18,600
KBR INC	37,261
KEMPER CORPORATION	12,700
KENNAMETAL INC	16,397
KENVUE INC	110,799
KEURIG DR PEPPER INC	69,050
KEYCORP	57,185
KEYSIGHT TECHNOLOGIES INC	20,957
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	158,170
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	380,931
KNIFE RIVER CORP	77,832
KNIGHT-SWIFT TRANSPORTATION	43,943
KNOWLES CORP	18,246
KODIAK GAS SRVCS INC	32,749
KODIAK GAS SVCS INC	19,831
KODIAK SCIENCES INC	25,419
KOHL'S CORP	24,086
KOMATSU LTD	474,860
KONINKLIJKE AHOLD DELHAIZE N	823,190
KONTOOR BRANDS INC	33,645
KOPPERS HOLDINGS INC	4,247
KORN/FERRY INTERNATIONAL	11,277

KRAFT HEINZ CO	51,139
KRATOS DEFENSE & SECURITY	51,826
KROGER CO	734,192
KRYSTAL BIOTECH	5,548
KT CORP	233,440
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	29,415
LANCASTER COLONY CORP	6,093
LANDSTAR SYSTEM INC	9,872
LANTHEUS HLDGS INC	16,350
LANTHEUS HOLDINGS INC	18,486
LAS VEGAS SANDS CORP	20,119
LATTICE SEMICONDUCTOR CORP	37,561
LAUREATE EDUCATION, INC. COM	28,024
LAZARD INC	24,139
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	520,000
LGI HOMES INC	4,371
LIBERTY BROADBAND CORP	1,404
LIBERTY ENERGY INC.	34,912
LIBERTY MEDIA CORP DEL	51,025
LIFE TIME GROUP HOLDINGS INC	32,336
LIFE TIME GRP HLDGS	64,672
LIFE360 INC. COMMON STOCK	16,381
LIFESTANCE HEALTH GROUP INC	41,636
LIFEWAY FOODS INC	22,886
LIGAND PHARMACEUTICALS INC	4,221
LILLY (ELI) & CO	133,237

LINCOLN ELECTRIC HOLDINGS IN	15,773
LINCOLN NATIONAL	36,307
LINDSEY CORP	2,340
LINEAGE INC	62,023
LIQUIDIA CORPORATION	14,656
LIQUIDITY SERVICES INC	5,113
LITHIA MOTORS INC	6,910
LITTELFUSE INC	6,888
LIVANOVA PLC	15,664
LIVE NATION INC	9,045
LIVERAMP HOLDINGS INC	13,599
LKQ CORP	54,960
LOAR HOLDINGS INC	21,206
LOCKHEED MARTIN	11,886
LOEW'S CORP	10,446
LOUISIANA PACIFIC	18,079
LOWE'S COS	79,388
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	54,567
MACOM TECH SOLN	4,380
MACOM TECHNOLOGY SOLUTIONS	18,720
MACY'S INC	76,588
MADISON SQUARE GARDEN CO NEW	3,862
MADISON SQUARE GARDEN ENTERT	5,648
MADRIGAL PHARM INC	2,025
MAGNOLIA OIL & GAS CORP	38,844
MANHATTAN ASSOCIATES INC	17,344
MANNKIND CORP	161,300
MANPOWER INC	9,970
MANULIFE FINL CORP	706,900
MAPLEBEAR INC	47,500
MARATHON DIGITAL HOLDINGS IN	80,045
MARATHON PET PETE CORP	86,440
MARATHON PETROLEUM CORP	17,504
MARCUS & MILLICHAP INC	5,232
MAREX GROUP PLC	60,445

MARINEMAX INC	4,123
MARKETAXESS HOLDINGS INC	7,930
MARRIOTT INTERNATIONAL CL A	33,784
MARRIOTT VACATIONS WORLDWIDE	6,001
MARSH & MCLENNAN	113,868
MARTEN TRANSPORT LTD	12,510
MARTIN MARIETTA MATERIALS	21,671
MARUBENI CORP	99,500
MARVELL TECHNOLOGY INC	50,859
MASCO CORP	12,460
MASTEC INC	17,208
MASTERBRAND INC	43,419
MASTERCARD INC	125,481
MATADOR RESOURCES CO	73,229
MATCH GROUP INC NEW	50,100
MATERION CORP	8,131
MATSON INC	6,671
MATTEL INC	96,825
MATTHEWS INTERNATIONAL CORP	6,661
MAXIMUS INC	17,265
MAXLINEAR INC	17,648
MBX BIOSCIENCES INC	25,377
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	143,367
MEDNAX INC	18,437
MEDPACE HOLDINGS INC	6,324
MEDTRONIC INC	609,247
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	14,590
MERIT MEDICAL SYSTEMS INC	12,755
MERITAGE HOMES CORP	14,339
META FINANCIAL GROUP INC	4,892
META PLATFORMS INC	312,980
METLIFE INC	33,619
METTLER-TOLEDO INTERNATIONAL	1,187
MGE ENERGY INC	7,869

MGIC INVESTMENT CORP	66,140
MGM RESORTS INTERNATIONAL	565,297
MICROCHIP TECHNOLOGY INC	183,092
MICRON TECHNOLOGY	174,855
MICROSOFT	939,083
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	16,814
MITSUBISHI UFJ FINANCIAL JA	2,351,740
MKS INSTRUMENTS INC	28,220
MNTN INC	145,491
MODERNA INC	135,856
MODINE MFG CO	7,207
MOELIS & CO. CL A	15,978
MOHAWK INDUSTRIES INC	11,033
MOLINA HEALTHCARE INC	10,774
MOLSON COORS BREWING CO CL B	10,082
MONARCH CASINO & RESORT INC	2,665
MONDELEZ INTERNATIONAL INC	77,311
MONGODB INC	33,912
MONOLITHIC POWER SYSTEMS INC	2,823
MONSTER BEVERAGE CORP	250,931
MOODY'S CORP	9,005
MOOG INC	6,578
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	4,917
MYR GROUP INC	11,157
N-ABLE INC. COMMON STOCK	16,185

NABORS INDUSTRIES LTD	1
NAPCO SEC TECHNOLOGIES INC	63,393
NASDAQ INC	121,463
NASPERS LIMITED	3,078,620
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	53,423
NATIONAL STORAGE AFFILIATES	21,041
NATIONAL VISION HOLDINGS INC	17,060
NATL VISION HLDGS	150,152
NATWEST GROUP PLC	2,336,600
NAVAN INC	91,321
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	212,091
NETEASE INC	197,900
NETFLIX INC	731,094
NETSCOUT SYSTEMS INC	14,684
NETSTREIT CORP	20,684
NEUROCRINE BIOSCIENCES INC	28,435
NEW JERSEY RESOURCES CORP	29,643
NEW LINDE PLC	44,687
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	2,191
NEWMONT MINING	246,923
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	56,785
NICOLET BANKSHARES INC	2,476
NIKE INC CL B	162,391
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	1,473,320
NORWEGIAN CRUISE LINE HLDGS	25,374
NOV INC	102,465
NOVANTA INC COMMON STOCK	9,794
NOVARTIS AG	188,900
NOVO NORDISK	133,510
NOW INC	39,452
NRG ENERGY INC	280,679
NUCOR CORP	13,530
NUTANIX INC	74,925
NVENT ELECTRIC PLC	44,858
NVIDIA CORP	3,132,133
NVR INC	193
NXP SEMICONDUCTORS NV	276,195
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	47,889
OLD DOMINION FREIGHT LINE	10,850
OLD NATIONAL BANCORP	95,788
OLD REPUBLIC INTERNATIONAL C	65,133
OLIN CORP	35,855
OLLIE'S BARGAIN	17,664
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	14,050
OPTION CARE HEALTH INC COMMO	44,059
ORACLE CORP	284,006
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	11,513
OTIS WORLDWIDE CORP	23,097
OTTER TAIL CORP	9,026
OUSTER INC	12,595
OUTFRONT MEDIA INC	104,241
OVINTIV INC	75,854
OWENS CORNING NEW	126,663
P G & E CORP	126,145
PACCAR INC	30,328
PACIRA BIOSCIENCES INC	9,573
PACKAGING CORP OF AMERICA	5,146
PALANTIR TECHNOLOGIES INC	152,624
PALO ALTO NETWORKS INC	45,581
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	74,710
PARSLEY ENERGY INC	0
PARSONS CORPORATION COMMON S	14,000
PATRICK INDUSTRIES INC	24,915
PATTERSON-UTI ENERGY INC	75,489
PAYCHEX INC	18,491
PAYCOM SOFTWARE INC	8,985
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	52,220
PDD HOLDINGS INC.	163,100
PDF SOLUTIONS INC	6,890

PEABODY ENERGY CORP	26,348
PEBBLEBROOK HOTEL TRUST	24,464
PEGASYSTEMS INC	25,200
PELOTON INTERACTIVE INC	86,212
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	10,441
PEPSICO INC	79,323
PERDOCEO EDUCATION CORP	13,117
PERELLA WEINBERG PTR	140,697
PERFORMANCE FOOD GROUP CO	45,144
PERIMETER SOLN INC	65,887
PERKINELMER INC	7,034
PERMIAN RESOURCES CORP	219,498
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	305,872
PHILLIPS 66	40,585
PHILLIPS EDISON & CO INC	85,539
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	143,741
PIPER SANDLER COS	14,312
PITNEY BOWES INC	32,003
PJT PARTNERS INC	5,220
PLANET FITNESS INC	23,349
PLEXUS CORP	5,752
PNC FINANCIAL SERVICES GROUP	22,936
PNM RESOURCES INC	27,476
POLARIS INC	16,252
POLARIS INDUSTRIES INC	17,077
POOL CORP	46,791
PORCH GROUP INC	131,020
PORTLAND GENERAL ELECTRIC CO	31,381
POST HOLDINGS INC	109,836

POWELL INDUSTRIES INC	6,078
POWER INTEGRATIONS INC	35,140
PPG INDUSTRIES INC	13,415
PPL CORP	42,631
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 SVCS CORP	26,736
PRINCIPAL FINANCIAL GROUP	12,148
PRIVIA HEALTH GROUP INC. COM	24,847
PROCEPT BIOROBOTICS	48,106
PROCTER & GAMBLE	136,112
PROG HOLDINGS INC	8,517
PROGRESS SOFTWARE CORP	9,306
PROGRESSIVE CORP OHIO	114,454
PROGYNY INC	17,306
PROLOGIS INC	53,511
PROSPERITY BANCSHARES INC	28,400
PROTAGONIST THERA	11,865
PROTAGONIST THERAPEUTICS INC	12,663
PROTO LABS INC	5,104
PROVIDENT FINANCIAL SERVICES	28,133
PRUDENTIAL FINANCIAL GROUP	20,604
PRYSMIAN S.P.A.	524,300
PTC INC	6,960
PTC THERAPEUTICS INC	38,232
PUBLIC SERVICE ENTERPRISE IN	28,802
PUBLIC STORAGE INC	9,115
PULTEGROUP INC	11,852
PURE STORAGE INC CL A	89,133
PVH CORP	13,793
Q2 HOLDINGS INC	45,701
QNITY ELECTRONICS INC	12,064
QORVO INC	17,220
QUAKER CHEMICAL CORP	2,960
QUALCOMM INC	441,582
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	157,005
RADIAN GROUP INC	29,213
RADNET INC	36,841
RALLIANT CORP	24,157
RALPH LAUREN CORP	2,325
RAMBUS INC	31,360
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	9,569
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	84,431
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
RELX PLC	150,590
REMITLY GLOBAL INC	35,342
RENAISSANCERE HOLDINGS LTD	12,349
RENASANT CORP	90,635
RENT A CENTER INC	11,254
RENTOKIL INITIAL PLC	79,867
REPLIGEN CORP	98,594
REPSOL YPF SA SP A	1,709,550
REPUBLIC SERVICES INC	11,775
RESIDEO TECHNOLOGIES INC	29,317
RESMED INC	8,487
RESTAURANT BRANDS INTL INC	127,200
REX AMERICAN RESOURCES CORP	6,101
REXFORD INDUSTRIAL REALTY IN	65,246
REYNOLDS CONSUMER PRODS INC	11,776
RH	4,616
RHYTHM PHARM INC	5,601
RIGETTI COMPTR INC	32,814
RINGCENTRAL INC	16,250
RIO TINTO ADR	529,580
RIOT PLATFORMS INC	104,234

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	129,225
ROBLOX CORPORATION CL A	115,056
ROCKWELL AUTOMATION INC	6,514
ROGERS CORP	3,601
ROIVANT SCIENCES LTD COMMON	122,933
ROKU INC	37,182
ROLLINS INC	39,354
ROPER TECHNOLOGIES INC	34,343
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
RUSH STREET INTERACTIVE INC	22,415
RXO INC	34,895
RYAN SPECIALTY HOLDINGS INC	26,350
RYDER SYSTEM INC	11,819
RYMAN HOSPITALITY PPTYS INC	13,570
S&P GLOBAL INC	61,992
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	7,500
SALESFORCE.COM	161,119
SALLY BEAUTY HLDG	21,310
SAMSARA INC COMMON STOCK	240,179
SANDISK CORP	12,288
SANMINA CORP	23,236
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	4,390
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	62,100
SEACOAST BANKING CORP OF FLO	18,714
SEAGATE TECHNOLOGY HOLDINGS	18,287
SEI INVESTMENTS CO	26,350
SELECT MEDICAL HLDGS CORP	23,381
SELECTIVE INS GRP	21,214
SELECTIVE INSURANCE GROUP	16,446
SEMPRA	274,765
SEMTECH CORP	27,379
SENSATA TECHNOLOGIES HLDNG P	41,580
SENSIENT TECHNOLOGIES CORP	9,166
SERVICE CORP INTL	40,912
SERVICENOW INC	253,960
SERVISFIRST BANCSHARES INC	10,844
SEZZLE INC	3,500
SHAKE SHACK INC	8,652
SHARKNINJA INC	72,187
SHENANDOAH TELECOMMUNICATION	9,814
SHERWIN WILLIAMS	42,344
SHIFT4 PMTS INC	20,750
SHIONOGI & CO LTD	2,500,290
SHOPIFY INC	142,593
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
SIRIUSXM HOLDINGS INC	51,376
SITIME CORP	8,140
SIX FLAGS ENTERTAINMENT CORP	21,769
SJW GROUP COMMON STOCK	7,105
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	763,900
SMUCKER J M CO	6,149
SMURFIT WESTROCK PLC	23,874
SNAP ON INC	3,030
SNOWFLAKE INC	39,195
SOCIETE GENERALE FRANCE	312,400
SOLAREDGE TECHNOLOGIES INC	12,784
SOLARIS ENGY INFRA	18,561
SOLSTICE ADVANCED MATERIALS	45,699
SOLVENTUM CORP	8,657
SOMNIGROUP INTERNATIONAL INC	127,637
SONIC AUTOMOTIVE INC	2,888
SONOCO PRODUCTS CO	26,262
SONOS INC COMMON STOCK	26,064
SOTERA HEALTH COMPANY COMMON	65,212
SOUTHERN CO	63,345
SOUTHSIDE BANCSHARES INC	6,091
SOUTHSTATE BANK CORP	27,125
SOUTHWEST AIRLINES	30,831
SOUTHWEST GAS CORP	19,538
SPACE EXPL TECHNOLOGIES CORP	59,944
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	15,652
SPRINKLR INC	26,111
SPROUTS FARMERS MARKET INC	27,648
SPS COMMERCE	8,132
SPX TECHNOLOGIES INC	23,823
SPYRE THERA INC	25,799
SSR MINING IN	166,570
STAAR SURGICAL CO	10,629
STAG INDUSTRIAL INC	48,573
STANDARD BK GROUP LTD	1,562,240
STANDARD CHARTERED PLC	451,000
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	98,622
STATE STREET CORP	176,715
STEEL DYNAMICS INC	8,160
STELLAR BANCORP INC	9,954
STEPAN CO	4,628
STEPSTONE GROUP INC	34,136

STERIS PLC	5,697
STERLING INFRASTRUCTURE INC	8,518
STEVEN MADDEN	15,638
STEWART INFORMATION SERVICES	6,031
STIFEL FINANCIAL CORP	65,999
STONEX GROUP INC	26,555
STRATEGIC ED INC	5,095
STRIDE INC COMMON STOCK	8,981
STRUCTURE THERA INC	17,297
STRYKER CORP	19,830
SUN LIFE FINL INC	378,860
SUNRUN INC	49,790
SUNSTONE HOTEL INVESTORS INC	40,795
SUPER GROUP SGHC LTD	156,289
SUPER MICRO COMPUTER INC	29,099
SUPERNUS PHARMACEUTICALS INC	12,143
SWEETGREEN INC	266,674
SYLVAMO CORPORATION COMMON S	7,353
SYNAPTICS INC	11,154
SYNCHRONY FINL	321,875
SYNNEX CORP	138,263
SYNOPSYS INC	45,389
SYSCO CORP	28,400
T MOBILE US INC	80,980
TAIWAN SEMICONDUCTOR ADR	135,910
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	288,128
TARGA RES CORP	35,328
TARGET CORP	195,041
TAYLOR MORRISON HOME CORP	27,929
TE CONNECTIVITY PLC	17,272
TECHNIPFMC LTD	646,485
TECHTRONIC INDS LTD	513,650
TELEDYNE TECHNOLOGIES	2,697
TELEFLEX INC	9,518
TELEPHONE & DATA SYS INC	21,167
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	55,076
TEREX CORP	73,346
TERRENO REALTY CORP	22,265
TESLA INC	217,483
TETRA TECH INC	180,674
TETRA TECHNOLOGIES INC	71,865
TEVA PHARMACEUTICAL	2,370,600
TEXAS CAPITAL BANCSHARES INC	38,826
TEXAS INSTRUMENTS INC	98,634
TEXAS PACIFIC LAND CORPORATI	3,201
TEXAS ROADHOUSE INC	18,275
TEXTRON INC	377,119
TG THERAPEUTICS INC	42,530
THE CHEFS'S WAREHOUSE INC	7,661
THE COOPER COMPANIES, INC. C	11,513
THE ENSIGN GROUP INC	75,809
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	21,031
TIDEWATER INC NEW	9,914
TIMKEN CO	18,257
TIMKENSTEEL CORP	7,747
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	697,380
TPG INC	13,443
TRACTOR SUPPLY CO	484,955
TRANE TECHNOLOGIES PLC	13,002
TRANSCAT INC	39,494
TRANSDIGM GROUP INC	3,252
TRANSMEDICS GROUP INC	7,349
TRANSMEDICS GRP INC	10,880

TRANSUNION	54,491
TRAVEL + LEISURE CO	18,683
TRAVELERS COS INC/THE	13,131
TRAVERE THERA INC	22,298
TREVI THERA INC	50,049
TREX CO INC	30,077
TRIMBLE NAVIGATION LIMITED	53,609
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	17,632
TWILIO INC	43,089
TWO HARBORS INVESTMENT CORP	22,462
TYLER TECH INC	5,835
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
UL SOLUTIONS INC	20,878
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	56,276
UNITED STS LIME & MINERALS I	2,241
UNITED THERAPEUTICS CORP	24,220
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 SERVICES-B	3,394
UNIVERSAL TECHNICAL INSTITUT	10,518
UNIVRSL TECH INST	39,242
UNUM GROUP	43,541
UNUSUAL MACHINES INC	64,814
UPWORK INC	28,009
URANIUM ENERGY CORP	117,088
URBAN EDGE PROPERTIES	111,330
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	104,152
VALLEY NATIONAL BANCORP	134,779
VALMONT INDUSTRIES INC	5,673
VALVOLINE INC	38,454
VAXCYTE INC	30,576
VEECO INSTR INC	9,890
VEECO INSTRUMENTS INC	12,969
VEEVA SYSTEMS INC	32,414
VENTAS INC	24,225
VEOLIA ENVIRONNEMENT SA	1,431,640
VERACYTE INC	49,329
VERALTO CORP	14,284
VERICEL CORP	10,897
VERISIGN INC	4,776
VERISK ANALYTICS INC	9,414
VERIZON COMMUNICATIONS	896,229
VERRA MOBILITY CORP	34,345
VERSANT MEDIA GROUP INC	29,662

VERSIGENT PLC	15,279
VERTEX PHARMACEUTICALS INC	31,511
VERTIV HOLDINGS CO	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	129,930
VICI PROPERTIES INC	60,862
VICOR CORP	6,481
VICTORIAS SECRET AND CO	17,139
VICTORY CAP HLDGS INC	10,344
VINCI SA	709,800
VIPER ENERGY INC	52,387
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	251,820
VISHAY INTERTECHNOLOGY INC	40,580
VISTEON CORP	8,042
VISTRA CORP	19,578
VITA COCO CO INC	9,045
VITA COCO CO INC/THE	27,019
VODAFONE GROUP PLC	342,600
VONTIER CORP	43,572
VORNADO REALTY TRUST	45,296
VOYA FINL INC	229,197
VSE CORP	6,164
VSE CORP. COMMON STOCK	5,966
VULCAN MATERIALS CO	7,628
WABTEC CORP	9,935
WALKER & DUNLOP INC	97,875
WAL-MART STORES INC	473,057
WARBY PARKER INC	2,014
WARNER BROS DISCOVERY INC	128,699
WARNER MUSIC GROUP	38,200
WARRIOR MET COAL INC	11,297
WASHINGTON FEDERAL INC	16,391
WASTE MANAGEMENT INC	21,104
WATERS CORP	5,764
WATSCO INC	27,724

WATTS WATER TECHNOLOGIES INC	7,450
WAYFAIR INC	162,009
WAYSTAR HLDG CORP	24,849
WD-40 CO	2,915
WEATHERFORD INTL PLC	20,000
WEBSTER FINANCIAL CORP	45,518
WEC ENERGY GROUP INC	83,425
WELLS FARGO & CO	575,906
WELLTOWER INC	91,165
WENDY'S CO	34,129
WERNER ENTERPRISES INC	12,876
WESBANCO INC	2,586
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	155,733
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	38,980
WINGSTOP INC	8,338
WINMARK CORP	525
WINNEBAGO INDUSTRIES INC	6,038
WINTRUST FINANCIAL CORP	18,507
WISDOMTREE INC	185,930
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
WP CAREY INC	61,950

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
XOMETRY INC	27,691
XPEL INCORPORATION COMMON ST	5,460
XPO LOGISTICS INC	33,947
XYLEM INC	14,037
YELP INC	11,392
YETI HOLDINGS INC	123,665
YORK SPACE SYS INC	18,253
YUM BRANDS INC	16,140
YUM CHINA HLDGS INC	715,510
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	70,916
ZOOMINFO TECHNOLOGIES INC	58,000
ZTO EXPRESS CAYMAN INC	1,115,370
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	152,673
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	915,718
AMERICAN EXPRESS	2,090,000
AMERICAN EXPRESS CO	12,363,000
AMERICAN EXPRESS COMPANY	2,000,000
AMERICAN HONDA FIN	3,000,000
AMERICAN HONDA FINANCE	8,385,000
AMERICAN HONDA FINANCE CORPO	2,000,000
AMERICAN INTERNATIONAL GROUP	220,000
AMERICAN TOWER CORP	3,339,000
AMERSON ORCHARD GTOWN KY	17,733,102
AMGEN INC	2,765,000
AMGEN INCORPORATED	320,000
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	-
APPALACHIAN POWER RECOVERY F	3,600,000
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
ARES CAPITAL CORP	3,000,000
ASCENSION HEALTH	1,000,000

ASHTED CAPITAL INC	3,209,000
ASTRAZENECA FINANCE LLC	3,000,000
AT&T INC	11,043,000
ATHENE GLOBAL FUNDING	4,000,000
ATLANTA GA	-
ATMOS ENERGY CORPORATION	1,010,000
AUGUSTA SPINCO CORPORATI	-
AUTOMATIC DATA PROCESSNG	-
AUTOZONE INC	610,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS PLC	3,270,000
BAIDU INC	1,000,000
BAKER HUGHES LLC	980,000
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	2,000,000
BANK OF NOVA SCOTIA	5,880,000
BANK OF NY MELLON CORP	5,139,000
BARCLAYS PLC	7,170,000
BARREN COUNTY KY GO	3,425,000
BAT CAPITAL CORP	-
BAXTER INTERNATIONAL INC	1,706,000
BAYER US FINANCE	340,000
BEACON POINT DC LLC	2,988,000
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	5,817,000
BNP PARIBAS	2,310,000

BOARDWALK PIPELINES LLC	-
BOEING CO	985,000
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	1,780,000
BRANCH BANKING & TRUST	800,000
BRISTOL-MEYERS SQUIBB	-
BROADCOM INC	6,431,000
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	1,351,212
BX TRUST 2025-DELC	495,000
BX TRUST 2026-RISE A 144A	710,000
CALIFORNIA MUNI FIN AUTH-FBI	3,245,000
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	3,466,000
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	2,715,000
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
CHUBB INA HOLDINGS LLC	920,000
CIM TRUST 2021J3	4,998,488
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
CLOROX COMPANY	2,410,000
CMS ENERGY CORP	4,523,000
CNH EQUIPMENT TRUST	1,384,193
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	790,000
COOPERATIEVE RABOBANK UA	950,000
CORNELL UNIVERSITY	2,050,000
COSTCO WHOLESALE CORP	6,000,000
COTERRA ENERGY INC	-
COVE LAKE VILLAGE APARTMENTS	10,414,933
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	4,300,000
CUBESMART LP	1,615,000
CUMBERLAND COMB CYCLE GE	3,388,000
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
DAIMLER TRUCKS FINANCE NORTH	1,000,000
DALLAS TEX AREA RAPID TRAN S	1,350,000
DANVILLE KY	705,000
DCP MIDSTREAM LLC	3,071,000
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
DEVON ENERGY CORP	760,000
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	2,400,000
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
EASTMAN CHEMICAL	960,000
EATON CORP	2,000,000
EATON CORPORATION	410,000
ECMC GROUP STUDENT LOAN TRUS	695,594
ECOLAB INC	4,883,000
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
EXPERIAN FINANCE US INC	860,000
EXTENDED STAY 144A	967,949
EXTENDED STAY AMERICA TRUST	908,813
EXTRA SPACE STORAGE LP	1,790,000
EXXON MOBIL	4,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	6,762,615
FANNIE MAE 30 YR.	836,795
FANNIE MAE 30 YR. (#2)	532,974
FANNIE MAE BZ4075	2,828,116
FANNIE MAE BZ6096	3,728,000
FANNIE MAE POOL	36,092,781
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 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	-
FFCB BONDS 7/26/27	5,000,000
FG A84158	64,560
FG G04388	107,507

FGLMC	126,446
FHLMC	5,011,784
FHLMC (GOLD) POOL # A42105	33,864
FHLMC (GOLD) POOL # FGP28000	419,339
FHLMC (GOLD) POOL # G08122	45,543
FHLMC LN RJ5997	2,091,012
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	5,822,662
FLAGSTAR MORTGAG20215INV	2,761,306
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	800,000
FLORIDA POWER AND LIGHT	1,320,000
FLORIDA ST HSG FIN CORP	-
FN 3.95 MULTIFAM FWD JAN 202	4,000,000
FN 4.19 MULTIFAM FWD MAR 202	1,183,440
FN 4.39 MULTIFAM FWD MAR 202	987,745
FN 4.72 MULTIFAM FWD OCT 202	1,500,000
FN AN3706	6,548,042
FN AN5907	1,038,464
FN AN7825	4,199,583
FN AN8258	4,619,038
FN BL5028	11,754,169
FN BS6727	1,000,000
FN BS6908	10,500,000
FN BS9833	4,901,000
FN BZ0085	2,968,000
FN BZ1465	8,438,000
FN BZ4362	1,000,000
FN BZ5486	4,000,000
FN BZ7232	5,000,000
FN POOL #BZ2139	8,000,000
FNMA	57,983,321
FNMA FM6852	(0)
FNMA FS6484	2,950,819

FNMA AN0918	4,174,085
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	468
FNMA POOL # 256089	243,323
FNMA POOL # 256181	34,245
FNMA POOL # 313644	971
FNMA POOL # 456258	1,760
FNMA POOL # 457075	3,117
FNMA POOL # 755598	19,974
FNMA POOL # 763651	59,614
FNMA POOL # 902823	59,509
FNMA POOL # 942887	39,807
FNMA POOL # 944608	48,129
FNMA POOL AN0502	1,398,419
FORD CREDIT AUTO OWNER TRUST	1,545,000
FORD CREDIT FLOORPLAN MASTER	1,460,000
FORD MOTOR CREDIT	420,000
FORD MOTOR CREDIT CO	5,000,000
FORSYTH COUNTY GA SCH DIST	-
FORT KNOX MILITARY HOUSING	4,750,921
FORTUNE BRANDS HOME & SE	-
FOX CORP	2,000,000
FR WN5424	-
FREDDIE MAC	4,332,826
FREDDIE MAC - SCRT	1,902,339
FREDDIE MAC 55 - UMBS	4,245,575
FREDDIE MAC GOLD POOL	559,324
FREDDIE MAC POOL	6,981,591
FRISCO TX INDEP SCH DIST	-
FZ BZ7028	4,500,000
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	11,218,000
GEORGIA POWER CO	1,689,000
GEORGIA-PACIFIC LLC	1,000,000
GILDAN ACTIVEWEAR INC	3,784,000
GLOBAL PAYMENTS INC	3,085,000

GM FINL REVOLVING	1,435,000
GNMA I/II - BJ9649	506,177
GNMA MTG POOL # 448386	53,182
GNMA MTG POOL # 457859	24,172
GNMA MTG POOL # 486228	5,508
GNMA MTG POOL # 499991	13,612
GNMA MTG POOL # 539783	17,100
GNMA MTG POOL # 570491	16,850
GNR 2023-112 VA	205,022
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	29,219,000
GOLDMAN SACHS PRIVATE CR	1,648,000
GOVERNMENT NATIOMA8877 GAGE	(0)
GREAT RIVER ENERGY	10,592,100
GREAT WOLF TRUST	795,000
GS MORTGAGE-BACK2021PJ10ITIE	6,610,202
GS MORTGAGE-BACK2021PJ9 ITIE	3,250,043
GSMS	1,210,000
GUARDIAN LIFE GLOB FUND	1,659,000
GULFSTREAM NATURAL GAS	750,000
HALLIBURTON COMPANY	1,500,000
HAWAII ST	2,940,000
HCA INC	4,038,000
HCP INC	800,000
HEALTH CARE SERVICE CORP	1,620,000
HEALTHPEAK PROPERTIES	960,000
HEINZ (HJ) CO NOTES	4,200,000
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	5,463,000
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	620,000
INTEL CORPORATION	2,496,000
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	1,161,565
ISSUER 05619R	1,195,000
ISSUER 08861R	1,060,000
ISSUER 12433D	1,588,656
ISSUER 249672	250,000
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 89115K	480,000
ISSUER 92921L	800,000
J PAUL GETTY TRUST	1,600,000
JACKSON CO KY SD	2,480,000
JOBSONIO 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
JP MORGAN CHASE	6,000,000
JP MORGAN CHASE & CO	5,000,000

JP MORGAN MORTGA202113	4,257,026
JPMCC	883,881
JPMORGAN CHASE & CO	36,262,000
KAISER FOUNDATION HOSPIT	500,000
KENTUCKY HIGHER EDUC ST LOAN	1,318,134
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	-
KING COUNTY PUBLIC HOSPITAL	1,035,000
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	1,150,000
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	1,060,000
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	790,000
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
MASTERCARD INC	8,200,000
MASTERCARD INCORPORATED 4.95	2,000,000
MATTEL INC	-
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	2,833,506
MERCEDES-BENZ FIN NA	1,570,000
MERCEDS-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	2,230,000
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	3,222,000
MISSOURI HIGHER EDUCATION LO	985,300
MITSUBISHI FIN	3,000,000
MITSUBISHI UFJ FIN GRP	6,530,000
MMAF EQUIPMENT FINANCE LLC	705,000

MOHAWK INDUSTRIES INC	-
MONONGAHELA POWER CO	380,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	16,472,000
MORGAN STANLEY DEAN WITTER	4,260,000
MOSAIC CO	850,000
MOZART DEBT MERGER SUB	4,621,000
MPLX LP	2,340,000
MTN COMMERCIAL MORTGAGE TRUS	1,285,000
MUTUAL OF OMAHA GLOBAL	1,395,000
N TEXAS ST HGR EDU AUTH	860,104
NASDAQ INC	500,000
NATIONAL BANK OF CANADA	2,000,000
NATIONAL COMMERCIAL MORTGAGE	605,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	1,430,000
NATIONAL RURAL UTIL COOP	2,000,000
NATIONAL RURAL UTIL CORP	4,000,000
NATIONAL RURAL UTILITIES COO	1,000,000
NATIONAL SECS CLEARING	840,000
NATIONAT FIN AUTH VA KERNERS	2,300,000
NEBRASKA INVESTMENT FINANCE	-
NEW RESIDENTIAL 2021INV2 LOA	4,805,406
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 DORM AUTH ST PER	1,145,000
NEWMONT / NEWCREST FINANCE	590,000
NEXTERA ENERGY	2,324,000
NGPL PIPE LLC	1,920,000
NIKE	1,000,000
NLG GLOBAL FUNDING	1,115,000
NNN REIT INC	-
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	4,091,000
NORFOLK SOUTHERN CORPORATION	580,000
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	-
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	4,301,461
OHIO POWER COMPANY	2,937,000
OHIO ST HOSP FAC REVENUE	1,000,000
OHIOHEALTH CORP	1,500,000
OKLAHOMA DEV FIN	2,250,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
ONCOR ELECTRIC DELIVERY	5,058,000
ONCOR ELECTRIC DELIVERY CO	1,380,000
ONE GAS INC	570,000
ONEOK INC	2,620,000
ONNI	445,000
ORACLE CORP	33,369,000
ORANGE SA	590,000
OREGON ST	-
OREGON ST DEPT OF TRANSPRTN	1,750,000
O'REILLY AUTOMOTIVE INC	3,000,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORPELECTRICA	-
PACIFIC LIFE GF II	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	850,000
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	1,060,000
PROTECTIVE LIFE GLOBAL	960,000
PROVIDENT FUNDIN2021J1 GE T	5,476,007
PROVINCE OF ALBERTA	8,000,000
PRUDENTIAL FINANCIAL	-
PSMC TRUST 20213	4,907,998
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	3,645,159
RATE MORTGAGE TR2021J3	5,152,488
RATE MORTGAGE TR2022J1	5,506,143
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	700,000
RIVER CITY INC PARKING AUTH	1,440,000
ROCHE HLDGS INC	-
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	12,720,000
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
SANTA CLARITA CA CMNTY CLG D	1,000,000
SBA PARTICIPATION CERTIFICAT	48,387,084
SBAP 2006-20H 1	19,866
SBAP 2006-20I 1	2,502
SBAP 2006-20J 1	11,785
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
SCHLUMBERGER INVESTMENT	370,000
SDR	1,220,000
SEMPRA INFRASTRUCTURE PA	3,675,000
SEMT	84,984
SHELL FINANCE US INC	-
SHELL INTERNATIONAL FIN	873,000
SHERWIN-WILLIAMS CO	1,300,000
SHRN TRUST 2025-MF18	820,000
SIMPSON CO. GO	3,935,000
SLG OFFICE T 5.13081	625,000
SLM STUDENT LOAN TRUST	1,252,008
SMALL BUSINESS INVESTMENT CO	11,817,909
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 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	805,000
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	1,640,291
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
T-MOBILE USA, INC.	1,000,000
TORONTO-DOMINION BANK	2,490,000
TOTALENERGIES CAPITAL USA LL	1,250,000
TOWD POINT MORTG20204 T	4,325,000
TOWD POINT MORTGAGE TRUST	106,881
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	241,787,000
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	186,130,000
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 NOTRE DAME	1,029,000
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	1,400,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UPS	7,000,000
US BANCORP	5,590,000
US TREASURY	385,260,000
US TREASURY BOND	47,000,000
US TREASURY N/B	493,500,000
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	6,343,000
VERIZON COMMUNICATIONS INC	6,138,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	7,450,000
VIACOMCBS INC	-
VIATRIS INC	-
VIDEOTRON LTD / LTEE	4,255,000
VIRGINIA POWER FUEL SEC	985,000
VIRGINIA ST HSG DEV AUTH SER	246,961
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
WASTE MANAGEMENT INC	-
WEC ENERGY GROUP INC	-
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	3,444,000
WESTERN SOUTHERN GLOBAL FUND	4,000,000
WESTERN-SOUTHERN GLOBAL	2,000,000
WESTROCK CO	969,000
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	884,729
<u>Additional Categories</u>	<u>Capital Contributed</u>
1011778 BC / NEW RED FIN	500,000
ALBERTSONS COS INC / SAFEWAY	500,000
ALLISON TRANSMISSION INC	6,537,000
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	94,343,480
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
CARLYLE DIRECT LENDING FUND	12,499,994
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	191,842,285
COSTAR GROUP INC	1,000,000
CROCS INC	2,000,000
DAVITA INC	8,200,000
DEERPATH DIRECT LENDING	63,708,053
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	311,236,330
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	125,547,530
LS HIWASSEE CASH BALANCES	167,004
LS MICHIGAN CASH BALANCES	350,015
LST MAGNOLIA CASH BALANCES	963,770
LST MAGNOLIA CUT CO	154,779
LST TOLEDO CASH BALANCES	1,351,159
LST TOLEDO CUT CO INC	496,070
MARATHON EUR. CREDIT III	34,017,248

MARATHON/KTRS CREDIT FUND	687,183,312
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	26,070,769
MONROE CAPITAL PRIVATE CREDI	117,474,102
MSCI INC	2,225,000
MSCI INC.	1,575,000
MURPHY OIL USA INC	2,700,000
NA UNITED RENTALS	2,000,000
OAKTREE EURO CAPITAL SOLUTIO	29,860,714
OAKTREE EUROPEAN DISLOCATION	2,152,561
OAKTREE OPPORTUNITIES IX	4,706,452
OAKTREE OPPORTUNITIES X	5,966,836
OAKTREE XB	22,679,383
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	421,972,340
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	1,121,515
ALPINVEST CO-INV FUND VIII	42,693,670
ALPINVEST CO-INVESTMENT FUND	21,667,396
ALPINVEST SECONDARIES VII	22,702,028
ALPINVEST SECONDARIES VIII	15,192,974
APAX CREDIT OPP	18,964,469
APAX DIGITAL FUND	18,387,026
APAX DIGITAL II	20,296,677
APAX IX PENSION	4,444,407
APAX VIII	3,296,163
APAX X PENSION	26,600,230
APAX XI	15,924,035
ARES PRIVATE EQUITY SEC	4,547,876
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	23,341,747
AUDAX MEZZANINE FUND IV	5,716,747
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	18,440,748
AUDAX PRIVATE EQUITY SOLUTIO	15,954,969
BAILLIEGIFORD PRIVATE FUND	79,987,544
BG PRIVATE COMPANIES III	3,169,991
BLACKSTONE LIFE SCIENCES VI	305,621
CARLYLE ASIA PARTNERS V	34,971,558
CARLYLE EUROPE PARTNERS IV,	11,411,756
CARLYLE EUROPE PARTNERS V	31,897,024
CARLYLE PARTNERS VIII	26,100,844
CARLYLE R&S ENERGY	26,686,745
CARLYLE R&S ENERGY II	16,506,410
FORT WASHINGTON IX PENSION	24,567,207
FORT WASHINGTON PRIVATE EQUI	27,773,374
FORT WASHINGTON VIII	15,005,348
FT WASHINGTON OPP IV-K	29,745,915
FT WASHINGTON OPPIV	23,530,645
FT WASHINGTON PE OPP V-K	4,996,192
FT WASHINGTON PE OPP	1,051,779

FT WASHINGTON PE SMALL II-K	23,571,663
FT WASHINGTON SMALL MARKET I	8,678,865
FT WASHINGTON X	29,670,227
FT WASHINGTON XI	10,159,118
FT WASHINGTON XI-K	20,107,497
FT. WASHINGTON IX-K PENSION	25,890,857
GAVEA INVESTMENT FUND V	2,925,532
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	21,126,507
IFM GLOBAL INFRASTRUCTURE	202,373,474
JPM GLOBAL TRANSPORT INCOME	90,165,967
KKR & CO EUROPEAN FUND IV	23,400,548
KKR AMERICAS XII	10,760,698
KKR EURO FUND V	28,459,567
KKR HEALTH II	19,621,334
LANDMARK EQUITY PARTNERS XIV	1
LANDMARK EQUITY XVII	19,260,972
LANDMARK PE XVI	23,379,545
LANDMARK XV	4,816,219
LEXINGTON CAPITAL PARTNERS I	27,886,807
LEXINGTON CAPITAL PARTNERS V	19,391,111
LEXINGTON CAPITAL PARTNERS X	19,883,436
MACQUARIE MIP VI	37,955,382
MANULIFE PERMANENT CROPLAND	31,748,739
NATURAL GAS PARTNERS X	5,583,280
NATURAL RESOURCES XI	7,497,599
NATURAL RESOURCES XII	19,956,263
NGP ETP IV	9,612,136
NGP ROYALTY III	24,845,153
NGP XIII	18,100,267
OAKTREE EURO PRINCIPAL FUND	45,251,173
OAKTREE EUROPEAN PRINCIPAL I	56,452,816
OAKTREE MEZZANINE IV	1,052,989
OAKTREE MEZZANINE V	25,633,040
PUBLIC PENSION CAPITAL	159,298,049
RIVERSTONE GLOBAL E&P FUND V	453,664
RIVERSTONE VI	8,700,817
SILVER LAKE ALPINE II	30,607,339
SILVERLAKEPARTNERSVII	23,842,312
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	2,456,772
AG NET LEASE IV	33,441,645
AG NET LEASE REALTY V	1,538,768
AG REALTY VALUE XI	40,552,144
BLACKSTONE IX	35,384,342
BLACKSTONE REALTY PARTNERS V	26,627,108
BLACKSTONE X	27,714,741
CARLYLE CPI 3.31.21	100,585,229
CARLYLE PROPERTY INVESTORS	55,742,287
CARLYLE RE IX	47,411,549
CARLYLE REALTY PARTNERS VI	4,556,257
CARLYLE REALTY PARTNERS VII	6,872,679
CARLYLE REALTY PARTNERS X	575,551
CARLYLE REALTY VIII	7,392,202
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	23,026,388
LANDMARK REAL ESTATE VII	7,339,812
LANDMARK REAL ESTATE VIII	21,631,808
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	331,791,650
RITE AID HORSE CAVE KY	370,000
ROCKWOOD RE XII	29,243,542
ROCKWOOD REAL ESTATE FUND X	19,561,363
ROCKWOOD REAL ESTATE FUND XI	60,863,683

SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	184,293,200
TA REALTY ASSOC XII	18,053,065
TA REALTY ASSOCIATES FUND XI	61,292,102
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 ELIZABETH TW	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 HOPKINSVILLE	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFERSONVILLE	7,031,894
WALGREEN'S STORE KARNES TN	4,315,000
WALGREEN'S STORE KNOXVILLE TN	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 TN	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 KY	960,100
WAL-MART STORE JEFFERSON CITY	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	-
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	470,047
CASH POOL UNITS	672,680,056