# State of Florida Publicly Traded Securities Report
# Q2 2026: Data as of  JUNE 30, 2026

NOTES pertaining to the following worksheets:

1) Per the Protecting Florida's Investments Act (PFIA) legislation, only PUBLICLY traded securities are included.

2) The "Market Value" column reflects a security's accrued income (if any) and the change in market value since purchase (for some securities, purchase may be at a discount or premium to par value).

3) "Unrealized Gain or (Loss)" reflects change in market value since purchase.

4) "Shares/Units" provides the number of units of a fixed income security or shares of an equity security held in the account as of the report date.

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | 3 MONTH SOFR FUT (CME) | US FINCL FUTURES | United States | $191,250.00 | $191,250.00 | (225.00) |
| CASH & TEMPORARY | AED (UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | $466,593.10 | $0.00 | 1.00 |
| CASH & TEMPORARY | AED (UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | ($72,786.55) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUD (AUSTRALIAN DOLLARS) | AUSTRALIA | Australia | $341,135.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUD (AUSTRALIAN DOLLARS) | AUSTRALIA | Australia | ($430,911.50) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUD (AUSTRALIAN DOLLARS) | AUSTRALIA | Australia | $464,502.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUD (AUSTRALIAN DOLLARS) | AUSTRALIA | Australia | $6,291,234.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUD (AUSTRALIAN DOLLARS) | AUSTRALIA | Australia | ($1,060,418.83) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | ($47,403.34) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | ($80,260.94) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $8.64 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $1.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | ($0.15) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $1,157,224.95 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $0.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $343,757.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | ($0.02) | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $133,573.97 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $543,124.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $480.10 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA | AUSTRALIA | Australia | $0.94 | $0.00 | 1.00 |
| CASH & TEMPORARY | AUSTRALIA CASH | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| CASH & TEMPORARY | AUSTRALIA CASH OTHER | AUSTRALIA | Australia | $402.58 | $0.00 | 402.58 |
| CASH & TEMPORARY | AUSTRALIA CASH OTHER | AUSTRALIA | Australia | $109,021.12 | $0.00 | 109,021.12 |
| CASH & TEMPORARY | BARCLAYS US DEBT INDEX FU | US CASH FUNDS | United States | $11,739,819.85 | $0.00 | 11,739,819.85 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $5,690.46 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $240,803.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $23,704.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $5,000.17 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $5,128,787.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $0.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $235,103.33 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $4.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $11.31 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $2.61 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRAZIL | BRAZIL | Brazil | $216,867.33 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRL (BRAZILIAN REAL) | BRAZIL | Brazil | ($685,574.66) | $0.00 | 1.00 |
| CASH & TEMPORARY | BRL (BRAZILIAN REAL) | BRAZIL | Brazil | ($3,404,012.81) | $0.00 | 1.00 |
| CASH & TEMPORARY | BRL (BRAZILIAN REAL) | BRAZIL | Brazil | ($2,804,384.14) | $0.00 | 1.00 |
| CASH & TEMPORARY | BRL (BRAZILIAN REAL) | BRAZIL | Brazil | $1,090,996.36 | $0.00 | 1.00 |
| CASH & TEMPORARY | BRL (BRAZILIAN REAL) | BRAZIL | Brazil | ($511,366.44) | $0.00 | 1.00 |
| CASH & TEMPORARY | CAD (CANADIAN DOLLARS) | CANADA CASH | Canada | ($115.96) | $0.00 | 1.00 |
| CASH & TEMPORARY | CAD (CANADIAN DOLLARS) | CANADA CASH | Canada | $44,684.62 | $0.00 | 1.00 |
| CASH & TEMPORARY | CAD CASH OTHER | OTHER | Canada | $228.05 | $0.00 | 228.05 |
| CASH & TEMPORARY | CAD CASH OTHER | OTHER | Canada | $89,262.86 | $0.00 | 89,262.86 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | ($25.69) | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $50,955.20 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $4.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $62,541.68 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $151,268.88 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $132,886.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $8,061.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $2.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $308,123.21 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $113,696.33 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $128,287.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $94,833.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $34,831.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | ($321.37) | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $269,414.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $477,997.60 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $490.61 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $0.29 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $12,399.65 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $623,705.64 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $26,329.52 | $0.00 | 1.00 |
| CASH & TEMPORARY | CANADA CASH | CANADA CASH | Canada | $18,923.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | CASH COLLATERAL AT NOMU | OTHER | United States | ($677,000.00) | $0.00 | (677,000.00) |
| CASH & TEMPORARY | CASH COLLATERAL BARCLAY | US CASH FUNDS | United States | ($580,000.00) | $0.00 | (580,000.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | CASH COLLATERAL HELD AT I | OTHER | United States | ($1,535,000.00) | $0.00 | (1,535,000.00) |
| CASH & TEMPORARY | CASH COLLATERAL HELD AT ( | OTHER | United States | ($450,000.00) | $0.00 | (450,000.00) |
| CASH & TEMPORARY | CASH COLLATERAL HELD AT . | COMMERCIAL PAPER | United States | ($694,000.00) | $0.00 | (694,000.00) |
| CASH & TEMPORARY | CASH HELD AT CITIBANK | OTHER | United States | $9,360,000.00 | $0.00 | 9,360,000.00 |
| CASH & TEMPORARY | CASH HELD AT CITIBANK | OTHER | United States | $158,000.00 | $0.00 | 158,000.00 |
| CASH & TEMPORARY | CASH HELD AT MORGAN STAI | OTHER | United States | $436,000.00 | $0.00 | 436,000.00 |
| CASH & TEMPORARY | CASH HELD AT MORGAN STAI | OTHER | United States | $173,849.33 | $0.00 | 173,849.33 |
| CASH & TEMPORARY | CASH HELD AT TD USD | OTHER | United States | ($1,010,000.00) | $0.00 | (1,010,000.00) |
| CASH & TEMPORARY | CASH HELD AT WELLS FARGO | OTHER | United States | ($817,000.00) | $0.00 | (817,000.00) |
| CASH & TEMPORARY | CHF (SWISS FRANC) | SWITZERLAND | Switzerland | ($172.98) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHF (SWISS FRANC) | SWITZERLAND | Switzerland | ($5,545,307.22) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHF (SWISS FRANC) | SWITZERLAND | Switzerland | ($493,278.50) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHF (SWISS FRANC) | SWITZERLAND | Switzerland | ($634,946.88) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHF (SWISS FRANC) | SWITZERLAND | Switzerland | $89,769.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | ($740.20) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $64.09 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $0.04 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $6,983.94 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $5,875.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $166.27 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHILE | CHILE | Chile | $356,833.45 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA | CHINA | China | $1,329,107.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA | CHINA | China | ($20,960,896.72) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA | CHINA | China | ($28,855,631.24) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA | CHINA | China | $749.29 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA | CHINA | China | $4,675,163.13 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA CNH | CHINA CNH | China CNH | ($1,328,597.42) | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA CNH | CHINA CNH | China CNH | $20,992,928.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA CNH | CHINA CNH | China CNH | $28,844,578.69 | $0.00 | 1.00 |
| CASH & TEMPORARY | CHINA CNH | CHINA CNH | China CNH | ($4,672,952.27) | $0.00 | 1.00 |
| CASH & TEMPORARY | CLP (CHILEAN PESO) | CHILE | Chile | $145,922.36 | $0.00 | 1.00 |
| CASH & TEMPORARY | COLOMBIA | COLOMBIA | Colombia | $7,632.85 | $0.00 | 1.00 |
| CASH & TEMPORARY | CZECH REPUBLIC | CZECH REPUBLIC | Czech Republic | $0.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | CZECH REPUBLIC | CZECH REPUBLIC | Czech Republic | $94,236.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $5.21 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $304.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $26.78 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $0.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $44.95 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $424,188.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $621.25 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $145,396.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $36.11 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $64,526.21 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $11.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $10.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $506.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $31.55 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $415,957.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $9,148.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | DENMARK | DENMARK | Denmark | $0.14 | $0.00 | 1.00 |
| CASH & TEMPORARY | DISCOVERY GLOBAL HOLDIN( | OTHER | United States | $9,183,039.52 | $116,741.50 | 9,162,000.00 |
| CASH & TEMPORARY | DKK (DANISH KRONE) | DENMARK | Denmark | $2,155.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | DKK (DANISH KRONE) | DENMARK | Denmark | ($644,018.33) | $0.00 | 1.00 |
| CASH & TEMPORARY | EGYPT | EGYPT | Egypt | ($0.40) | $0.00 | 1.00 |
| CASH & TEMPORARY | EGYPT | EGYPT | Egypt | $7,054.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($644,303.82) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($1,536,961.17) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | $312,136.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($421,412.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($1,927,301.68) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | $2,221,817.43 | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($6,313,573.69) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | $392,013.05 | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($39,624,995.03) | $0.00 | 1.00 |
| CASH & TEMPORARY | EUR (EURO) | EURO | EURO CURRENCY | ($529,187.41) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $2.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $58.75 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $334.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $13.13 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $26.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $2,193,504.36 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $7.84 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $25,673.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $12.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | ($154.54) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $24,781.52 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $577,569.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $723.88 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $501.17 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $132,486.69 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $79,713.17 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $857,092.31 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | ($109.28) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $7,950.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $0.41 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $1,206,735.18 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $0.41 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $177,600.65 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $187,547.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $567.41 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $83,034.41 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $90,944.13 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $11,425.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $33,864.23 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $202,657.33 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $12,975.15 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $4,439.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $119,934.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $263.12 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $377.40 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $895,958.38 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $0.87 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $2,069,424.61 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $3.25 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $368,175.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $44,165.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | ($1,185.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $73,523.77 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $98.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $10,164.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $154,356.56 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $4,639.75 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $0.25 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $462.98 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | ($160.98) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $0.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | ($56,634.07) | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $3,364,440.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $5.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO | EURO | EURO CURRENCY | $3,862.09 | $0.00 | 1.00 |
| CASH & TEMPORARY | EURO CASH | EURO | EURO CURRENCY | $0.00 | $0.00 | 0.00 |
| CASH & TEMPORARY | EURO CASH OTHER | EURO | EURO CURRENCY | $8,112.29 | $0.00 | 8,112.29 |
| CASH & TEMPORARY | EURO CASH OTHER | EURO | EURO CURRENCY | $407,334.70 | $0.00 | 407,334.70 |
| CASH & TEMPORARY | FED FUND 30DAY FUTURE (CE | US FINCL FUTURES | United States | ($10,084.14) | ($10,084.14) | (242.00) |
| CASH & TEMPORARY | FRS STIP ADJUSTMENT | OTHER | United States | $0.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | FRS STIP ADJUSTMENT | OTHER | United States | ($530,791.05) | ($530,791.05) | (1.00) |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $158,686,660.62 | $0.00 | 158,183,026.02 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $407,124,070.73 | $0.00 | 405,944,084.62 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $889,627,315.86 | $0.00 | 885,642,766.44 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $220,834.92 | $0.00 | 220,669.85 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,705,701.68 | $0.00 | 12,663,945.76 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,793,429.43 | $0.00 | 3,783,948.03 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,931,486.21 | $0.00 | 2,924,878.77 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,871,478.69 | $0.00 | 2,865,123.91 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,689,352.30 | $0.00 | 3,678,151.80 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $165,979.04 | $0.00 | 165,209.07 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,027,150.43 | $0.00 | 3,019,348.73 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $21,330,339.24 | $0.00 | 21,269,968.40 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $39,614,997.78 | $0.00 | 39,451,078.40 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $7,210,256.58 | $0.00 | 7,198,432.30 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $325,631.25 | $0.00 | 324,058.57 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $5,588,092.97 | $0.00 | 5,567,630.82 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $558,386.21 | $0.00 | 553,081.98 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $337,996.12 | $0.00 | 337,461.23 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,850,312.52 | $0.00 | 4,847,062.56 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,961,204.63 | $0.00 | 4,936,616.82 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $33,320,129.61 | $0.00 | 33,194,578.59 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,225,089.53 | $0.00 | 4,209,955.55 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,338,531.76 | $0.00 | 2,330,459.94 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1,235.10 | $0.00 | 1,231.35 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1,147,777.54 | $0.00 | 1,143,447.55 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1,081,831.83 | $0.00 | 1,077,800.69 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $13,294,627.91 | $0.00 | 13,259,815.96 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $17,652.23 | $0.00 | 17,598.55 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $36,371,544.42 | $0.00 | 36,252,448.91 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,844,682.85 | $0.00 | 3,832,302.40 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $6,426,495.45 | $0.00 | 6,406,209.42 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $47,234,582.46 | $0.00 | 47,056,755.44 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $33,840,032.17 | $0.00 | 33,725,366.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $166,438,632.82 | $0.00 | 165,910,849.15 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $8,357,283.12 | $0.00 | 8,331,867.78 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $16,310,608.68 | $0.00 | 16,265,616.28 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $261,734,677.18 | $0.00 | 260,995,587.03 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $166,907,551.73 | $0.00 | 166,478,107.94 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $86,227,251.37 | $0.00 | 86,080,136.15 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $17,286,669.14 | $0.00 | 17,173,794.42 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $8,466,075.14 | $0.00 | 8,440,326.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $357,638,311.19 | $0.00 | 356,638,419.09 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $17.73 | $0.00 | 17.68 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $92.49 | $0.00 | 92.20 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $69,998,666.75 | $0.00 | 69,869,239.49 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,535,164.11 | $0.00 | 12,512,299.10 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $19,096,430.88 | $0.00 | 19,049,166.46 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,901,084.51 | $0.00 | 12,853,898.96 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $11,735,625.10 | $0.00 | 11,666,178.24 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.13 | $0.00 | 0.13 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $9,366,332.49 | $0.00 | 9,329,033.67 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $841,601.45 | $0.00 | 836,053.45 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,723,732.21 | $0.00 | 4,705,797.28 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1.14 | $0.00 | 1.14 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $86,297.40 | $0.00 | 52,274.76 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $15,705,201.66 | $0.00 | 15,641,705.03 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.16 | $0.00 | 0.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $27,014,001.02 | $0.00 | 26,941,624.16 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $99,333,524.87 | $0.00 | 99,017,835.85 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,412,269,527.90 | $0.00 | 2,406,485,431.62 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $20,116,025.83 | $0.00 | 20,061,069.63 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $29,394,188.61 | $0.00 | 29,270,945.52 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,419,109.27 | $0.00 | 12,394,495.51 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.71 | $0.00 | 0.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,369,983.13 | $0.00 | 2,354,096.96 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $14,476,994.90 | $0.00 | 14,423,417.67 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $25,840,838.85 | $0.00 | 25,779,841.07 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $26,588,019.64 | $0.00 | 26,504,627.78 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $2,370,421.90 | $0.00 | 2,313,630.80 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,646,894.32 | $0.00 | 12,610,363.81 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $17,756,498.49 | $0.00 | 17,701,460.73 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $9,493,177.80 | $0.00 | 9,467,757.21 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $262.71 | $0.00 | 261.91 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $9,639,714.76 | $0.00 | 9,609,797.83 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $6,798,305.97 | $0.00 | 6,770,032.94 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,585,093.22 | $0.00 | 3,538,953.33 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $7,283,850.28 | $0.00 | 7,263,071.48 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,058,272.71 | $0.00 | 3,048,188.76 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,903,981.02 | $0.00 | 3,893,410.32 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $32,732,354.20 | $0.00 | 32,636,661.87 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $7.88 | $0.00 | 0.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,776,136.24 | $0.00 | 4,773,829.85 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $37,614,457.23 | $0.00 | 37,539,021.57 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,031,094.10 | $0.00 | 4,018,558.69 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.97 | $0.00 | 0.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3.70 | $0.00 | 3.69 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $4,082,530.42 | $0.00 | 4,068,855.87 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $10,794,682.94 | $0.00 | 10,765,740.40 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $35,589,698.55 | $0.00 | 35,562,539.24 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $22,242,148.38 | $0.00 | 22,140,321.24 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.51 | $0.00 | 0.51 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $12,309,011.81 | $0.00 | 12,274,697.55 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $17,075,885.25 | $0.00 | 17,035,679.16 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $10,893,158.92 | $0.00 | 10,836,025.59 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $3,871,853.68 | $0.00 | 3,860,450.82 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $5,542,019.44 | $0.00 | 5,518,350.77 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $14,540,773.79 | $0.00 | 14,500,425.59 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $0.04 | $0.00 | 0.04 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $104,804,875.99 | $0.00 | 104,421,163.02 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1.32 | $0.00 | 1.32 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $20.90 | $0.00 | 20.84 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $31.24 | $0.00 | 31.15 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $38,281,656.67 | $0.00 | 38,169,704.06 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $47,290,637.97 | $0.00 | 47,097,028.16 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $18,429.83 | $0.00 | 18,373.77 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1,470,511.04 | $0.00 | 1,466,038.52 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $1,841.01 | $0.00 | 1,835.41 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $116,138.37 | $0.00 | 103,201.10 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $30,550.90 | $0.00 | 0.00 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $396,329.35 | $0.00 | 395,123.93 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $14,723.56 | $0.00 | 14,678.81 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $71,602,718.26 | $0.00 | 71,356,927.98 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $173,445,498.00 | $0.00 | 172,929,061.52 |
| CASH & TEMPORARY | FRS STIP FLORIDA | OTHER | United States | $39,696,014.24 | $0.00 | 39,575,256.62 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($56,128.74) | $0.00 | (56,128.74) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $55,919.11 | $0.00 | 9,088,253.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,306,548.88) | $0.00 | (1,306,548.88) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,308,173.66 | $0.00 | 1,144,208.57 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($378,424.12) | $0.00 | (378,424.12) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $378,894.72 | $0.00 | 331,404.46 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($4,752,124.35) | $0.00 | (3,580,484.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,858,996.07 | $0.00 | 4,858,996.07 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($28,819,307.20) | $0.00 | (25,186,722.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $29,841,832.71 | $0.00 | 29,841,832.71 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($29,255,964.52) | $0.00 | (25,568,340.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $30,256,090.59 | $0.00 | 30,256,090.59 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($29,255,963.37) | $0.00 | (25,568,339.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $30,289,133.93 | $0.00 | 30,289,133.93 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,665,118.12) | $0.00 | (1,665,118.12) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,617,319.11 | $0.00 | 1,413,461.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($416,405.32) | $0.00 | (416,405.32) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $409,784.54 | $0.00 | 308,751.81 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($448,009.83) | $0.00 | (448,009.83) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $443,735.37 | $0.00 | 334,332.03 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($427,531.55) | $0.00 | (373,642.51) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $434,994.72 | $0.00 | 434,994.72 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($1,672,110.36) | $0.00 | (1,461,345.98) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,687,063.00 | $0.00 | 1,687,063.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($697,853.54) | $0.00 | (525,800.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $695,859.02 | $0.00 | 695,859.02 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($145,577.20) | $0.00 | (145,577.20) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $145,994.46 | $0.00 | 110,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,146.78) | $0.00 | (1,146.78) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,144.64 | $0.00 | 1,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($2,845,584.49) | $0.00 | (2,486,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,850,893.84 | $0.00 | 2,850,893.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($325,078.84) | $0.00 | (284,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $323,887.63 | $0.00 | 323,887.63 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,253,450.05) | $0.00 | (203,716,955.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,258,055.67 | $0.00 | 1,258,055.67 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,178,689.55) | $0.00 | (191,566,505.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,179,415.15 | $0.00 | 1,179,415.15 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($79,403.45) | $0.00 | (12,905,045.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $79,445.00 | $0.00 | 79,445.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,406,127.22) | $0.00 | (2,406,127.22) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $2,408,424.03 | $0.00 | 1,942,755.24 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($816,177.47) | $0.00 | (816,177.47) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $817,417.95 | $0.00 | 659,370.19 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,315,360.67) | $0.00 | (2,315,360.67) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $2,319,465.26 | $0.00 | 1,870,996.65 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($702,127.39) | $0.00 | (702,127.39) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $699,090.39 | $0.00 | 113,619,658.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($264,505.92) | $0.00 | (264,505.92) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $264,857.37 | $0.00 | 199,553.49 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($482,760.83) | $0.00 | (482,760.83) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $482,033.13 | $0.00 | 78,342,428.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($489,828.37) | $0.00 | (489,828.37) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $490,267.94 | $0.00 | 369,386.28 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($688,644.82) | $0.00 | (688,644.82) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HONG KONG | Hong Kong | $688,623.75 | $0.00 | 5,400,221.85 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,650,275.12) | $0.00 | (1,650,275.12) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWEDEN | Sweden | $1,657,266.25 | $0.00 | 16,039,271.39 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($707,715.75) | $0.00 | (707,715.75) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $708,179.75 | $0.00 | 619,417.26 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($714.85) | $0.00 | (625.25) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $714.38 | $0.00 | 714.38 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($181,139.51) | $0.00 | (136,477.31) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $180,886.62 | $0.00 | 180,886.62 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($80,665.97) | $0.00 | (13,110,236.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $80,959.07 | $0.00 | 80,959.07 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($237,243.72) | $0.00 | (178,748.33) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $236,912.50 | $0.00 | 236,912.50 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($666,053.42) | $0.00 | (666,053.42) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWEDEN | Sweden | $667,906.07 | $0.00 | 6,464,095.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($185,599.96) | $0.00 | (139,837.98) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $185,318.34 | $0.00 | 185,318.34 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($827,615.05) | $0.00 | (827,615.05) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $828,781.42 | $0.00 | 724,902.84 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($103,075.71) | $0.00 | (77,661.11) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $102,608.63 | $0.00 | 102,608.63 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($885,251.11) | $0.00 | (885,251.11) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $886,413.18 | $0.00 | 667,856.98 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($23,515.78) | $0.00 | (33,363.01) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $23,470.95 | $0.00 | 23,470.95 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($39,025.90) | $0.00 | (55,368.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $38,951.50 | $0.00 | 38,951.50 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($22,146.41) | $0.00 | (31,418.87) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $22,111.51 | $0.00 | 22,111.51 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($190,298.00) | $0.00 | (166,446.25) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $189,960.39 | $0.00 | 189,960.39 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,573,934.62) | $0.00 | (1,573,934.62) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $1,576,143.42 | $0.00 | 1,187,525.65 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($82,830.03) | $0.00 | (13,461,949.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $83,158.00 | $0.00 | 83,158.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($204,996.86) | $0.00 | (204,996.86) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SINGAPORE | Singapore | $205,019.05 | $0.00 | 265,181.89 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($421,099.57) | $0.00 | (317,272.23) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $420,490.40 | $0.00 | 420,490.40 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($492,448.24) | $0.00 | (492,448.24) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $493,278.50 | $0.00 | 397,903.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($312,136.01) | $0.00 | (273,013.22) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $311,887.57 | $0.00 | 311,887.57 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($172,123.69) | $0.00 | (27,974,400.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $172,748.66 | $0.00 | 172,748.66 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($151,268.88) | $0.00 | (214,612.72) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $151,138.70 | $0.00 | 151,138.70 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($421,500.23) | $0.00 | (421,500.23) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $419,725.82 | $0.00 | 68,215,934.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($17,821.21) | $0.00 | (17,821.21) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $17,807.18 | $0.00 | 2,894,111.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($918,405.85) | $0.00 | (149,263,900.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $917,920.07 | $0.00 | 917,920.07 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($349,830.21) | $0.00 | (56,856,150.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $349,645.17 | $0.00 | 349,645.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($371,092.47) | $0.00 | (60,311,800.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $370,896.19 | $0.00 | 370,896.19 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($872,734.72) | $0.00 | (141,841,200.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $872,273.09 | $0.00 | 872,273.09 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($230,389.50) | $0.00 | (37,444,050.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $230,267.63 | $0.00 | 230,267.63 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($16,158.91) | $0.00 | (12,174.73) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $16,138.21 | $0.00 | 16,138.21 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($20,610.98) | $0.00 | (15,529.09) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $20,584.59 | $0.00 | 20,584.59 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($13,865.78) | $0.00 | (10,447.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $13,848.02 | $0.00 | 13,848.02 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($21,967,745.86) | $0.00 | (34,009,905,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $23,098,905.84 | $0.00 | 23,098,905.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($23,463,252.88) | $0.00 | (748,085,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $23,584,016.39 | $0.00 | 23,584,016.39 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($243,107,199.19) | $0.00 | (243,107,199.19) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | $234,668,689.81 | $0.00 | 332,836,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($131,205,954.35) | $0.00 | (131,205,954.35) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | $127,039,815.57 | $0.00 | 183,393,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($67,317,328.77) | $0.00 | (50,720,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $68,550,702.22 | $0.00 | 68,550,702.22 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,961,402.96) | $0.00 | (2,961,402.96) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,909,297.80 | $0.00 | 2,192,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($3,319,509.45) | $0.00 | (4,792,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,417,759.82 | $0.00 | 3,417,759.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,937,866.56) | $0.00 | (2,937,866.56) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,888,062.05 | $0.00 | 2,176,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($6,533,601.15) | $0.00 | (10,115,155,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,841,960.90 | $0.00 | 6,841,960.90 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($6,780,987.82) | $0.00 | (216,200,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,858,506.04 | $0.00 | 6,858,506.04 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($5,364,700.18) | $0.00 | (5,364,700.18) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $5,278,411.21 | $0.00 | 3,977,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($2,594,232.66) | $0.00 | (3,745,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,673,106.10 | $0.00 | 2,673,106.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($7,216,173.43) | $0.00 | (5,437,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $7,363,981.54 | $0.00 | 7,363,981.54 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($4,185,181.07) | $0.00 | (4,185,181.07) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $4,099,827.06 | $0.00 | 3,089,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,965,154.06) | $0.00 | (2,965,154.06) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,902,661.63 | $0.00 | 2,187,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($6,516,868.84) | $0.00 | (6,516,868.84) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | $6,234,828.04 | $0.00 | 8,843,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($9,286,659.10) | $0.00 | (6,997,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $9,518,830.75 | $0.00 | 9,518,830.75 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($6,218,029.50) | $0.00 | (9,626,595,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,644,529.96 | $0.00 | 6,644,529.96 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($7,384,440.15) | $0.00 | (7,384,440.15) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | $7,060,884.77 | $0.00 | 10,193,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,532,653.30) | $0.00 | (2,532,653.30) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,471,310.45 | $0.00 | 1,862,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($4,099,912.36) | $0.00 | (5,815,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,261,901.66 | $0.00 | 4,261,901.66 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,065,904.86) | $0.00 | (2,065,904.86) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,026,554.21 | $0.00 | 1,526,900.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($3,354,145.40) | $0.00 | (4,842,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,491,747.78 | $0.00 | 3,491,747.78 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,408,947.97) | $0.00 | (2,408,947.97) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,365,264.42 | $0.00 | 1,782,100.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($389,474.24) | $0.00 | (389,474.24) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $383,305.29 | $0.00 | 288,800.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,620,400.50) | $0.00 | (3,620,400.50) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $3,558,580.87 | $0.00 | 2,681,200.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($2,858,158.59) | $0.00 | (4,126,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,947,685.37 | $0.00 | 2,947,685.37 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($9,586,863.09) | $0.00 | (9,586,863.09) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $9,529,542.99 | $0.00 | 7,180,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($3,194,520.48) | $0.00 | (2,406,900.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,231,467.84 | $0.00 | 3,231,467.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($5,898,362.40) | $0.00 | (4,444,100.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $5,962,520.98 | $0.00 | 5,962,520.98 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($6,343,239.67) | $0.00 | (6,343,239.67) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | ISRAEL | Israel | $6,246,877.98 | $0.00 | 18,596,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CHINA CNH | China CNH | ($10,942,625.53) | $0.00 | (74,105,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $10,940,545.91 | $0.00 | 10,940,545.91 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($859,914.72) | $0.00 | (859,914.72) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $850,600.40 | $0.00 | 640,881.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,890,327.58) | $0.00 | (1,890,327.58) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $1,871,557.36 | $0.00 | 1,410,118.18 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($223,471.15) | $0.00 | (322,600.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $229,642.68 | $0.00 | 229,642.68 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($7,209,804.49) | $0.00 | (7,209,804.49) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | $7,050,654.60 | $0.00 | 10,915,644,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($24,068,798.74) | $0.00 | (34,745,400.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $24,755,538.10 | $0.00 | 24,755,538.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($3,657,556.32) | $0.00 | (5,280,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,781,272.00 | $0.00 | 3,781,272.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($189,129.65) | $0.00 | (189,129.65) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $186,609.16 | $0.00 | 140,600.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($396,789.44) | $0.00 | (572,800.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $408,961.79 | $0.00 | 408,961.79 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($2,773,092.70) | $0.00 | (4,003,200.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,853,812.42 | $0.00 | 2,853,812.42 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($5,101,208.89) | $0.00 | (5,101,208.89) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $5,037,385.44 | $0.00 | 3,795,400.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($1,703,118.93) | $0.00 | (2,458,600.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,760,517.41 | $0.00 | 1,760,517.41 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($3,914,139.44) | $0.00 | (5,650,400.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,045,986.44 | $0.00 | 4,045,986.44 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($9,246,842.06) | $0.00 | (6,967,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $9,351,435.55 | $0.00 | 9,351,435.55 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($7,344,551.74) | $0.00 | (7,344,551.74) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | $7,145,057.93 | $0.00 | 10,134,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,530,237.35) | $0.00 | (2,530,237.35) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,493,873.44 | $0.00 | 1,879,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($736,152.48) | $0.00 | (1,062,700.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $763,504.25 | $0.00 | 763,504.25 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($2,688,650.25) | $0.00 | (3,881,300.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,788,547.15 | $0.00 | 2,788,547.15 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($7,568,795.15) | $0.00 | (11,717,816,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $7,734,021.52 | $0.00 | 7,734,021.52 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,532,045.47) | $0.00 | (3,532,045.47) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | $3,512,255.13 | $0.00 | 5,437,584,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($16,708,464.86) | $0.00 | (23,698,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $17,024,477.88 | $0.00 | 17,024,477.88 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($369,357.77) | $0.00 | (533,200.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $376,819.21 | $0.00 | 376,819.21 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($7,176,430.30) | $0.00 | (10,359,800.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $7,321,858.06 | $0.00 | 7,321,858.06 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,335,574.79) | $0.00 | (2,335,574.79) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CHINA CNH | China CNH | $2,329,396.37 | $0.00 | 15,775,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,797,581.28) | $0.00 | (2,797,581.28) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,779,228.83 | $0.00 | 2,094,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,086,090.65) | $0.00 | (3,086,090.65) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | $3,044,844.66 | $0.00 | 4,713,951,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($10,464,205.08) | $0.00 | (1,693,142,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $10,636,489.96 | $0.00 | 10,636,489.96 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,304,645.17) | $0.00 | (3,304,645.17) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $3,272,960.03 | $0.00 | 2,466,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($4,846,954.84) | $0.00 | (6,997,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,936,992.94 | $0.00 | 4,936,992.94 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,568,971.29) | $0.00 | (2,568,971.29) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $2,532,662.94 | $0.00 | 409,793,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,343,028.58) | $0.00 | (2,343,028.58) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | $2,326,989.12 | $0.00 | 74,192,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($9,035,733.68) | $0.00 | (9,035,733.68) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | $8,896,422.05 | $0.00 | 12,618,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($6,034,793.59) | $0.00 | (6,034,793.59) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | $5,910,971.23 | $0.00 | 8,533,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($9,771,499.43) | $0.00 | (1,581,060,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $9,929,911.05 | $0.00 | 9,929,911.05 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($17,962,540.57) | $0.00 | (17,962,540.57) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $17,703,041.57 | $0.00 | 2,864,409,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($6,669,352.86) | $0.00 | (5,025,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,739,771.20 | $0.00 | 6,739,771.20 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($8,816,794.84) | $0.00 | (7,689,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $8,950,627.27 | $0.00 | 8,950,627.27 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($197,388,875.50) | $0.00 | (172,140,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $200,486,293.80 | $0.00 | 200,486,293.80 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($125,924,974.04) | $0.00 | (125,924,974.04) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $123,654,948.10 | $0.00 | 98,973,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,403,490.40) | $0.00 | (2,403,490.40) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $2,369,033.44 | $0.00 | 2,066,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,682,034.53) | $0.00 | (1,682,034.53) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $1,665,944.62 | $0.00 | 1,255,200.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($720,507.28) | $0.00 | (720,507.28) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $713,786.66 | $0.00 | 537,800.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($5,003,093.16) | $0.00 | (5,003,093.16) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $4,985,748.99 | $0.00 | 4,348,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($8,590,089.02) | $0.00 | (1,389,904,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $8,682,874.40 | $0.00 | 8,682,874.40 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($3,091,679.40) | $0.00 | (4,385,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,108,656.51 | $0.00 | 3,108,656.51 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($8,104,708.80) | $0.00 | (7,068,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $8,127,227.44 | $0.00 | 8,127,227.44 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($8,663,665.13) | $0.00 | (8,663,665.13) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $8,590,089.02 | $0.00 | 1,389,904,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($2,373,930.34) | $0.00 | (3,367,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,377,674.41 | $0.00 | 2,377,674.41 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | DENMARK | Denmark | ($5,961,200.63) | $0.00 | (38,830,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $5,981,896.87 | $0.00 | 5,981,896.87 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | ($2,362,578.75) | $0.00 | (1,891,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,356,046.61 | $0.00 | 2,356,046.61 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($6,864,004.93) | $0.00 | (5,986,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,841,595.74 | $0.00 | 6,841,595.74 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | DENMARK | Denmark | ($37,885,786.52) | $0.00 | (246,780,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $37,729,730.07 | $0.00 | 37,729,730.07 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | NORWAY | Norway | ($12,234,115.25) | $0.00 | (121,178,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $12,374,126.31 | $0.00 | 12,374,126.31 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($38,250,113.06) | $0.00 | (38,250,113.06) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWEDEN | Sweden | $38,403,839.80 | $0.00 | 370,242,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($1,557,587.68) | $0.00 | (1,358,349.82) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,550,845.65 | $0.00 | 1,550,845.65 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($1,995,962.48) | $0.00 | (1,740,650.18) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,987,340.35 | $0.00 | 1,987,340.35 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,515,102.78) | $0.00 | (3,515,102.78) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $3,545,043.08 | $0.00 | 2,671,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($22,716,618.02) | $0.00 | (22,716,618.02) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SINGAPORE | Singapore | $22,789,333.83 | $0.00 | 29,316,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($6,238,001.68) | $0.00 | (4,700,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $6,185,735.80 | $0.00 | 6,185,735.80 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($873,320.24) | $0.00 | (658,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $866,003.01 | $0.00 | 866,003.01 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,651,362.81) | $0.00 | (1,651,362.81) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,662,680.78 | $0.00 | 1,450,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($699,266.73) | $0.00 | (699,266.73) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $704,059.31 | $0.00 | 614,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($16,790,956.65) | $0.00 | (23,815,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $16,739,775.05 | $0.00 | 16,739,775.05 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($10,725,322.27) | $0.00 | (1,735,391,600.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $10,774,015.64 | $0.00 | 10,774,015.64 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,599,484.48) | $0.00 | (2,599,484.48) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,617,306.24 | $0.00 | 1,972,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,530,750.82) | $0.00 | (247,680,400.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,539,243.24 | $0.00 | 1,539,243.24 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($5,991,403.56) | $0.00 | (5,991,403.56) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $6,010,770.16 | $0.00 | 4,811,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($4,272,030.73) | $0.00 | (4,272,030.73) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $4,290,863.09 | $0.00 | 3,742,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,859,326.30) | $0.00 | (2,859,326.30) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | $2,844,968.23 | $0.00 | 460,325,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($2,599,548.90) | $0.00 | (3,687,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,600,564.14 | $0.00 | 2,600,564.14 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($4,738,875.13) | $0.00 | (4,738,875.13) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $4,756,413.71 | $0.00 | 4,148,000.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,863,422.58) | $0.00 | (1,863,422.58) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,868,394.53 | $0.00 | 1,629,400.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($11,865,536.96) | $0.00 | (1,919,882,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $11,912,929.50 | $0.00 | 11,912,929.50 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,227,011.77) | $0.00 | (1,227,011.77) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,227,631.75 | $0.00 | 1,070,600.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($303,904.09) | $0.00 | (303,904.09) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SINGAPORE | Singapore | $304,205.30 | $0.00 | 393,474.35 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,281,100.16) | $0.00 | (208,210,789.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,281,743.60 | $0.00 | 1,281,743.60 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($274,654.83) | $0.00 | (274,654.83) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $275,441.66 | $0.00 | 240,918.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($334,657.76) | $0.00 | (334,657.76) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $335,574.21 | $0.00 | 270,690.94 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($274,554.11) | $0.00 | (274,554.11) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWEDEN | Sweden | $275,622.49 | $0.00 | 2,667,515.85 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($578,696.17) | $0.00 | (578,696.17) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $580,839.67 | $0.00 | 437,626.42 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($135,700.10) | $0.00 | (135,700.10) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | DENMARK | Denmark | $136,084.99 | $0.00 | 889,723.67 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | MALAYSIA | Malaysia | ($8,285.10) | $0.00 | (33,782.50) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $8,292.15 | $0.00 | 8,292.15 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($1,795,311.97) | $0.00 | (83,761,178.62) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,794,372.60 | $0.00 | 1,794,372.60 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($4,310,505.39) | $0.00 | (137,317,615.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,300,019.84 | $0.00 | 4,300,019.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED ARAB EMIRAT | United Arab Emirates | ($1,211,219.78) | $0.00 | (4,448,507.44) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,210,513.95 | $0.00 | 1,210,513.95 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($344,702.05) | $0.00 | (344,702.05) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | $344,366.55 | $0.00 | 1,782,424.03 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($2,031,365.95) | $0.00 | (94,774,394.81) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,028,747.82 | $0.00 | 2,028,747.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($2,031,365.95) | $0.00 | (94,774,394.82) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,028,747.82 | $0.00 | 2,028,747.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($242,405.78) | $0.00 | (182,637.62) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $241,307.34 | $0.00 | 241,307.34 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,925,725.01) | $0.00 | (1,925,725.01) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,927,301.68 | $0.00 | 1,685,735.75 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($59,741.10) | $0.00 | (84,757.68) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $59,627.20 | $0.00 | 59,627.20 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($35,092.79) | $0.00 | (49,787.90) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $35,025.89 | $0.00 | 35,025.89 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($3,585,078.09) | $0.00 | (114,208,040.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,576,357.17 | $0.00 | 3,576,357.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($2,224,762.98) | $0.00 | (3,446,824,139.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,223,733.36 | $0.00 | 2,223,733.36 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($2,188,087.86) | $0.00 | (3,390,003,397.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,187,075.22 | $0.00 | 2,187,075.22 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,449,074.94) | $0.00 | (1,449,074.94) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | $1,447,664.53 | $0.00 | 7,493,039.23 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($34,831.06) | $0.00 | (49,416.56) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $34,764.65 | $0.00 | 34,764.65 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($17,407.57) | $0.00 | (13,115.52) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $17,381.14 | $0.00 | 17,381.14 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($45,824.87) | $0.00 | (34,526.18) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $45,755.30 | $0.00 | 45,755.30 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SINGAPORE | Singapore | ($122,642.89) | $0.00 | (158,632.44) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $122,604.14 | $0.00 | 122,604.14 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HONG KONG | Hong Kong | ($115,119.94) | $0.00 | (902,776.35) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $115,081.52 | $0.00 | 115,081.52 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($1,319,098.47) | $0.00 | (1,153,764.08) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,318,027.18 | $0.00 | 1,318,027.18 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($902,718.96) | $0.00 | (789,573.13) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $901,512.18 | $0.00 | 901,512.18 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($119,934.54) | $0.00 | (104,902.07) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $119,795.18 | $0.00 | 119,795.18 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,172.38) | $0.00 | (3,172.38) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | THAILAND | Thailand | $3,178.19 | $0.00 | 105,581.16 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HONG KONG | Hong Kong | ($237,092.69) | $0.00 | (1,859,010.27) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $237,090.56 | $0.00 | 237,090.56 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HUNGARY | Hungary | ($453,979.24) | $0.00 | (141,330,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $454,302.91 | $0.00 | 454,302.91 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | MEXICO | Mexico | ($1,259,031.40) | $0.00 | (22,000,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,257,991.10 | $0.00 | 1,257,991.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | ($5,125,629.11) | $0.00 | (26,530,000.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $5,137,987.80 | $0.00 | 5,137,987.80 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,999,623.29) | $0.00 | (2,999,623.29) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | $3,001,012.16 | $0.00 | 4,649,466,589.00 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($4,384,959.34) | $0.00 | (712,665,465.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $4,401,832.37 | $0.00 | 4,401,832.37 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($3,428,232.02) | $0.00 | (3,428,232.02) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $3,430,422.35 | $0.00 | 3,000,456.88 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,233,936.37) | $0.00 | (2,233,936.37) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | $2,237,290.83 | $0.00 | 1,685,658.94 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($1,342,085.61) | $0.00 | (2,079,292,540.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,341,464.49 | $0.00 | 1,341,464.49 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($3,066,977.36) | $0.00 | (4,751,666,447.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,065,557.97 | $0.00 | 3,065,557.97 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($1,691,243.30) | $0.00 | (1,274,246.22) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,688,822.23 | $0.00 | 1,688,822.23 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,879,040.85) | $0.00 | (2,879,040.85) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $2,883,151.35 | $0.00 | 2,521,780.24 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($387,750.10) | $0.00 | (387,750.10) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $388,378.11 | $0.00 | 1,459,855.07 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($847,515.95) | $0.00 | (847,515.95) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | THAILAND | Thailand | $850,947.04 | $0.00 | 28,268,886.14 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($3,548,996.49) | $0.00 | (58,168,052.13) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,544,688.34 | $0.00 | 3,544,688.34 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($71,960.51) | $0.00 | (2,292,410.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $71,785.46 | $0.00 | 71,785.46 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($493,586.52) | $0.00 | (15,723,939.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $492,385.84 | $0.00 | 492,385.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($250,635.66) | $0.00 | (7,984,375.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $250,025.98 | $0.00 | 250,025.98 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($36,195.46) | $0.00 | (36,195.46) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | QATAR | Qatar | $36,176.23 | $0.00 | 131,717.64 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($29,124.12) | $0.00 | (29,124.12) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | KUWAIT | Kuwait | $28,974.08 | $0.00 | 8,976.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($40,369.69) | $0.00 | (40,369.69) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | KUWAIT | Kuwait | $40,161.72 | $0.00 | 12,442.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($26,802.67) | $0.00 | (26,802.67) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | KUWAIT | Kuwait | $26,664.59 | $0.00 | 8,260.69 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($81,573.99) | $0.00 | (81,573.99) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SAUDI ARABIA | Saudi Arabia | $81,507.16 | $0.00 | 306,238.72 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($79,114.67) | $0.00 | (79,114.67) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SAUDI ARABIA | Saudi Arabia | $79,049.86 | $0.00 | 297,006.13 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($31,880.88) | $0.00 | (31,880.88) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SAUDI ARABIA | Saudi Arabia | $31,854.76 | $0.00 | 119,684.72 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | ($307,182.78) | $0.00 | (1,154,654.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $306,794.27 | $0.00 | 306,794.27 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($13,536.91) | $0.00 | (221,869.89) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $13,537.34 | $0.00 | 13,537.34 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($935,939.56) | $0.00 | (152,113,566.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $939,784.79 | $0.00 | 939,784.79 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($220,845.83) | $0.00 | (193,165.25) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $220,710.61 | $0.00 | 220,710.61 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($265,337.29) | $0.00 | (382,992.62) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $264,226.61 | $0.00 | 264,226.61 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($92,945.89) | $0.00 | (92,945.89) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | DENMARK | Denmark | $92,978.59 | $0.00 | 607,894.03 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($550,610.23) | $0.00 | (550,610.23) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | DENMARK | Denmark | $551,039.74 | $0.00 | 3,602,697.79 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($171,167.22) | $0.00 | (149,713.30) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $170,972.59 | $0.00 | 170,972.59 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,085,350.48) | $0.00 | (176,396,574.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,085,985.19 | $0.00 | 1,085,985.19 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($199,164.74) | $0.00 | (287,477.98) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $197,986.08 | $0.00 | 197,986.08 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($472,555.35) | $0.00 | (76,802,053.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $474,388.36 | $0.00 | 474,388.36 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($81,889.37) | $0.00 | (81,889.37) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $81,769.54 | $0.00 | 307,359.45 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($234,467.83) | $0.00 | (38,106,881.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $234,646.84 | $0.00 | 234,646.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2.27) | $0.00 | (2.27) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $2.28 | $0.00 | 1.99 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($2,966,841.99) | $0.00 | (4,596,526,764.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,976,132.65 | $0.00 | 2,976,132.65 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($274,201.61) | $0.00 | (395,787.54) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $272,222.98 | $0.00 | 1,023,245.35 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($3,557,242.67) | $0.00 | (5,134,588.15) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SINGAPORE | Singapore | $3,534,725.99 | $0.00 | 4,571,991.33 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | ISRAEL | Israel | ($1,182,101.07) | $0.00 | (3,522,011.04) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | $1,180,458.15 | $0.00 | 952,216.57 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($2,873,529.88) | $0.00 | (467,020,410.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWEDEN | Sweden | $2,892,653.47 | $0.00 | 27,995,534.23 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($38,538,220.99) | $0.00 | (38,538,220.99) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $38,556,431.85 | $0.00 | 33,723,809.89 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | NORWAY | Norway | ($2,570,466.54) | $0.00 | (25,436,051.52) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,564,311.97 | $0.00 | 2,564,311.97 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($2,430,874.29) | $0.00 | (395,077,815.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,439,129.86 | $0.00 | 2,439,129.86 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | ISRAEL | Israel | ($2,079,582.31) | $0.00 | (6,196,011.51) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,076,153.93 | $0.00 | 2,076,153.93 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($164.54) | $0.00 | (237.50) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $163.33 | $0.00 | 613.94 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($23.76) | $0.00 | (34.30) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $23.64 | $0.00 | 20.68 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($2,372,976.10) | $0.00 | (75,594,713.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,367,203.69 | $0.00 | 2,367,203.69 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($62,195.85) | $0.00 | (1,981,342.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $62,044.55 | $0.00 | 62,044.55 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($368,860.23) | $0.00 | (11,750,596.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $367,962.96 | $0.00 | 367,962.96 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($43,958.47) | $0.00 | (1,400,363.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $43,851.54 | $0.00 | 43,851.54 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($2,357,958.25) | $0.00 | (75,116,297.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $2,352,222.38 | $0.00 | 2,352,222.38 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($1,375,071.52) | $0.00 | (43,804,966.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,371,726.58 | $0.00 | 1,371,726.58 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($3,349,871.71) | $0.00 | (106,715,188.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,341,722.95 | $0.00 | 3,341,722.95 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($11,514.75) | $0.00 | (11,514.75) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | MALAYSIA | Malaysia | $11,468.78 | $0.00 | 46,763.94 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | THAILAND | Thailand | ($60,910.75) | $0.00 | (2,023,485.51) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $60,799.38 | $0.00 | 60,799.38 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($77,337.32) | $0.00 | (77,337.32) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | THAILAND | Thailand | $77,478.98 | $0.00 | 2,573,890.58 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($27,940.72) | $0.00 | (27,940.72) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | THAILAND | Thailand | $27,991.90 | $0.00 | 929,905.03 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($72,744.13) | $0.00 | (72,744.13) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED ARAB EMIRAT | United Arab Emirates | $72,786.55 | $0.00 | 267,326.80 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($2,796,167.35) | $0.00 | (2,796,167.35) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | $2,804,384.14 | $0.00 | 14,515,352.10 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($127,235.98) | $0.00 | (183,654.71) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $127,214.91 | $0.00 | 478,181.77 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | ($1,058,772.56) | $0.00 | (1,528,251.39) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $1,058,387.63 | $0.00 | 925,730.46 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SWITZERLAND | Switzerland | ($1,270,227.46) | $0.00 | (1,024,628.98) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,267,932.56 | $0.00 | 1,267,932.56 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | MEXICO | Mexico | ($1,180.96) | $0.00 | (20,635.77) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,180.16 | $0.00 | 1,180.16 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($150,519.62) | $0.00 | (2,467,016.63) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $150,524.49 | $0.00 | 150,524.49 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($1,000,240.16) | $0.00 | (162,564,020.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $999,895.56 | $0.00 | 999,895.56 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($474,438.45) | $0.00 | (474,438.45) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | $476,488.01 | $0.00 | 687,771.38 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($580,281.26) | $0.00 | (580,281.26) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | AUSTRALIA | Australia | $583,930.82 | $0.00 | 842,856.27 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($950,930.08) | $0.00 | (154,549,900.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $951,837.78 | $0.00 | 951,837.78 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($154,344.78) | $0.00 | (134,999.37) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $153,914.13 | $0.00 | 153,914.13 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | ($96,705.66) | $0.00 | (500,543.65) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $96,799.88 | $0.00 | 96,799.88 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | ROMANIA | Romania | ($64,739.53) | $0.00 | (296,643.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $64,620.82 | $0.00 | 64,620.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | BRAZIL | Brazil | ($197,468.85) | $0.00 | (1,022,088.90) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $197,681.39 | $0.00 | 197,681.39 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HONG KONG | Hong Kong | ($1,318,060.01) | $0.00 | (10,336,292.50) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $1,318,076.82 | $0.00 | 1,318,076.82 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($436,390.10) | $0.00 | (436,390.10) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $435,751.57 | $0.00 | 1,637,924.80 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($528,849.53) | $0.00 | (528,849.53) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $529,187.41 | $0.00 | 462,859.63 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($356,293.94) | $0.00 | (11,350,278.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $355,427.24 | $0.00 | 355,427.24 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($151,916.91) | $0.00 | (4,839,541.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $151,547.36 | $0.00 | 151,547.36 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TAIWAN | Taiwan | ($209,537.30) | $0.00 | (6,675,125.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $209,027.59 | $0.00 | 209,027.59 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($385,372.71) | $0.00 | (597,057,739.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $385,194.36 | $0.00 | 385,194.36 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH KOREA | South Korea | ($352,662.42) | $0.00 | (546,379,699.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $352,499.20 | $0.00 | 352,499.20 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | HONG KONG | Hong Kong | ($392,045.42) | $0.00 | (3,073,972.68) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $392,025.77 | $0.00 | 392,025.77 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($1,495,262.44) | $0.00 | (1,495,262.44) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $1,496,511.52 | $0.00 | 5,625,162.34 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | ($30,223.22) | $0.00 | (113,604.54) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $30,247.35 | $0.00 | 30,247.35 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($28,211.13) | $0.00 | (28,211.13) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $28,262.18 | $0.00 | 106,233.31 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($201,618.35) | $0.00 | (3,304,806.42) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $201,610.11 | $0.00 | 201,610.11 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($93,611.40) | $0.00 | (93,611.40) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $93,780.82 | $0.00 | 352,508.04 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($36,905.63) | $0.00 | (604,934.89) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $36,904.13 | $0.00 | 36,904.13 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($69,320.41) | $0.00 | (69,320.41) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $69,445.87 | $0.00 | 261,036.60 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($12,771.66) | $0.00 | (12,771.66) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | $12,772.18 | $0.00 | 209,353.84 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($35,728.48) | $0.00 | (35,728.48) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | $35,729.94 | $0.00 | 585,663.62 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | ($102,624.29) | $0.00 | (385,749.33) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $102,438.89 | $0.00 | 102,438.89 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | ($21,416.56) | $0.00 | (80,501.62) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $21,377.86 | $0.00 | 21,377.86 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($141,365.55) | $0.00 | (141,365.55) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | $141,371.33 | $0.00 | 2,317,273.54 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($38,947.00) | $0.00 | (38,947.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | $39,017.49 | $0.00 | 146,660.88 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($47,627.47) | $0.00 | (780,680.74) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $47,625.52 | $0.00 | 47,625.52 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | POLAND | Poland | ($139,988.33) | $0.00 | (526,195.12) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $139,735.43 | $0.00 | 139,735.43 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | SOUTH AFRICA | South Africa | ($75,776.13) | $0.00 | (1,242,076.56) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $75,773.03 | $0.00 | 75,773.03 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($36,805.74) | $0.00 | (1,717,190.19) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $36,764.04 | $0.00 | 36,764.04 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($57,725.09) | $0.00 | (57,725.09) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | $57,790.56 | $0.00 | 2,696,247.51 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($340,962.97) | $0.00 | (15,907,797.81) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $340,576.70 | $0.00 | 340,576.70 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($25,281.98) | $0.00 | (1,179,543.46) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $25,253.34 | $0.00 | 25,253.34 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | TURKEY | Turkey | ($64,778.55) | $0.00 | (3,022,275.82) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $64,705.17 | $0.00 | 64,705.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($12,855.68) | $0.00 | (18,239.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $12,831.17 | $0.00 | 12,831.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | CANADA CASH | Canada | ($13,473.83) | $0.00 | (19,116.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $13,448.15 | $0.00 | 13,448.15 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | JAPAN | Japan | ($35,763.73) | $0.00 | (5,812,500.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $35,883.53 | $0.00 | 35,883.53 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | UNITED KINGDOM CA | United Kingdom | ($44,904.85) | $0.00 | (33,833.00) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $44,836.67 | $0.00 | 44,836.67 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | ($3,364,431.85) | $0.00 | (2,942,737.56) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | $3,360,047.17 | $0.00 | 3,360,047.17 |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | US CASH | United States | ($233,883.89) | $0.00 | (233,883.89) |
| CASH & TEMPORARY | FX CURRENCY CONTRACT | EURO | EURO CURRENCY | $234,174.74 | $0.00 | 204,823.53 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $152,065.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | ($755,125.31) | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $366,739.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | ($2,462,556.60) | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $421,099.57 | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | ($1,061,446.75) | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $505,511.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | ($546,047.54) | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $1,016,396.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | GBP (GREAT BRITISH POUND | UNITED KINGDOM CA | United Kingdom | $1,791,430.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | HKD (HONG KONG DOLLARS) | HONG KONG | Hong Kong | ($688,623.75) | $0.00 | 1.00 |
| CASH & TEMPORARY | HKD (HONG KONG DOLLARS) | HONG KONG | Hong Kong | ($143,386.42) | $0.00 | 1.00 |
| CASH & TEMPORARY | HKD (HONG KONG DOLLARS) | HONG KONG | Hong Kong | $237,065.68 | $0.00 | 1.00 |
| CASH & TEMPORARY | HKD (HONG KONG DOLLARS) | HONG KONG | Hong Kong | $1,710,060.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $16,715.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $26,346.52 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | ($0.09) | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $0.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $903.27 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $575,705.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $130,121.22 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $84,457.42 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $14,153.17 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | ($1,727.68) | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $115,119.94 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $181,260.24 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $36,600.09 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $598,793.81 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $117.36 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $1,342,661.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $239.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $82,326.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | HONG KONG | HONG KONG | Hong Kong | $0.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | HUNGARY | HUNGARY | Hungary | $0.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | HUNGARY | HUNGARY | Hungary | $46,821.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | HUNGARY | HUNGARY | Hungary | $0.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | HUNGARY | HUNGARY | Hungary | $453,998.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | HUNGARY | HUNGARY | Hungary | $87,031.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | IDR (INDONESIAN RUPIAH) | INDONESIA | Indonesia | $472,311.48 | $0.00 | 1.00 |
| CASH & TEMPORARY | ILS (ISRAELI SHEKEL) | ISRAEL | Israel | ($115,764.23) | $0.00 | 1.00 |
| CASH & TEMPORARY | ILS (ISRAELI SHEKEL) | ISRAEL | Israel | $3,239,054.52 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,502.69 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,095,861.98 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $43,897.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $95,159.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $178,776.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $212,923.68 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,253,722.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,109.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,428,250.21 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $63.30 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | INDIA | INDIA | India | $61,662.21 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $1,777.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDIA | INDIA | India | $388,853.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDONESIA | INDONESIA | Indonesia | $159,699.24 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDONESIA | INDONESIA | Indonesia | $9,261.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | INDONESIA | INDONESIA | Indonesia | $70,710.86 | $0.00 | 1.00 |
| CASH & TEMPORARY | INR (INDIAN RUPEE) | INDIA | India | ($1,614,756.74) | $0.00 | 1.00 |
| CASH & TEMPORARY | INR (INDIAN RUPEE) | INDIA | India | ($862,885.05) | $0.00 | 1.00 |
| CASH & TEMPORARY | INR (INDIAN RUPEE) | INDIA | India | ($600,436.98) | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $14,057.18 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $0.66 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $0.11 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $502,888.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $5,240.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $194,642.21 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $36,653.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $2.49 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $1.29 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $22,628.86 | $0.00 | 1.00 |
| CASH & TEMPORARY | ISRAEL | ISRAEL | Israel | $0.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | ($6.10) | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | ($241.25) | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $80,665.97 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $323,884.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $301,804.40 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $2,668,206.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $2,952,479.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $452,052.38 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $60,850.79 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | ($0.39) | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $2,302,531.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $741,735.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $1,787,193.24 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $874,355.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | ($0.01) | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $1,194,394.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $950,930.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $167,496.70 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $35,763.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | ($0.14) | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN | JAPAN | Japan | $254,493.55 | $0.00 | 1.00 |
| CASH & TEMPORARY | JAPAN CASH | JAPAN | Japan | $0.49 | $0.00 | 0.49 |
| CASH & TEMPORARY | JAPAN CASH OTHER | JAPAN | Japan | $1,603.40 | $0.00 | 1,603.40 |
| CASH & TEMPORARY | JAPAN CASH OTHER | JAPAN | Japan | $358,250.74 | $0.00 | 358,250.74 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | ($62.35) | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $2,511,543.05 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | ($1,181,123.52) | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $82,830.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | ($437,532.97) | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | ($215,795.01) | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $817,550.82 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $4,384,959.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $2,021,290.04 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $707,023.16 | $0.00 | 1.00 |
| CASH & TEMPORARY | JPY (JAPANESE YEN) | JAPAN | Japan | $5,118,742.27 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | $4,412,850.84 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | ($10,155.54) | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | $1,781,925.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | ($3,001,012.16) | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | $4,409,062.97 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | $2,966,841.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | $771,843.42 | $0.00 | 1.00 |
| CASH & TEMPORARY | KRW (SOUTH KOREAN WON) | SOUTH KOREA | South Korea | ($515,825.30) | $0.00 | 1.00 |
| CASH & TEMPORARY | KUWAIT | KUWAIT | Kuwait | $15,830.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | KUWAIT | KUWAIT | Kuwait | $27,400.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | KUWAIT | KUWAIT | Kuwait | $298,443.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | KWD (KUWAITI DINAR) | KUWAIT | Kuwait | $151,375.56 | $0.00 | 1.00 |
| CASH & TEMPORARY | KWD (KUWAITI DINAR) | KUWAIT | Kuwait | $36,121.30 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | KWD (KUWAITI DINAR) | KUWAIT | Kuwait | $135,649.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | MALAYSIA | MALAYSIA | Malaysia | ($393.45) | $0.00 | 1.00 |
| CASH & TEMPORARY | MALAYSIA | MALAYSIA | Malaysia | $8,422.24 | $0.00 | 1.00 |
| CASH & TEMPORARY | MALAYSIA | MALAYSIA | Malaysia | $23,701.20 | $0.00 | 1.00 |
| CASH & TEMPORARY | MALAYSIA | MALAYSIA | Malaysia | $549.36 | $0.00 | 1.00 |
| CASH & TEMPORARY | MALAYSIA | MALAYSIA | Malaysia | $209,156.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $0.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $0.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | ($1,263.08) | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $0.66 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $66,566.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $11,235.37 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $11,275.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | ($809.27) | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $1,259,154.40 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $0.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $1,180.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | ($8.43) | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | ($16.48) | $0.00 | 1.00 |
| CASH & TEMPORARY | MEXICO | MEXICO | Mexico | $204,077.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | MISCELLANEOUS CCY | US CASH | United States | $0.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | MISCELLANEOUS CCY | US CASH | United States | $137,970.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | MISCELLANEOUS CCY | US CASH | United States | $158,085.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $624,038.37 | $0.00 | 621,375.12 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,026.48 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $43.21 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,455.93 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $240.09 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,675.59 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $387.45 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $14,760,965.01 | $0.00 | 14,740,983.17 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $282,296.64 | $0.00 | 282,269.33 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $385.80 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,983,560.27 | $0.00 | 1,983,039.90 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,838,396.01 | $0.00 | 1,837,999.74 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.11 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $19.21 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $213,818.36 | $0.00 | 213,695.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $79.04 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4,625,447.49 | $0.00 | 4,625,000.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $279.73 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $335.94 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $9,178,089.94 | $0.00 | 9,177,202.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $30.04 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $100.70 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $240,855.43 | $0.00 | 240,809.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $183.00 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $13,246.67 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.65 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.71 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $42.28 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.60 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $489.71 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.18 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $62,935.00 | $0.00 | 62,502.66 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $93,431.53 | $0.00 | 93,135.95 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.38 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $6,261.71 | $0.00 | 6,231.81 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4.39 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2.82 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.91 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $180.58 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $30.30 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $70,542.85 | $0.00 | 70,292.65 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $93,704.81 | $0.00 | 93,662.09 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $24.11 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $76,712.31 | $0.00 | 76,699.83 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4.82 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $126,313.63 | $0.00 | 125,085.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $3,896.25 | $0.00 | 3,864.37 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $193.26 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,638.40 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $531.60 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $39.57 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,349.76 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,636.92 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $10,004,713.31 | $0.00 | 10,000,000.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,145.24 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.01 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $26,152.74 | $0.00 | 26,061.88 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $6.88 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $7.32 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $81,995.23 | $0.00 | 81,798.14 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,237.86 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.70 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.89 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $23,084.03 | $0.00 | 23,074.90 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $9,656.04 | $0.00 | 9,653.70 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.32 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $499.84 | $0.00 | 499.37 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2.37 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $43.57 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $17,744.73 | $0.00 | 17,615.06 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.22 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $8.95 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $141,050.75 | $0.00 | 140,707.73 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $15.37 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1,355.72 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $406.79 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $69.61 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $52,515.47 | $0.00 | 51,892.85 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $163.20 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4.16 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.92 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.11 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.96 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4.69 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.36 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.54 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $31.77 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.99 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.42 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2.82 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $3.84 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2,199.94 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2,133.03 | $0.00 | 901.61 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $965.70 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $373.64 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.56 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.44 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2,620,493.39 | $0.00 | 2,618,851.20 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $133.74 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $10.80 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $3.09 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $9.36 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2.28 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $261.09 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $34.89 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $136,812.45 | $0.00 | 136,789.70 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $191.05 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $63.12 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $494.70 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.21 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $132.06 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $22.80 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.35 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $8.79 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $207.54 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $29.66 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $251.10 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $72.42 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $115.59 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $444.67 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $312.64 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $22.16 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $383.24 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $38.51 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.04 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $166.56 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.38 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $2.34 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $42.22 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $5,351,270.71 | $0.00 | 5,350,753.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $786.24 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $165.36 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $93.39 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $150,319,666.26 | $0.00 | 150,299,667.83 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $16.02 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $156.76 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $3.95 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $129,982.81 | $0.00 | 129,970.23 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $3,141.40 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $1.02 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $4,275.42 | $0.00 | 4,243.60 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $0.60 | $0.00 | 0.00 |
| CASH & TEMPORARY | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $10,412,427.23 | $0.00 | 10,345,375.89 |
| CASH & TEMPORARY | MXN (MEXICAN PESO) | MEXICO | Mexico | $8,251.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | MXN (MEXICAN PESO) | MEXICO | Mexico | $93,482.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | MXN (MEXICAN PESO) | MEXICO | Mexico | $448,454.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | MYR (MALAYSIAN RINGGIT) | MALAYSIA | Malaysia | $4,119.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | MYR (MALAYSIAN RINGGIT) | MALAYSIA | Malaysia | ($12,873.75) | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $0.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $0.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $1.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $34,238.17 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $0.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $45,882.58 | $0.00 | 1.00 |
| CASH & TEMPORARY | NEW ZEALAND | NEW ZEALAND | New Zealand | $0.52 | $0.00 | 1.00 |
| CASH & TEMPORARY | NOK (NORWEGIAN KRONE) | NORWAY | Norway | ($163,790.71) | $0.00 | 1.00 |
| CASH & TEMPORARY | NOK (NORWEGIAN KRONE) | NORWAY | Norway | $2,570,466.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $0.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $53,461.61 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $0.04 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $36,666.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $4,191.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $157,213.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $398,329.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $231.05 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | ($0.02) | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $219.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $51,319.16 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $573.33 | $0.00 | 1.00 |
| CASH & TEMPORARY | NORWAY | NORWAY | Norway | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | NZD (NEW ZEALAND DOLLAR) | NEW ZEALAND | New Zealand | ($18,809.97) | $0.00 | 1.00 |
| CASH & TEMPORARY | NZD (NEW ZEALAND DOLLAR) | NEW ZEALAND | New Zealand | ($146,398.74) | $0.00 | 1.00 |
| CASH & TEMPORARY | PAKISTAN | PAKISTAN | Pakistan | $55,320.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | PERU | PERU | Peru | $4,911.57 | $0.00 | 1.00 |
| CASH & TEMPORARY | PERU | PERU | Peru | $6,816.92 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHILIPPINES | PHILIPPINES | Philippines | $0.43 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHILIPPINES | PHILIPPINES | Philippines | $4,920.55 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHILIPPINES | PHILIPPINES | Philippines | $461.56 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHILIPPINES | PHILIPPINES | Philippines | $25,141.62 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHP (PHILIPPINES PESO) | PHILIPPINES | Philippines | $149,683.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | PHP (PHILIPPINES PESO) | PHILIPPINES | Philippines | ($17,974.98) | $0.00 | 1.00 |
| CASH & TEMPORARY | PKR (PAKISTANI RUPEE) | PAKISTAN | Pakistan | ($183,247.63) | $0.00 | 1.00 |
| CASH & TEMPORARY | PLN (POLISH ZLOTY) | POLAND | Poland | ($1,054,894.41) | $0.00 | 1.00 |
| CASH & TEMPORARY | PLN (POLISH ZLOTY) | POLAND | Poland | ($81,769.54) | $0.00 | 1.00 |
| CASH & TEMPORARY | PLN (POLISH ZLOTY) | POLAND | Poland | ($620,111.53) | $0.00 | 1.00 |
| CASH & TEMPORARY | PLN (POLISH ZLOTY) | POLAND | Poland | ($1,932,263.11) | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | PLN (POLISH ZLOTY) | POLAND | Poland | $33,522.82 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $0.60 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $326.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $195,819.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $7,910.46 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $973,699.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $220,510.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $75.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $2.62 | $0.00 | 1.00 |
| CASH & TEMPORARY | POLAND | POLAND | Poland | $83,843.81 | $0.00 | 1.00 |
| CASH & TEMPORARY | QAR (QATARI RIAL) | QATAR | Qatar | ($36,176.23) | $0.00 | 1.00 |
| CASH & TEMPORARY | QATAR | QATAR | Qatar | ($615.26) | $0.00 | 1.00 |
| CASH & TEMPORARY | QATAR | QATAR | Qatar | $2,381.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | ROMANIA | ROMANIA | Romania | $64,739.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAR (SAUDI ARABIAN RIYAL) | SAUDI ARABIA | Saudi Arabia | $3,164,675.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAR (SAUDI ARABIAN RIYAL) | SAUDI ARABIA | Saudi Arabia | ($192,411.78) | $0.00 | 1.00 |
| CASH & TEMPORARY | SAR (SAUDI ARABIAN RIYAL) | SAUDI ARABIA | Saudi Arabia | $281,151.58 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $152,599.86 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $289.60 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $177.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $417,226.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $170,975.82 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $5,426.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $925,233.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | SAUDI ARABIA | SAUDI ARABIA | Saudi Arabia | $34,533.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | SEC LENDING LOSSES | OTHER | United States | $0.00 | $0.00 | 0.00 |
| CASH & TEMPORARY | SEK (SWEDISH KRONA) | SWEDEN | Sweden | ($2,325,172.32) | $0.00 | 1.00 |
| CASH & TEMPORARY | SEK (SWEDISH KRONA) | SWEDEN | Sweden | ($393,700.70) | $0.00 | 1.00 |
| CASH & TEMPORARY | SEK (SWEDISH KRONA) | SWEDEN | Sweden | ($2,892,653.46) | $0.00 | 1.00 |
| CASH & TEMPORARY | SGD (SINGAPORE DOLLARS) | SINGAPORE | Singapore | ($205,019.05) | $0.00 | 1.00 |
| CASH & TEMPORARY | SGD (SINGAPORE DOLLARS) | SINGAPORE | Singapore | ($616,954.40) | $0.00 | 1.00 |
| CASH & TEMPORARY | SGD (SINGAPORE DOLLARS) | SINGAPORE | Singapore | $122,642.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | SGD (SINGAPORE DOLLARS) | SINGAPORE | Singapore | ($3,544,796.56) | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $2.94 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $15.39 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | ($1,045.77) | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $425,366.27 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $715.95 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $248,624.92 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | ($4,282.01) | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $7,256.30 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $85,656.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $3.20 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $11,597.20 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $47,819.13 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $12,665.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE | SINGAPORE | Singapore | $21,973.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | SINGAPORE CASH | SINGAPORE | Singapore | $6.30 | $0.00 | 6.30 |
| CASH & TEMPORARY | SINGAPORE CASH | SINGAPORE | Singapore | $1.52 | $0.00 | 1.52 |
| CASH & TEMPORARY | SINGAPORE CASH OTHER | SINGAPORE | Singapore | $44.35 | $0.00 | 44.35 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $0.05 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $0.37 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $121,003.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $11,557.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $418.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $22.78 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $13,536.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | ($268.96) | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH AFRICA | SOUTH AFRICA | South Africa | $5,282.70 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $3,117.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $55,602.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $673,196.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $47,113.25 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $15,033.85 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $10,266.25 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $74,276.90 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $12,631.92 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $23,386.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $1,980,862.44 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $226,953.81 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $1,584.12 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $5,013.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $5,362.92 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $1,747,032.86 | $0.00 | 1.00 |
| CASH & TEMPORARY | SOUTH KOREA | SOUTH KOREA | South Korea | $14,601.27 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | ($4,212.41) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | ($30.69) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $10.11 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $19,637.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $24.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | ($35.61) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $37.97 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $14,329.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $240,513.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $19,018.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $92,036.76 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN | SWEDEN | Sweden | $0.04 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWEDEN CASH OTHER | SWEDEN | Sweden | $19.31 | $0.00 | 19.31 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $98,151.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($2.12) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $12,676.71 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $36.55 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($429.07) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $64.66 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $2,167,051.67 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($0.06) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $227,934.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($188.14) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($155.27) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($19.43) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($6.79) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | $13,136.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($543.35) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($17.53) | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($0.12) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($15.93) | $0.00 | 1.00 |
| CASH & TEMPORARY | SWITZERLAND | SWITZERLAND | Switzerland | ($417.58) | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $0.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $0.31 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $549,612.70 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $186,118.22 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $5,634,316.83 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $18,758.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $1,358,678.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $0.02 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $6,444,148.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $1.35 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $833,958.13 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $1,094,711.16 | $0.00 | 1.00 |
| CASH & TEMPORARY | TAIWAN | TAIWAN | Taiwan | $287,682.87 | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | $0.12 | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | $1,675.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | ($134.36) | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | ($2.64) | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | $1,666.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | $1,276.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | THAILAND | THAILAND | Thailand | ($78.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | THB (THAI BAHT) | THAILAND | Thailand | $2,496.95 | $0.00 | 1.00 |
| CASH & TEMPORARY | THB (THAI BAHT) | THAILAND | Thailand | ($850,947.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | THB (THAI BAHT) | THAILAND | Thailand | ($44,560.13) | $0.00 | 1.00 |
| CASH & TEMPORARY | THB (THAI BAHT) | THAILAND | Thailand | ($153,259.99) | $0.00 | 1.00 |
| CASH & TEMPORARY | THB (THAI BAHT) | THAILAND | Thailand | $245,195.28 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $6,916.37 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $11,526.94 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $9,296.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $0.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKEY | TURKEY | Turkey | $7,144.61 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | TURKISH LIRA | TURKEY | Turkey | $5,857,701.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | TURKISH LIRA | TURKEY | Turkey | $410,038.68 | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | $4,310,505.39 | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($2,049,238.74) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($37,719.59) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($605,824.71) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($1,358,678.01) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($5,574,159.55) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | $9,930,892.13 | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($482,387.58) | $0.00 | 1.00 |
| CASH & TEMPORARY | TWD (TAIWAN DOLLAR) | TAIWAN | Taiwan | ($1,462,985.00) | $0.00 | 1.00 |
| CASH & TEMPORARY | U S TREASURY BILL | TREASURY | United States | $14,624,537.40 | ($10.09) | 14,626,000.00 |
| CASH & TEMPORARY | U S TREASURY BILL | TREASURY | United States | $11,001,395.20 | ($9.14) | 11,008,000.00 |
| CASH & TEMPORARY | U S TREASURY BILL | TREASURY | United States | $11,157,588.12 | ($49.60) | 11,172,000.00 |
| CASH & TEMPORARY | U S TREASURY BILL | TREASURY | United States | $164,381,500.00 | $231,247.23 | 170,000,000.00 |
| CASH & TEMPORARY | U S TREASURY BILL | TREASURY | United States | $288,151,100.00 | $496,475.89 | 298,000,000.00 |
| CASH & TEMPORARY | UK CASH OTHER | OTHER | United Kingdom | $474.29 | $0.00 | 474.29 |
| CASH & TEMPORARY | UK CASH OTHER | OTHER | United Kingdom | $128,322.12 | $0.00 | 128,322.12 |
| CASH & TEMPORARY | UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | $1,211,665.65 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | $126,326.46 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | $10,633.22 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED ARAB EMIRATES | UNITED ARAB EMIRA1 | United Arab Emirates | $12,630.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $0.16 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $2.42 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $14,242.32 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $0.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $0.66 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $84.65 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $239.26 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $237,252.85 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $103,082.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $556,833.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $134,319.84 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $83,951.59 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $6,188.06 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $154.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $708,715.98 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $303,310.64 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $707,229.26 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $3.73 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $10,929.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $9,344.84 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $242,426.75 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $324.98 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $214.31 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $185.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $912,424.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $0.11 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $2,311,794.93 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $31.79 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $1,861,935.82 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $75.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $3.53 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $49,343.74 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $4.55 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $2.08 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $3.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $6.62 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | $87,175.61 | $0.00 | 1.00 |
| CASH & TEMPORARY | UNITED KINGDOM CASH | UNITED KINGDOM CA | United Kingdom | ($1,791,416.32) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $12.96 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $31.22 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $141.01 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $268.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $1,093,459.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($152.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $16,649,773.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $15.32 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $6.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $1.78 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | US CASH | US CASH | United States | ($68.16) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $3,190,379.97 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $8.75 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $6.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.56 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($124.71) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $4.90 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $8,525.18 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $980,528.47 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($35,777.33) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($17,018.64) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($36,399.50) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($13.61) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $99,023.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($427,655.68) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1,908,083.36) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($477,858.51) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($74,313.70) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $843,271.72 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($278,080.68) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $3,501,087.89 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($6,683,843.54) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.24 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $6,967,445.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1,810,704.81) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($205,834.68) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $4,921,296.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.03 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($82.21) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $23.22 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($63.63) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $6,948.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1.14) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($34,921.83) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $47,614.90 | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | US CASH | US CASH | United States | ($19,033,194.88) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $15,720.51 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $70.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($9,794.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($80,853.00) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($108.20) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.10 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($261.91) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.07 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1,724.76) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $64,713.80 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $23,859.44 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $69.38 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $64.48 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.04 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($3.69) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($0.17) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($15.24) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($4,585.24) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $0.09 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($0.04) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $7.69 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1.32) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($20.84) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($31.15) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $43.23 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $7,170,789.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | $15.85 | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($15,920.80) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($1.06) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH | US CASH | United States | ($42,276.21) | $0.00 | 1.00 |
| CASH & TEMPORARY | US CASH OTHER | OTHER | United States | $25,102,847.82 | $0.00 | 25,102,847.82 |
| CASH & TEMPORARY | US CASH OTHER | OTHER | United States | ($44,134.52) | $0.00 | (44,134.52) |
| CASH & TEMPORARY | US CASH OTHER | OTHER | United States | $4,858.98 | $0.00 | 4,858.98 |
| CASH & TEMPORARY | US CASH OTHER | OTHER | United States | ($5,548,418.56) | $0.00 | (5,548,418.56) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | US CASH OTHER | OTHER | United States | $6,093,056.41 | $0.00 | 6,093,056.41 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($1,093,459.00) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $726,968.99 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($450,150.91) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($90,182.90) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $53,347.54 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($670,247.25) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $3,407.92 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $127,894.19 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $837,891.90 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($455,254.39) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($118,329.18) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($896,223.20) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($386,849.47) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $449,122.40 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $62,295.05 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($16,374,010.09) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($73,744,091.09) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($3,947,135.86) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($87,292,312.01) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($55,134,447.53) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($8,199,561.27) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($180,893,561.89) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($8,474,967.83) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($207,966,542.51) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($156,674,472.46) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($86,856,355.08) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($10,502,182.24) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($348,119,402.63) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($2,401,742.75) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($4,342,543.10) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $1,870,510.57 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($136,027.23) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | $456,560.34 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAR | US CASH | United States | ($2,057,243.83) | $0.00 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($189,571.47) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($1,174,413.72) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($74,600.03) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | $1,569,179.50 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($2,108,821.97) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($1,328,632.97) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($161,625.00) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($6,539,437.37) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | ($1,344,636.25) | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | $2,370,496.06 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | $572,636.29 | $0.00 | 1.00 |
| CASH & TEMPORARY | USD (UNITED STATES DOLLAI | US CASH | United States | $1,034,500.00 | $0.00 | 1.00 |
| CASH & TEMPORARY | VIETNAM | VIETNAM | Vietnam | $12,308.91 | $0.00 | 1.00 |
| CASH & TEMPORARY | VIETNAM | VIETNAM | Vietnam | $60,355.20 | $0.00 | 1.00 |
| CASH & TEMPORARY | ZAR (SOUTH AFRICAN RAND) | SOUTH AFRICA | South Africa | ($33.66) | $0.00 | 1.00 |
| CASH & TEMPORARY | ZAR (SOUTH AFRICAN RAND) | SOUTH AFRICA | South Africa | $3,548,996.49 | $0.00 | 1.00 |
| CASH & TEMPORARY | ZAR (SOUTH AFRICAN RAND) | SOUTH AFRICA | South Africa | $150,519.62 | $0.00 | 1.00 |
| CASH & TEMPORARY | ZAR (SOUTH AFRICAN RAND) | SOUTH AFRICA | South Africa | $172,054.13 | $0.00 | 1.00 |
| CONVERTIBLES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $205,273.16 | $573.16 | 4,094.00 |
| CONVERTIBLES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $204,085.90 | ($614.10) | 4,094.00 |
| CONVERTIBLES | AXIA ENERGIA SA CONVERTIE | BRAZIL | Brazil | $127.62 | $12.52 | 12.15 |
| EQUITIES | 1&1 AG | GERMANY | Germany | $2,422.04 | $0.00 | 0.00 |
| EQUITIES | 1&1 AG | GERMANY | Germany | $2,118.89 | $0.00 | 0.00 |
| EQUITIES | 1&1 AG | GERMANY | Germany | $1,890.11 | $0.00 | 0.00 |
| EQUITIES | 1-800-FLOWERS.COM INC | OTHER SPECIALTY RI | United States | $49,607.40 | ($72,180.87) | 14,255.00 |
| EQUITIES | 10X GENOMICS INC | LIFE SCIENCES TOOL | United States | $544,811.40 | $53,145.40 | 14,210.00 |
| EQUITIES | 10X GENOMICS INC | LIFE SCIENCES TOOL | United States | $1,013,402.88 | ($1,443,154.47) | 26,432.00 |
| EQUITIES | 10X GENOMICS INC | LIFE SCIENCES TOOL | United States | $2,729,079.54 | $1,179,830.80 | 71,181.00 |
| EQUITIES | 1ST SOURCE CORP | REGIONAL BANKS | United States | $381,386.50 | $281,333.10 | 4,675.00 |
| EQUITIES | 2G ENERGY AG | GERMANY | Germany | $131,722.45 | $27,501.95 | 1,625.00 |
| EQUITIES | 3D SYSTEMS CORP | IND MACHNRY & SUPI | United States | $147,288.42 | ($1,090,897.86) | 48,771.00 |
| EQUITIES | 3D SYSTEMS CORP | IND MACHNRY & SUPI | United States | $315,357.46 | $949.79 | 104,423.00 |
| EQUITIES | 3I GROUP PLC | UNITED KINGDOM CO | United Kingdom | $25,047,269.56 | $458,444.74 | 744,734.00 |
| EQUITIES | 3I GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,059,150.09 | $1,019,470.91 | 61,225.00 |
| EQUITIES | 3I GROUP PLC | UNITED KINGDOM CO | United Kingdom | $23,525,398.74 | $5,189,614.63 | 699,484.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | 3I GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,158,476.57 | ($1,240,808.77) | 64,095.00 |
| EQUITIES | 3I GROUP PLC | UNITED KINGDOM CO | United Kingdom | $13,338.04 | $0.00 | 404.24 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $4,886,281.89 | ($163,694.38) | 30,179.00 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $7,236,891.27 | $365,977.97 | 44,697.00 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $19,558,728.00 | $9,303,974.97 | 120,800.00 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $27,802,537.56 | $12,094,068.40 | 171,716.00 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $20,992,117.23 | $5,288,985.80 | 129,653.00 |
| EQUITIES | 3M CO | INDUSTRIAL CONGLO | United States | $5,405,851.08 | $1,030,896.60 | 33,388.00 |
| EQUITIES | 3M INDIA LTD | INDIA | India | $72,640.94 | ($797.21) | 209.00 |
| EQUITIES | 3M INDIA LTD | INDIA | India | $151,190.46 | ($8,190.24) | 435.00 |
| EQUITIES | 4DMEDICAL LTD | AUSTRALIA | Australia | $373,840.11 | $0.00 | 119,118.06 |
| EQUITIES | 4IMPRINT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $455,635.37 | $0.00 | 9,328.61 |
| EQUITIES | 4IMPRINT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $65,693.57 | ($680.80) | 1,345.00 |
| EQUITIES | 5N PLUS INC | CDN SPECIALTY CHEI | Canada | $735,680.16 | $0.00 | 23,840.75 |
| EQUITIES | 77 BANK LTD/THE | BANKS | Japan | $873,772.21 | $0.00 | 42,363.10 |
| EQUITIES | 7C SOLARPARKEN AG | GERMANY | Germany | $392.84 | $0.00 | 0.00 |
| EQUITIES | 8X8 INC | APPLICATION SOFTW | United States | $75,424.68 | ($290,148.22) | 44,108.00 |
| EQUITIES | 8X8 INC | APPLICATION SOFTW | United States | $114,687.99 | $1,950.08 | 67,069.00 |
| EQUITIES | 908 DEVICES INC | ELECTRONIC EQUIP & | United States | $1,397,498.40 | $410,572.70 | 160,632.00 |
| EQUITIES | 908 DEVICES INC | ELECTRONIC EQUIP & | United States | $1,289,827.20 | $432,247.78 | 148,256.00 |
| EQUITIES | A O SMITH CORP | BUILDING PRODUCTS | United States | $1,859,836.16 | $1,617,489.34 | 29,653.00 |
| EQUITIES | A O SMITH CORP | BUILDING PRODUCTS | United States | $2,887,377.92 | $1,514,873.27 | 46,036.00 |
| EQUITIES | A O SMITH CORP | BUILDING PRODUCTS | United States | $84,044.80 | $6,030.00 | 1,340.00 |
| EQUITIES | A O SMITH CORP | BUILDING PRODUCTS | United States | $1,819,444.48 | $673,093.98 | 29,009.00 |
| EQUITIES | A&D HOLON HOLDINGS CO LT | PRECISION INSTRUMI | Japan | $802,548.59 | $564,902.84 | 45,400.00 |
| EQUITIES | A&D HOLON HOLDINGS CO LT | PRECISION INSTRUMI | Japan | $3,394,038.09 | $598,755.33 | 192,000.00 |
| EQUITIES | A-TEC INDUSTRIES NPV | AUSTRIA | Austria | $0.00 | $0.00 | 0.88 |
| EQUITIES | A10 NETWORKS INC | SYSTEMS SOFTWARE | United States | $1,537,364.00 | $130,857.00 | 41,150.00 |
| EQUITIES | A10 NETWORKS INC | SYSTEMS SOFTWARE | United States | $756,166.40 | $524,110.51 | 20,240.00 |
| EQUITIES | A10 NETWORKS INC | SYSTEMS SOFTWARE | United States | $2,901,713.84 | $1,759,048.73 | 77,669.00 |
| EQUITIES | A10 NETWORKS INC | SYSTEMS SOFTWARE | United States | $631,757.60 | $60,706.90 | 16,910.00 |
| EQUITIES | A2A SPA | ITALY | Italy | $2,547,267.99 | $422,105.61 | 985,839.00 |
| EQUITIES | A2A SPA | ITALY | Italy | $1,096,528.56 | $0.00 | 424,369.58 |
| EQUITIES | AAK AB | SWEDEN | Sweden | $3,802,505.22 | ($847,755.19) | 160,704.00 |
| EQUITIES | AAK AB | SWEDEN | Sweden | $930,181.01 | $0.00 | 39,312.01 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AALBERTS NV | NETHERLANDS | Netherlands | $2,204.16 | $0.00 | 0.00 |
| EQUITIES | AALBERTS NV | NETHERLANDS | Netherlands | $4,977.48 | $0.00 | 0.00 |
| EQUITIES | AALBERTS NV | NETHERLANDS | Netherlands | $4,762,890.49 | $664,457.18 | 105,590.00 |
| EQUITIES | AALBERTS NV | NETHERLANDS | Netherlands | $786,679.30 | $0.00 | 17,652.09 |
| EQUITIES | AAON INC | BUILDING PRODUCTS | United States | $5,267,734.64 | $1,953,429.37 | 41,524.00 |
| EQUITIES | AAON INC | BUILDING PRODUCTS | United States | $2,277,771.30 | $2,223,765.20 | 17,955.00 |
| EQUITIES | AAON INC | BUILDING PRODUCTS | United States | $2,385,348.58 | $423,714.60 | 18,803.00 |
| EQUITIES | AAON INC | BUILDING PRODUCTS | United States | $2,993,769.14 | $797,938.21 | 23,599.00 |
| EQUITIES | AAON INC | BUILDING PRODUCTS | United States | $1,764,749.46 | $73,738.17 | 13,911.00 |
| EQUITIES | AAR CORP | AEROSPACE & DEFEN | United States | $1,397,855.40 | $1,237,598.94 | 9,780.00 |
| EQUITIES | AAR CORP | AEROSPACE & DEFEN | United States | $559,856.81 | $33,882.05 | 3,917.00 |
| EQUITIES | AAREAL BANK AG | GERMANY | Germany | $3,197.05 | $0.00 | 0.00 |
| EQUITIES | AAREAL BANK AG | GERMANY | Germany | $130,937.71 | $0.00 | 0.00 |
| EQUITIES | AAREAL BANK AG | GERMANY | Germany | $158,523.19 | $0.00 | 0.00 |
| EQUITIES | AAREAL BANK AG | GERMANY | Germany | $87,369.26 | $0.00 | 0.00 |
| EQUITIES | AAREAL BANK AG | GERMANY | Germany | $50,633.17 | $0.00 | 0.00 |
| EQUITIES | ABACUS GLOBAL MANAGEME | INSURANCE BROKER | United States | $216,459.81 | $16,088.68 | 20,211.00 |
| EQUITIES | ABAXX TECHNOLOGIES INC | CDN APPLICATION SC | Canada | $123,405.15 | $0.00 | 6,199.77 |
| EQUITIES | ABB INDIA LTD | INDIA | India | $239,098.76 | ($6,053.75) | 3,219.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $8,488,210.54 | $3,069,211.08 | 77,485.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $4,881,353.66 | $954,110.27 | 44,787.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $10,328,750.24 | $6,724,575.24 | 94,472.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $46,387,443.01 | $17,241,322.03 | 425,206.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $11,407,945.03 | $4,401,229.25 | 104,506.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $44,551,660.38 | $0.00 | 410,340.19 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $69,021.56 | $0.00 | 635.72 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $66,910,051.62 | $32,085,131.35 | 611,258.00 |
| EQUITIES | ABB LTD | SWITZERLAND | Switzerland | $22,951,539.20 | $10,865,330.34 | 210,500.00 |
| EQUITIES | ABBOTT LABORATORIES | HEALTH CARE EQUIP | United States | $4,416,225.06 | ($2,034,486.03) | 48,669.00 |
| EQUITIES | ABBOTT LABORATORIES | HEALTH CARE EQUIP | United States | $35,892,116.26 | $24,149,002.34 | 395,549.00 |
| EQUITIES | ABBOTT LABORATORIES | HEALTH CARE EQUIP | United States | $51,440,868.96 | $29,273,335.10 | 566,904.00 |
| EQUITIES | ABBOTT LABORATORIES | HEALTH CARE EQUIP | United States | $37,379,344.86 | $7,214,165.90 | 411,939.00 |
| EQUITIES | ABBOTT LABORATORIES | HEALTH CARE EQUIP | United States | $10,042,105.06 | $2,410,041.56 | 110,669.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $11,474,532.36 | $1,834,862.27 | 45,599.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $9,338,360.40 | $1,229,288.12 | 37,110.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $101,560,897.44 | $84,372,090.01 | 403,596.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $144,407,891.88 | $115,856,512.37 | 573,867.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $105,008,113.80 | $64,094,609.03 | 417,295.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $8,150,367.96 | $391,587.23 | 32,389.00 |
| EQUITIES | ABBVIE INC | BIOTECHNOLOGY | United States | $28,826,116.92 | $16,030,065.78 | 114,553.00 |
| EQUITIES | ABC-MART INC | WHOLESALE TRADE | Japan | $226,918.60 | $0.00 | 13,169.05 |
| EQUITIES | ABCELLERA BIOLOGICS INC | CDN LIFE SCI TOOLS | Canada | $165,140.45 | ($1,050.92) | 21,037.00 |
| EQUITIES | ABEONA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $398,610.00 | $36,120.00 | 64,500.00 |
| EQUITIES | ABERCROMBIE & FITCH CO | APPAREL RETAIL | United States | $986,149.56 | $568,072.80 | 10,956.00 |
| EQUITIES | ABERCROMBIE & FITCH CO | APPAREL RETAIL | United States | $1,583,005.87 | $69,292.78 | 17,587.00 |
| EQUITIES | ABERDEEN GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,364,352.58 | $294,029.54 | 431,551.00 |
| EQUITIES | ABERDEEN GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,384,043.35 | $0.00 | 437,780.60 |
| EQUITIES | ABG SUNDAL COLLIER HOLDII | NORWAY | Norway | $2,395,105.80 | $577,172.07 | 3,171,615.00 |
| EQUITIES | ABIVAX SA | FRANCE | France | $422,827.78 | $5,905.19 | 3,202.00 |
| EQUITIES | ABIVAX SA | FRANCE | France | $480,666.19 | $6,800.73 | 3,640.00 |
| EQUITIES | ABIVAX SA | FRANCE | France | $2,862.16 | $0.00 | 21.67 |
| EQUITIES | ABIVAX SA | FRANCE | France | $1,886,828.34 | $202,555.95 | 14,159.00 |
| EQUITIES | ABM INDUSTRIES INC | ENVIRON & FACILITIE | United States | $1,766,326.24 | ($16,221.48) | 39,926.00 |
| EQUITIES | ABM INDUSTRIES INC | ENVIRON & FACILITIE | United States | $831,712.00 | $438,028.48 | 18,800.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $1,686,303.73 | $619,437.84 | 39,309.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $9,655.39 | $0.00 | 0.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $4,874,492.00 | $1,236,130.23 | 110,321.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $34,167,816.35 | $20,376,323.90 | 786,235.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $1,746,989.20 | $725,812.43 | 40,825.00 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $10,839.04 | $0.00 | 254.99 |
| EQUITIES | ABN AMRO BANK NV | NETHERLANDS | Netherlands | $36,291,673.80 | $11,949,410.11 | 844,293.00 |
| EQUITIES | ABRASILVER RESOURCE COF | CDN DIV METALS & M | Canada | $290,747.16 | $0.00 | 28,825.95 |
| EQUITIES | ABSA GROUP LTD | SOUTH AFRICA | South Africa | $11,660,409.51 | $2,525,016.19 | 838,514.00 |
| EQUITIES | ABSCI CORP | BIOTECHNOLOGY | United States | $1,056,706.66 | $20,970.02 | 91,174.00 |
| EQUITIES | ABU DHABI COMMERCIAL BAI | UNITED ARAB EMIRAT | United Arab Emirates | $1,932,279.63 | $813,370.95 | 490,787.00 |
| EQUITIES | ABU DHABI COMMERCIAL BAI | UNITED ARAB EMIRAT | United Arab Emirates | $15,725,613.70 | $7,017,908.70 | 3,994,208.00 |
| EQUITIES | ABU DHABI COMMERCIAL BAI | UNITED ARAB EMIRAT | United Arab Emirates | $1,078,002.79 | $385,436.76 | 273,806.00 |
| EQUITIES | ABU DHABI ISLAMIC BANK PJS | UNITED ARAB EMIRAT | United Arab Emirates | $671,039.33 | $375,569.44 | 119,176.00 |
| EQUITIES | ABU DHABI ISLAMIC BANK PJS | UNITED ARAB EMIRAT | United Arab Emirates | $2,820,965.40 | $1,829,847.84 | 501,001.00 |
| EQUITIES | ABU DHABI ISLAMIC BANK PJS | UNITED ARAB EMIRAT | United Arab Emirates | $3,457,049.60 | $201,681.85 | 613,969.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ABU DHABI NATIONAL HOTEL | UNITED ARAB EMIRA | United Arab Emirates | $51,497.13 | ($2,357.33) | 486,211.00 |
| EQUITIES | ABU DHABI NATIONAL OIL CO | UNITED ARAB EMIRA | United Arab Emirates | $981,602.58 | $30,219.07 | 919,689.00 |
| EQUITIES | ABU DHABI NATIONAL OIL CO | UNITED ARAB EMIRA | United Arab Emirates | $962,823.08 | $34,620.37 | 902,094.00 |
| EQUITIES | ABU DHABI PORTS CO PJSC | UNITED ARAB EMIRA | United Arab Emirates | $9,887,677.71 | $288,616.29 | 7,726,589.00 |
| EQUITIES | ABU DHABI PORTS CO PJSC | UNITED ARAB EMIRA | United Arab Emirates | $834,574.88 | ($89,010.97) | 652,167.00 |
| EQUITIES | ABU DHABI PORTS CO PJSC | UNITED ARAB EMIRA | United Arab Emirates | $112,032.18 | $8,783.14 | 87,546.00 |
| EQUITIES | ACACIA RESEARCH CORP | SPECIALIZED FINANC | United States | $1,290,433.22 | ($102,212.76) | 276,917.00 |
| EQUITIES | ACADEMEDIA AB | SWEDEN | Sweden | $385,477.47 | $42,753.10 | 37,011.00 |
| EQUITIES | ACADEMEDIA AB | SWEDEN | Sweden | $0.00 | $0.00 | 38,332.00 |
| EQUITIES | ACADEMEDIA AB | SWEDEN | Sweden | $2,210,597.85 | $47,306.40 | 212,247.00 |
| EQUITIES | ACADEMEDIA AB | SWEDEN | Sweden | $596,176.02 | $0.00 | 57,240.96 |
| EQUITIES | ACADEMY SPORTS & OUTDO | OTHER SPECIALTY RI | United States | $1,000,775.76 | $15,354.55 | 21,167.00 |
| EQUITIES | ACADEMY SPORTS & OUTDO | OTHER SPECIALTY RI | United States | $1,761,016.80 | ($194,327.65) | 37,250.00 |
| EQUITIES | ACADIA HEALTHCARE CO INC | HEALTH CARE FACILI | United States | $760,545.15 | ($129,333.27) | 25,755.00 |
| EQUITIES | ACADIA HEALTHCARE CO INC | HEALTH CARE FACILI | United States | $3,057,093.25 | $575,412.00 | 103,525.00 |
| EQUITIES | ACADIA HEALTHCARE CO INC | HEALTH CARE FACILI | United States | $33,368.90 | $5,265.80 | 1,130.00 |
| EQUITIES | ACADIA PHARMACEUTICALS I | BIOTECHNOLOGY | United States | $1,110,771.20 | $85,173.76 | 43,904.00 |
| EQUITIES | ACADIA PHARMACEUTICALS I | BIOTECHNOLOGY | United States | $874,899.30 | $75,200.87 | 34,581.00 |
| EQUITIES | ACADIA PHARMACEUTICALS I | BIOTECHNOLOGY | United States | $2,069,489.40 | $345,896.47 | 81,798.00 |
| EQUITIES | ACADIA PHARMACEUTICALS I | BIOTECHNOLOGY | United States | $2,034,879.00 | $880,036.38 | 80,430.00 |
| EQUITIES | ACADIA PHARMACEUTICALS I | BIOTECHNOLOGY | United States | $413,857.40 | $46,015.54 | 16,358.00 |
| EQUITIES | ACADIA REALTY TRUST | RETAIL REITS | United States | $563,447.01 | $79,141.46 | 26,691.00 |
| EQUITIES | ACADIAN ASSET MANAGEMEI | ASSET MGMT & CUST | United States | $5,210.70 | $0.00 | 0.00 |
| EQUITIES | ACADIAN ASSET MANAGEMEI | ASSET MGMT & CUST | United States | $1,249,812.00 | $19,921.50 | 17,475.00 |
| EQUITIES | ACADIAN ASSET MANAGEMEI | ASSET MGMT & CUST | United States | $664,849.92 | $519,317.64 | 9,296.00 |
| EQUITIES | ACADIAN ASSET MANAGEMEI | ASSET MGMT & CUST | United States | $2,090,458.08 | $787,946.93 | 29,229.00 |
| EQUITIES | ACBEL POLYTECH INC | TAIWAN | Taiwan | $1,130,694.84 | $349,288.91 | 618,900.00 |
| EQUITIES | ACCEL ENTERTAINMENT INC | CASINOS & GAMING | United States | $194,320.10 | $35,859.77 | 15,410.00 |
| EQUITIES | ACCEL ENTERTAINMENT INC | CASINOS & GAMING | United States | $471,714.88 | ($26,006.78) | 37,408.00 |
| EQUITIES | ACCELERANT HOLDINGS | INSURANCE BROKER | Cayman Islands | $514,097.80 | ($78,967.94) | 43,865.00 |
| EQUITIES | ACCELLERON INDUSTRIES AC | SWITZERLAND | Switzerland | $2,009,905.16 | $734,426.05 | 18,880.00 |
| EQUITIES | ACCELLERON INDUSTRIES AC | SWITZERLAND | Switzerland | $4,490,208.62 | $113,658.77 | 43,403.00 |
| EQUITIES | ACCELLERON INDUSTRIES AC | SWITZERLAND | Switzerland | $2,507,940.57 | $0.00 | 24,373.86 |
| EQUITIES | ACCENDRA HEALTH INC | HEALTH CARE DISTRI | United States | $72,507.42 | ($395,813.36) | 21,201.00 |
| EQUITIES | ACCENT GROUP LTD | AUSTRALIA | Australia | $57,515.48 | ($113,661.71) | 116,928.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $838,227.84 | ($706,719.90) | 6,736.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $2,108,760.24 | ($947,729.61) | 16,946.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $17,894,347.56 | $8,736,704.14 | 143,799.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $24,955,197.60 | $5,593,295.21 | 200,540.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $904,678.80 | ($25,735.80) | 7,270.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $18,310,972.68 | ($10,735,635.87) | 147,147.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $2,531,856.24 | ($3,169,021.05) | 20,346.00 |
| EQUITIES | ACCENTURE PLC | IRELAND | Ireland | $5,024,513.88 | ($3,085,698.91) | 40,377.00 |
| EQUITIES | ACCIONA SA | SPAIN | Spain | $2,179,794.74 | $1,154,970.76 | 6,878.00 |
| EQUITIES | ACCIONA SA | SPAIN | Spain | $341,008.89 | $159,494.10 | 1,076.00 |
| EQUITIES | ACCIONA SA | SPAIN | Spain | $3,189.05 | $0.00 | 10.06 |
| EQUITIES | ACCO BRANDS CORP | OFFICE SERVICES/SU | United States | $225,434.56 | ($353,303.59) | 54,191.00 |
| EQUITIES | ACCO BRANDS CORP | OFFICE SERVICES/SU | United States | $175,456.32 | $1,633.05 | 42,177.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $14,471,706.37 | $1,338,584.42 | 248,974.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $681,287.49 | $217,826.33 | 11,721.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $27,755,446.38 | $1,152,171.61 | 477,510.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $27,580,489.01 | $8,637,691.08 | 474,500.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $745,574.15 | $52,924.04 | 12,827.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $4,741,809.72 | $416,455.65 | 81,579.00 |
| EQUITIES | ACCOR SA | FRANCE | France | $4,435.27 | $0.00 | 76.31 |
| EQUITIES | ACCTON TECHNOLOGY CORF | TAIWAN | Taiwan | $6,578,877.16 | $3,100,960.35 | 84,000.00 |
| EQUITIES | ACCTON TECHNOLOGY CORF | TAIWAN | Taiwan | $18,640,151.95 | $14,707,347.53 | 238,000.00 |
| EQUITIES | ACCTON TECHNOLOGY CORF | TAIWAN | Taiwan | $29,996,547.04 | $22,908,477.13 | 383,000.00 |
| EQUITIES | ACCTON TECHNOLOGY CORF | TAIWAN | Taiwan | $1,488,079.36 | $8,114.11 | 19,000.00 |
| EQUITIES | ACCTON TECHNOLOGY CORF | TAIWAN | Taiwan | $7,753,676.65 | $5,893,581.59 | 99,000.00 |
| EQUITIES | ACCURAY INC | HEALTH CARE EQUIP | United States | $616,690.08 | ($4,864,033.57) | 2,392,126.00 |
| EQUITIES | ACEA SPA | ITALY | Italy | $686,033.90 | $0.00 | 27,626.45 |
| EQUITIES | ACERINOX SA | SPAIN | Spain | $1,437,755.84 | $413,764.44 | 81,467.00 |
| EQUITIES | ACERINOX SA | SPAIN | Spain | $4,082,464.27 | $1,075,343.03 | 231,959.00 |
| EQUITIES | ACERINOX SA | SPAIN | Spain | $878,988.10 | $0.00 | 50,151.09 |
| EQUITIES | ACHILLES CORP | RUBBER PRODUCTS | Japan | $21,338.26 | ($3,334.81) | 3,000.00 |
| EQUITIES | ACI WORLDWIDE INC | APPLICATION SOFTW | United States | $1,933,147.60 | $149,916.00 | 38,440.00 |
| EQUITIES | ACI WORLDWIDE INC | APPLICATION SOFTW | United States | $1,554,011.29 | $1,316,096.86 | 30,901.00 |
| EQUITIES | ACI WORLDWIDE INC | APPLICATION SOFTW | United States | $353,991.31 | $4,516.39 | 7,039.00 |
| EQUITIES | ACKERMANS & VAN HAAREN | BELGIUM | Belgium | $15,992.91 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $5,240.54 | $0.00 | 0.00 |
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $1,652.74 | $0.00 | 0.00 |
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $1,800,802.79 | $0.00 | 5,511.17 |
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $7,559.50 | $0.00 | 0.00 |
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $916,705.44 | ($32,085.52) | 2,792.00 |
| EQUITIES | ACKERMANS & VAN HAAREN I | BELGIUM | Belgium | $2,216.93 | $0.00 | 0.00 |
| EQUITIES | ACLARIS THERAPEUTICS INC | PHARMACEUTICALS | United States | $360,836.19 | $97,741.71 | 68,211.00 |
| EQUITIES | ACLARIS THERAPEUTICS INC | PHARMACEUTICALS | United States | $1,231,178.73 | $428,085.31 | 232,737.00 |
| EQUITIES | ACM RESEARCH INC | SEMICNDCTR MTRLS | United States | $5,388,510.74 | $3,728,761.47 | 42,466.00 |
| EQUITIES | ACM RESEARCH INC | SEMICNDCTR MTRLS | United States | $1,748,544.20 | $1,603,632.18 | 13,780.00 |
| EQUITIES | ACM RESEARCH INC | SEMICNDCTR MTRLS | United States | $2,826,474.75 | $2,223,200.92 | 22,275.00 |
| EQUITIES | ACME SOLAR HOLDINGS LTD | INDIA | India | $180,536.50 | $43,732.24 | 44,907.00 |
| EQUITIES | ACNB CORP | REGIONAL BANKS | United States | $141,324.40 | $60,821.20 | 2,380.00 |
| EQUITIES | ACOMO NV | NETHERLANDS | Netherlands | $9,398.41 | $0.00 | 0.00 |
| EQUITIES | ACR MINING CORPORATION | PHILIPPINES | Philippines | $0.00 | ($2,111.86) | 4,720.00 |
| EQUITIES | ACRES COMMERCIAL REALTY | MORTGAGE REITS | United States | $603,970.50 | $10,185.00 | 33,950.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $2.10 | ($0.03) | 1.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $147.14 | $1.48 | 1.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $32,173.61 | ($507.44) | 15,319.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $2,255,299.43 | $1,419,595.82 | 15,319.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $24,156.98 | ($381.01) | 11,502.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $1,692,435.45 | $932,119.15 | 11,502.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $9,858,232.09 | $0.00 | 69,313.61 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $10,256.02 | $0.00 | 72.11 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $117,892.89 | ($1,859.42) | 56,133.00 |
| EQUITIES | ACS ACTIVIDADES DE CONST | SPAIN | Spain | $8,259,561.74 | $3,754,597.99 | 56,133.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $400,891.50 | $5,294.96 | 9,900.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $2,996,562.71 | $1,990,973.30 | 74,000.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $1,376,799.08 | $25,839.74 | 34,000.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $2,672,609.99 | $423,610.90 | 66,000.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $4,008,914.98 | $976,939.03 | 99,000.00 |
| EQUITIES | ACTER GROUP CORP LTD | TAIWAN | Taiwan | $1,550,761.70 | $622,709.15 | 38,296.00 |
| EQUITIES | ACTION CONSTRUCTION EQU | INDIA | India | $380,786.78 | $49,016.40 | 35,200.00 |
| EQUITIES | ACTIVIA PROPERTIES INC | REAL ESTATE | Japan | $372,696.50 | $0.00 | 437.91 |
| EQUITIES | ACTRADE FINL TECHNOLOGIE | SPECIALIZED FINANC | United States | $0.00 | ($0.03) | 3,039.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ACUITY INC | ELECTRIC COMP & EC | United States | $4,963,248.82 | $589,222.37 | 13,177.00 |
| EQUITIES | ACUITY INC | ELECTRIC COMP & EC | United States | $2,309,302.46 | $1,766,306.60 | 6,131.00 |
| EQUITIES | ACUITY INC | ELECTRIC COMP & EC | United States | $3,423,839.40 | $2,084,792.67 | 9,090.00 |
| EQUITIES | ACUITY INC | ELECTRIC COMP & EC | United States | $139,364.20 | $21,844.80 | 370.00 |
| EQUITIES | ACUITY INC | ELECTRIC COMP & EC | United States | $2,970,340.76 | $1,621,470.22 | 7,886.00 |
| EQUITIES | ACUSHNET HOLDINGS CORP | LEISURE PRODUCTS | United States | $1,859,498.64 | $141,662.64 | 15,688.00 |
| EQUITIES | ACUSHNET HOLDINGS CORP | LEISURE PRODUCTS | United States | $1,047,923.73 | $632,405.07 | 8,841.00 |
| EQUITIES | ACUTAAS CHEMICALS LTD | INDIA | India | $1,895,180.63 | $1,408,599.09 | 50,875.00 |
| EQUITIES | ACUTAAS CHEMICALS LTD | INDIA | India | $4,437,907.70 | $1,459,623.89 | 119,133.00 |
| EQUITIES | ACUTAAS CHEMICALS LTD | INDIA | India | $3,713,510.99 | $1,247,462.44 | 99,687.00 |
| EQUITIES | ACV AUCTIONS INC | DIVERSIFIED SUPPOF | United States | $260,853.20 | ($243,634.18) | 36,280.00 |
| EQUITIES | ACV AUCTIONS INC | DIVERSIFIED SUPPOF | United States | $685,063.20 | ($783,065.26) | 95,280.00 |
| EQUITIES | ADAMAS TRUST INC | MORTGAGE REITS | United States | $250,726.30 | ($58,769.96) | 25,982.00 |
| EQUITIES | ADAMAS TRUST INC | MORTGAGE REITS | United States | $4,894.56 | $0.00 | 0.00 |
| EQUITIES | ADAPTHEALTH CORP | HEALTH CARE DISTRI | United States | $284,632.72 | ($309,021.82) | 27,316.00 |
| EQUITIES | ADAPTHEALTH CORP | HEALTH CARE DISTRI | United States | $1,298,884.26 | $137,218.03 | 124,653.00 |
| EQUITIES | ADAPTIVE BIOTECHNOLOGIES | LIFE SCIENCES TOOL | United States | $690,025.05 | $320,724.93 | 32,169.00 |
| EQUITIES | ADAPTIVE BIOTECHNOLOGIES | LIFE SCIENCES TOOL | United States | $762,719.10 | ($262,367.52) | 35,558.00 |
| EQUITIES | ADAPTIVE BIOTECHNOLOGIES | LIFE SCIENCES TOOL | United States | $728,828.10 | $287,796.11 | 33,978.00 |
| EQUITIES | ADAPTIVE BIOTECHNOLOGIES | LIFE SCIENCES TOOL | United States | $1,006,305.30 | $598,826.64 | 46,914.00 |
| EQUITIES | ADATA TECHNOLOGY CO LTD | TAIWAN | Taiwan | $1,181,171.82 | ($188,357.12) | 92,000.00 |
| EQUITIES | ADATA TECHNOLOGY CO LTD | TAIWAN | Taiwan | $1,325,672.78 | $105,453.30 | 103,255.00 |
| EQUITIES | ADDCN TECHNOLOGY CO LTI | TAIWAN | Taiwan | $2,953,124.17 | ($424,933.15) | 635,650.00 |
| EQUITIES | ADDLIFE AB | SWEDEN | Sweden | $586,421.47 | $0.00 | 33,480.34 |
| EQUITIES | ADDNODE GROUP AB | SWEDEN | Sweden | $140,851.41 | $0.00 | 33,248.69 |
| EQUITIES | ADDTECH AB | SWEDEN | Sweden | $366,052.17 | $24,955.57 | 10,377.00 |
| EQUITIES | ADDTECH AB | SWEDEN | Sweden | $584,406.50 | $31,059.70 | 16,567.00 |
| EQUITIES | ADDTECH AB | SWEDEN | Sweden | $3,755.89 | $0.00 | 106.47 |
| EQUITIES | ADDUS HOMECARE CORP | HEALTH CARE SERVI( | United States | $1,241,809.20 | $40,417.20 | 12,360.00 |
| EQUITIES | ADDUS HOMECARE CORP | HEALTH CARE SERVI( | United States | $431,116.77 | $181,445.25 | 4,291.00 |
| EQUITIES | ADECCO GROUP AG | SWITZERLAND | Switzerland | $32,371.04 | $0.00 | 0.00 |
| EQUITIES | ADECCO GROUP AG | SWITZERLAND | Switzerland | $4,937,635.65 | ($2,314,266.52) | 264,865.00 |
| EQUITIES | ADECCO GROUP AG | SWITZERLAND | Switzerland | $775,344.33 | $0.00 | 41,975.17 |
| EQUITIES | ADEIA INC | SYSTEMS SOFTWARE | United States | $1,502,431.25 | $130,943.75 | 45,625.00 |
| EQUITIES | ADEIA INC | SYSTEMS SOFTWARE | United States | $1,407,823.36 | $563,402.68 | 42,752.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ADEIA INC | SYSTEMS SOFTWARE | United States | $2,879,004.04 | $1,940,983.32 | 87,428.00 |
| EQUITIES | ADEIA INC | SYSTEMS SOFTWARE | United States | $9,220.40 | $313.60 | 280.00 |
| EQUITIES | ADEKA CORP | CHEMICALS | Japan | $353,700.69 | ($16,621.60) | 13,700.00 |
| EQUITIES | ADEKA CORP | CHEMICALS | Japan | $697,405.20 | $0.00 | 26,734.77 |
| EQUITIES | ADENTRA INC | CDN TRADING COS & | Canada | $212,184.31 | $0.00 | 7,788.78 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $6,400.00 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $62,545.81 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $165,657.26 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $18,468.72 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $2,363,638.37 | $283,313.16 | 11,212.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $6,836.72 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $30,377.69 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $2,195,005.81 | ($620,152.93) | 10,636.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $195,014.29 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $189,273.97 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $38,322.80 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $1,329,127.77 | $0.00 | 6,480.14 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $42,845.65 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $13,041.92 | $0.00 | 63.59 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $147,535.12 | $0.00 | 0.00 |
| EQUITIES | ADIDAS AG | GERMANY | Germany | $19,694,051.21 | $8,309,221.42 | 90,530.00 |
| EQUITIES | ADIENT PLC | IRELAND | Ireland | $501,626.96 | ($792,104.28) | 27,292.00 |
| EQUITIES | ADITYA BIRLA SUN LIFE ASSE | INDIA | India | $358,747.32 | $148,412.47 | 29,409.00 |
| EQUITIES | ADITYA INFOTECH LTD | INDIA | India | $1,931,825.97 | $679,969.12 | 50,141.00 |
| EQUITIES | ADMA BIOLOGICS INC | BIOTECHNOLOGY | United States | $291,903.75 | ($11,508.75) | 34,875.00 |
| EQUITIES | ADMA BIOLOGICS INC | BIOTECHNOLOGY | United States | $503,120.70 | $270,461.72 | 60,110.00 |
| EQUITIES | ADMA BIOLOGICS INC | BIOTECHNOLOGY | United States | $1,529,575.65 | ($1,736,006.75) | 182,745.00 |
| EQUITIES | ADMA BIOLOGICS INC | BIOTECHNOLOGY | United States | $155,121.21 | ($153,369.75) | 18,533.00 |
| EQUITIES | ADMIRAL GROUP PLC | UNITED KINGDOM CO | United Kingdom | $10,031,385.23 | $669,887.56 | 212,304.00 |
| EQUITIES | ADMIRAL GROUP PLC | UNITED KINGDOM CO | United Kingdom | $776,413.64 | $300,391.81 | 16,432.00 |
| EQUITIES | ADMIRAL GROUP PLC | UNITED KINGDOM CO | United Kingdom | $856,455.31 | $127,032.44 | 18,126.00 |
| EQUITIES | ADMIRAL GROUP PLC | UNITED KINGDOM CO | United Kingdom | $513,164.13 | $0.00 | 10,860.59 |
| EQUITIES | ADMIRAL GROUP PLC | UNITED KINGDOM CO | United Kingdom | $5,059.76 | $0.00 | 107.08 |
| EQUITIES | ADNOC DRILLING CO PJSC | UNITED ARAB EMIRA | United Arab Emirates | $11,958,896.53 | $653,793.14 | 7,665,277.00 |
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $2,293,558.74 | ($1,529,125.55) | 11,187.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $19,173,880.44 | $12,145,582.40 | 93,522.00 |
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $27,024,916.32 | $13,549,258.65 | 131,816.00 |
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $992,296.80 | $47,722.40 | 4,840.00 |
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $19,777,049.28 | ($3,491,305.84) | 96,464.00 |
| EQUITIES | ADOBE INC | APPLICATION SOFTW | United States | $5,396,946.48 | ($1,145,702.95) | 26,324.00 |
| EQUITIES | ADOR WELDING LTD | INDIA | India | $1,153.10 | $159.58 | 86.00 |
| EQUITIES | ADT INC | SPECIALIZED CONSUI | United States | $396,584.06 | $6,241.22 | 60,501.00 |
| EQUITIES | ADT INC | SPECIALIZED CONSUI | United States | $185,552.39 | ($7,520.70) | 28,307.00 |
| EQUITIES | ADT INC | SPECIALIZED CONSUI | United States | $44,655.00 | ($549.60) | 6,870.00 |
| EQUITIES | ADT INC | SPECIALIZED CONSUI | United States | $42,277.41 | ($3,619.55) | 6,392.00 |
| EQUITIES | ADT INC | SPECIALIZED CONSUI | United States | $12.87 | $0.00 | 0.00 |
| EQUITIES | ADTRAN HOLDINGS INC | COMMUNICATIONS E( | United States | $937,151.90 | $110,346.38 | 67,421.00 |
| EQUITIES | ADTRAN HOLDINGS INC | COMMUNICATIONS E( | United States | $309,956.10 | ($132,318.92) | 22,299.00 |
| EQUITIES | ADTRAN HOLDINGS INC | COMMUNICATIONS E( | United States | $1,771,263.10 | $749,709.83 | 127,429.00 |
| EQUITIES | ADVANCE AUTO PARTS INC | AUTOMOTIVE RETAIL | United States | $666,376.20 | ($46,283.13) | 10,710.00 |
| EQUITIES | ADVANCE RESIDENCE INVES | REAL ESTATE | Japan | $664,574.75 | $0.00 | 680.67 |
| EQUITIES | ADVANCED DRAINAGE SYSTE | BUILDING PRODUCTS | United States | $2,540,554.56 | $427,126.59 | 16,186.00 |
| EQUITIES | ADVANCED DRAINAGE SYSTE | BUILDING PRODUCTS | United States | $3,188,171.52 | $703,827.75 | 20,312.00 |
| EQUITIES | ADVANCED DRAINAGE SYSTE | BUILDING PRODUCTS | United States | $131,846.40 | $8,265.60 | 840.00 |
| EQUITIES | ADVANCED DRAINAGE SYSTE | BUILDING PRODUCTS | United States | $1,883,833.92 | $484,370.15 | 12,002.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $3,501,249.30 | $124,511.40 | 9,390.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $3,371,117.67 | $3,175,132.52 | 9,041.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $4,309,258.59 | $224,463.52 | 11,557.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $3,226,444.11 | $168,061.16 | 8,653.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $1,420,634.70 | $988,113.93 | 3,810.00 |
| EQUITIES | ADVANCED ENERGY INDUSTF | ELECTRONIC EQUIP & | United States | $794,958.84 | $16,864.12 | 2,132.00 |
| EQUITIES | ADVANCED INFO SERVICE PC | THAILAND | Thailand | $2,834,761.68 | $590,452.72 | 256,600.00 |
| EQUITIES | ADVANCED INFO SERVICE PC | THAILAND | Thailand | $7,152,083.82 | $1,610,949.15 | 647,400.00 |
| EQUITIES | ADVANCED MEDIA INC | SERVICES | Japan | $68,378.41 | ($1,034.17) | 10,800.00 |
| EQUITIES | ADVANCED MEDICAL SOLUTI( | UNITED KINGDOM CO | United Kingdom | $260,877.95 | $0.00 | 70,863.79 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $14,046,403.80 | $9,001,215.43 | 24,180.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $13,181,428.81 | $7,052,384.15 | 22,691.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $215,885,906.94 | $205,426,047.36 | 371,634.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $305,968,201.55 | $290,154,304.98 | 526,705.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $11,060,526.40 | $829,001.60 | 19,040.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $223,168,194.70 | $198,609,938.71 | 384,170.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $44,513,971.48 | $21,854,103.61 | 76,628.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $21,655,162.98 | $7,494,959.33 | 37,278.00 |
| EQUITIES | ADVANCED MICRO DEVICES I | SEMICONDUCTORS | United States | $61,409,157.92 | $50,139,802.15 | 105,712.00 |
| EQUITIES | ADVANSIX INC | COMMODITY CHEMIC | United States | $150,332.56 | $64,297.30 | 7,562.00 |
| EQUITIES | ADVANTAGE ENERGY LTD | CDN OIL & GAS EXPL | Canada | $2,060,612.01 | ($79,706.96) | 283,559.00 |
| EQUITIES | ADVANTAGE ENERGY LTD | CDN OIL & GAS EXPL | Canada | $727,316.30 | $0.00 | 100,084.81 |
| EQUITIES | ADVANTECH CO LTD | TAIWAN | Taiwan | $231,663.87 | ($10,428.63) | 15,000.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $1,850,558.51 | $1,450,239.71 | 9,300.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $1,457,961.53 | $670,090.54 | 7,327.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $9,692,747.91 | $9,076,603.26 | 48,711.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $9,609,373.29 | $7,638,580.07 | 48,292.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $18,232,103.98 | $0.00 | 91,625.61 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $60,066.62 | $0.00 | 301.87 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $5,472,081.62 | $2,090,037.73 | 27,500.00 |
| EQUITIES | ADVANTEST CORP | ELECTRIC APPLIANCE | Japan | $26,862,946.11 | $22,057,366.51 | 135,000.00 |
| EQUITIES | ADYEN NV | NETHERLANDS | Netherlands | $1,926,576.66 | ($944,400.17) | 2,054.00 |
| EQUITIES | ADYEN NV | NETHERLANDS | Netherlands | $1,635,808.03 | ($1,390,012.09) | 1,744.00 |
| EQUITIES | ADYEN NV | NETHERLANDS | Netherlands | $1,215,962.35 | $0.00 | 1,296.39 |
| EQUITIES | ADYEN NV | NETHERLANDS | Netherlands | $10,385.89 | $0.00 | 11.07 |
| EQUITIES | ADYEN NV | NETHERLANDS | Netherlands | $27,622,081.81 | ($16,284,381.53) | 29,449.00 |
| EQUITIES | AEBI SCHMIDT HOLDING AG | SWITZERLAND | Switzerland | $2,522,675.50 | $129,626.18 | 201,010.00 |
| EQUITIES | AEBI SCHMIDT HOLDING AG | SWITZERLAND | Switzerland | $128,436.70 | ($76,761.05) | 10,234.00 |
| EQUITIES | AEBI SCHMIDT HOLDING AG | SWITZERLAND | Switzerland | $108,068.05 | $6,689.89 | 8,611.00 |
| EQUITIES | AECI LTD | SOUTH AFRICA | South Africa | $113,690.68 | $4,356.61 | 14,843.00 |
| EQUITIES | AECOM | CONSTRUCTION & EN | United States | $2,165,126.20 | $1,394,082.53 | 31,019.00 |
| EQUITIES | AECOM | CONSTRUCTION & EN | United States | $3,230,344.00 | $1,887,810.35 | 46,280.00 |
| EQUITIES | AECOM | CONSTRUCTION & EN | United States | $107,492.00 | $1,524.60 | 1,540.00 |
| EQUITIES | AECOM | CONSTRUCTION & EN | United States | $2,370,408.00 | $930,119.90 | 33,960.00 |
| EQUITIES | AECON GROUP INC | CDN CONSTRUCTION | Canada | $500,519.47 | $5,426.58 | 15,600.00 |
| EQUITIES | AECON GROUP INC | CDN CONSTRUCTION | Canada | $510,981.85 | $0.00 | 15,875.06 |
| EQUITIES | AECON GROUP INC | CDN CONSTRUCTION | Canada | $664.87 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $16,686.57 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $1,255,196.95 | $0.00 | 15,550.59 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $11,856.09 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $413.39 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $16,252.86 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $5,180.03 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $24,684.25 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $8,778.27 | $0.00 | 0.00 |
| EQUITIES | AEDIFICA SA | BELGIUM | Belgium | $16,601.10 | $0.00 | 0.00 |
| EQUITIES | AEGEAN AIRLINES SA | GREECE | Greece | $1,203,700.54 | $56,819.04 | 82,900.00 |
| EQUITIES | AEGIS LOGISTICS LTD | INDIA | India | $752,994.84 | $223,067.23 | 60,716.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $50,167.78 | $0.00 | 0.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $1,847,606.60 | $43,784.47 | 211,300.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $585,222.43 | $163,513.24 | 66,680.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $21,549,075.86 | $127,655.33 | 2,460,071.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $672,338.78 | $103,842.79 | 76,606.00 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $4,314.26 | $0.00 | 507.33 |
| EQUITIES | AEGON LTD | NETHERLANDS | Netherlands | $1,391,790.77 | $38,096.24 | 159,171.00 |
| EQUITIES | AEHR TEST SYSTEMS | SEMICNDCTR MTRLS | United States | $2,294,200.98 | $206,356.70 | 23,883.00 |
| EQUITIES | AEHR TEST SYSTEMS | SEMICNDCTR MTRLS | United States | $4,052,867.46 | $2,789,606.19 | 42,191.00 |
| EQUITIES | AEHR TEST SYSTEMS | SEMICNDCTR MTRLS | United States | $730,056.00 | $426,094.94 | 7,600.00 |
| EQUITIES | AEHR TEST SYSTEMS | SEMICNDCTR MTRLS | United States | $796,433.46 | $547,367.68 | 8,291.00 |
| EQUITIES | AEM HOLDINGS LTD | SINGAPORE | Singapore | $742,937.11 | $53,429.21 | 90,400.00 |
| EQUITIES | AEM HOLDINGS LTD | SINGAPORE | Singapore | $3,104,885.39 | $1,028,816.14 | 377,800.00 |
| EQUITIES | AEM HOLDINGS LTD | SINGAPORE | Singapore | $392,486.72 | $0.00 | 47,757.65 |
| EQUITIES | AENA SME SA | SPAIN | Spain | $2,233,906.90 | $798,848.66 | 73,290.00 |
| EQUITIES | AENA SME SA | SPAIN | Spain | $1,662,460.78 | $273,081.89 | 54,542.00 |
| EQUITIES | AENA SME SA | SPAIN | Spain | $22,675,298.09 | $3,276,364.80 | 743,931.00 |
| EQUITIES | AENA SME SA | SPAIN | Spain | $9,378.94 | $0.00 | 307.70 |
| EQUITIES | AEON CO LTD | RETAIL TRADE | Japan | $955,099.01 | $337,894.20 | 115,755.00 |
| EQUITIES | AEON CO LTD | RETAIL TRADE | Japan | $1,263,448.58 | ($7,719.67) | 153,126.00 |
| EQUITIES | AEON CO LTD | RETAIL TRADE | Japan | $7,446.25 | $0.00 | 892.17 |
| EQUITIES | AEQUS LTD/INDIA | INDIA | India | $1,954,026.26 | $970,364.26 | 788,262.00 |
| EQUITIES | AERCAP HOLDINGS NV | NETHERLANDS | Netherlands | $3,288,505.24 | $688,901.31 | 22,558.00 |
| EQUITIES | AERCAP HOLDINGS NV | NETHERLANDS | Netherlands | $2,096,899.52 | $1,032,814.35 | 14,384.00 |
| EQUITIES | AERCAP HOLDINGS NV | NETHERLANDS | Netherlands | $34,409,619.64 | $22,411,275.82 | 236,038.00 |
| EQUITIES | AERCAP HOLDINGS NV | NETHERLANDS | Netherlands | $1,446,283.38 | $407,243.95 | 9,921.00 |
| EQUITIES | AERCAP HOLDINGS NV | NETHERLANDS | Netherlands | $9,751.26 | $0.00 | 66.89 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AERIS RESOURCES LTD | AUSTRALIA | Australia | $172,221.90 | ($29,867.34) | 671,860.00 |
| EQUITIES | AEROPORTS DE PARIS SA | FRANCE | France | $442,752.07 | $19,973.23 | 3,397.00 |
| EQUITIES | AEROPORTS DE PARIS SA | FRANCE | France | $271,099.30 | $3,771.90 | 2,080.00 |
| EQUITIES | AEROPORTS DE PARIS SA | FRANCE | France | $1,727.55 | $0.00 | 13.25 |
| EQUITIES | AEROVIRONMENT INC | AEROSPACE & DEFEN | United States | $1,637,989.61 | $565,713.80 | 9,923.00 |
| EQUITIES | AEROVIRONMENT INC | AEROSPACE & DEFEN | United States | $1,869,582.82 | $284,527.24 | 11,326.00 |
| EQUITIES | AEROVIRONMENT INC | AEROSPACE & DEFEN | United States | $2,776,477.40 | ($37,076.80) | 16,820.00 |
| EQUITIES | AEROVIRONMENT INC | AEROSPACE & DEFEN | United States | $1,553,803.91 | $236,469.62 | 9,413.00 |
| EQUITIES | AEROVIRONMENT INC | AEROSPACE & DEFEN | United States | $199,239.49 | ($110,295.01) | 1,207.00 |
| EQUITIES | AES CORP/THE | INDEP PWR PROD/EN | United States | $175,245.64 | ($298.85) | 11,954.00 |
| EQUITIES | AES CORP/THE | INDEP PWR PROD/EN | United States | $2,510,290.44 | $463,273.85 | 171,234.00 |
| EQUITIES | AES CORP/THE | INDEP PWR PROD/EN | United States | $3,558,832.28 | ($355,982.05) | 242,758.00 |
| EQUITIES | AES CORP/THE | INDEP PWR PROD/EN | United States | $44,346.50 | ($39.02) | 3,025.00 |
| EQUITIES | AES CORP/THE | INDEP PWR PROD/EN | United States | $2,239,241.70 | ($142,180.88) | 152,745.00 |
| EQUITIES | AEVA TECHNOLOGIES INC | ELECTRONIC EQUIP & | United States | $206,985.04 | $66,018.25 | 7,207.00 |
| EQUITIES | AF GRUPPEN ASA | NORWAY | Norway | $72,635.16 | $18,741.39 | 3,704.00 |
| EQUITIES | AFFILIATED MANAGERS GRO | ASSET MGMT & CUST | United States | $899,128.80 | $357,654.11 | 2,657.00 |
| EQUITIES | AFFILIATED MANAGERS GRO | ASSET MGMT & CUST | United States | $2,737,656.00 | $1,956,739.00 | 8,090.00 |
| EQUITIES | AFFILIATED MANAGERS GRO | ASSET MGMT & CUST | United States | $2,427,343.20 | $1,233,217.69 | 7,173.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $2,719,203.20 | $574,920.03 | 33,344.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $5,327,743.05 | $3,666,258.15 | 65,331.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $7,577,870.65 | $4,395,233.06 | 92,923.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $265,037.50 | $24,797.50 | 3,250.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $5,180,789.95 | $2,974,702.89 | 63,529.00 |
| EQUITIES | AFFIRM HOLDINGS INC | TRANS & PAYMNT PR | United States | $1,377,705.70 | $68,917.92 | 16,894.00 |
| EQUITIES | AFLAC INC | LIFE & HEALTH INSUR | United States | $13,190,038.75 | $10,706,761.30 | 112,495.00 |
| EQUITIES | AFLAC INC | LIFE & HEALTH INSUR | United States | $17,967,859.00 | $14,201,346.61 | 153,244.00 |
| EQUITIES | AFLAC INC | LIFE & HEALTH INSUR | United States | $12,681,525.50 | $8,235,825.00 | 108,158.00 |
| EQUITIES | AFLAC INC | LIFE & HEALTH INSUR | United States | $3,787,526.75 | $166,487.87 | 32,303.00 |
| EQUITIES | AFLAC INC | LIFE & HEALTH INSUR | United States | $4,176,210.50 | $3,072,502.25 | 35,618.00 |
| EQUITIES | AFRICA ISRAEL RESIDENCES | ISRAEL | Israel | $240,938.36 | $0.00 | 3,308.13 |
| EQUITIES | AFRICAN RAINBOW MINERALS | SOUTH AFRICA | South Africa | $582,428.62 | ($106,824.93) | 53,500.00 |
| EQUITIES | AFRICAN RAINBOW MINERALS | SOUTH AFRICA | South Africa | $362,052.87 | ($93,840.30) | 33,257.00 |
| EQUITIES | AFRICAN RAINBOW MINERALS | SOUTH AFRICA | South Africa | $541,408.22 | ($46,042.38) | 49,732.00 |
| EQUITIES | AFRY AB | SWEDEN | Sweden | $407,413.25 | $0.00 | 37,768.21 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AG ANADOLU GRUBU HOLDIN | TURKEY | Turkey | $2,015,870.45 | $305,199.22 | 2,719,822.00 |
| EQUITIES | AG BARR PLC | UNITED KINGDOM CO | United Kingdom | $405,401.77 | $0.00 | 48,243.16 |
| EQUITIES | AG BARR PLC | UNITED KINGDOM CO | United Kingdom | $84,174.55 | ($1,337.43) | 10,019.00 |
| EQUITIES | AGC INC | OTHER PRODUCTS | Japan | $1,070,803.52 | $228,352.16 | 24,613.00 |
| EQUITIES | AGC INC | OTHER PRODUCTS | Japan | $6,604,151.19 | $2,592,245.87 | 151,800.00 |
| EQUITIES | AGC INC | OTHER PRODUCTS | Japan | $489,960.15 | $196,838.67 | 11,262.00 |
| EQUITIES | AGC INC | OTHER PRODUCTS | Japan | $3,534.44 | $0.00 | 80.54 |
| EQUITIES | AGC INC | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | AGCO CORP | AGRI & FARM MACHIN | United States | $875,366.10 | $85,374.84 | 7,313.00 |
| EQUITIES | AGCO CORP | AGRI & FARM MACHIN | United States | $460,485.90 | $310,294.71 | 3,847.00 |
| EQUITIES | AGCO CORP | AGRI & FARM MACHIN | United States | $1,866,242.70 | $1,288,121.60 | 15,591.00 |
| EQUITIES | AGCO CORP | AGRI & FARM MACHIN | United States | $2,513,340.90 | $595,207.52 | 20,997.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $755,390.88 | $316,104.59 | 8,631.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $177,187.19 | $0.00 | 0.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $12,948,653.47 | $2,273,409.21 | 150,378.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $827,994.93 | $187,044.08 | 10,077.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $25,980.48 | $0.00 | 0.00 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $5,742,542.04 | $0.00 | 71,753.97 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $4,776.32 | $0.00 | 59.68 |
| EQUITIES | AGEAS SA/NV | BELGIUM | Belgium | $173,135.70 | $0.00 | 0.00 |
| EQUITIES | AGENUS INC | BIOTECHNOLOGY | United States | $1,140,162.12 | ($512,653.85) | 372,602.00 |
| EQUITIES | AGESA HAYAT VE EMEKLILIK | TURKEY | Turkey | $339,983.41 | $352,515.50 | 63,385.00 |
| EQUITIES | AGF MANAGEMENT LTD | CDN ASSET MGMT/CL | Canada | $2,819,202.82 | $2,001,774.94 | 198,400.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $8,662,901.91 | $7,213,997.83 | 65,093.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $12,040,333.04 | $9,614,158.92 | 90,471.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $8,538,999.77 | $3,624,661.37 | 64,162.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $15,057,236.90 | $1,389,371.83 | 113,140.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $2,979,640.07 | ($159,981.09) | 22,389.00 |
| EQUITIES | AGILENT TECHNOLOGIES INC | LIFE SCIENCES TOOL | United States | $2,293,853.06 | $1,059,114.56 | 17,236.00 |
| EQUITIES | AGILITY GLOBAL PLC | UNITED ARAB EMIRAT | United Arab Emirates | $388,805.34 | $367,126.01 | 811,355.00 |
| EQUITIES | AGILITY PUBLIC WAREHOUSI | KUWAIT | Kuwait | $181,662.17 | ($154,514.06) | 390,826.00 |
| EQUITIES | AGILITY PUBLIC WAREHOUSI | KUWAIT | Kuwait | $2,220,879.28 | ($282,768.78) | 4,777,975.00 |
| EQUITIES | AGILON HEALTH INC | HEALTH CARE SERVI | United States | $577,914.56 | ($1,371,056.42) | 5,392.00 |
| EQUITIES | AGILYSYS INC | APPLICATION SOFTW | United States | $3,598,039.50 | $547,889.73 | 34,431.00 |
| EQUITIES | AGILYSYS INC | APPLICATION SOFTW | United States | $681,026.50 | $455,106.93 | 6,517.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AGILYSYS INC | APPLICATION SOFTW | United States | $2,302,239.50 | $144,059.53 | 22,031.00 |
| EQUITIES | AGIOS PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $588,082.17 | ($369,954.79) | 15,847.00 |
| EQUITIES | AGIOS PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $1,262,630.64 | $244,926.17 | 34,024.00 |
| EQUITIES | AGL ENERGY LTD | AUSTRALIA | Australia | $1,709.83 | $0.00 | 0.00 |
| EQUITIES | AGL ENERGY LTD | AUSTRALIA | Australia | $3,399.10 | $0.00 | 0.00 |
| EQUITIES | AGL ENERGY LTD | AUSTRALIA | Australia | $2,638,692.02 | ($836,101.16) | 456,136.00 |
| EQUITIES | AGL ENERGY LTD | AUSTRALIA | Australia | $1,677.87 | $0.00 | 0.00 |
| EQUITIES | AGL ENERGY LTD | AUSTRALIA | Australia | $3,416,020.74 | $0.00 | 590,506.45 |
| EQUITIES | AGNC INVESTMENT CORP | MORTGAGE REITS | United States | $1,884,684.48 | ($2,750,499.76) | 171,024.00 |
| EQUITIES | AGNC INVESTMENT CORP | MORTGAGE REITS | United States | $2,752,256.02 | ($3,048,047.37) | 249,751.00 |
| EQUITIES | AGNC INVESTMENT CORP | MORTGAGE REITS | United States | $3,716,384.80 | $14,255.79 | 337,240.00 |
| EQUITIES | AGNC INVESTMENT CORP | MORTGAGE REITS | United States | $1,408,025.40 | ($819,831.26) | 127,770.00 |
| EQUITIES | AGNICO EAGLE MINES LIMITE | CDN GOLD | Canada | $1,723,739.40 | $798,270.08 | 11,098.00 |
| EQUITIES | AGNICO EAGLE MINES LIMITE | CDN GOLD | Canada | $5,618,228.67 | $3,279,513.83 | 36,172.00 |
| EQUITIES | AGNICO EAGLE MINES LIMITE | CDN GOLD | Canada | $5,040,283.60 | $1,567,377.64 | 32,451.00 |
| EQUITIES | AGNICO EAGLE MINES LIMITE | CDN GOLD | Canada | $4,862,443.99 | $0.00 | 31,306.01 |
| EQUITIES | AGNICO EAGLE MINES LIMITE | CDN GOLD | Canada | $32,409.81 | $0.00 | 208.56 |
| EQUITIES | AGNT INC | REAL ESTATE SERVIC | United States | $110,109.73 | ($486,933.48) | 20,353.00 |
| EQUITIES | AGNT INC | REAL ESTATE SERVIC | United States | $226,868.35 | ($173,672.48) | 41,935.00 |
| EQUITIES | AGREE REALTY CORP | RETAIL REITS | United States | $1,724,598.83 | $430,096.53 | 22,690.00 |
| EQUITIES | AGREE REALTY CORP | RETAIL REITS | United States | $76,007.00 | $3,632.50 | 1,000.00 |
| EQUITIES | AGREE REALTY CORP | RETAIL REITS | United States | $1,000,404.13 | $183,828.92 | 13,162.00 |
| EQUITIES | AGT FOOD & INGREDIENTS IN | CDN PACKAGED FOO | Canada | $2,001,941.59 | ($607,871.20) | 162,300.00 |
| EQUITIES | AGUAS ANDINAS SA | CHILE | Chile | $326,102.20 | ($55,555.71) | 910,900.00 |
| EQUITIES | AH REALTY TRUST INC | DIVERSIFIED REITS | United States | $138,869.48 | ($88,542.83) | 19,234.00 |
| EQUITIES | AHLSTROM-MUNKSJO OYJ | FINLAND | Finland | $3,431.83 | $0.00 | 0.00 |
| EQUITIES | AI HOLDINGS CORP | WHOLESALE TRADE | Japan | $201,390.18 | ($6,917.55) | 11,900.00 |
| EQUITIES | AI HOLDINGS CORP | WHOLESALE TRADE | Japan | $315,267.29 | $0.00 | 19,118.93 |
| EQUITIES | AI INSIDE INC | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $13,943,640.07 | $767,097.31 | 1,530,395.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $1,306,537.19 | ($265,547.68) | 143,400.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $15,836,980.11 | ($3,105,366.21) | 1,738,200.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $8,972,648.72 | $451,465.39 | 984,800.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $21,719,765.95 | $0.00 | 2,383,879.66 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $33,273,876.06 | $4,383,932.79 | 3,652,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $39,835.15 | $0.00 | 4,372.16 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $54,187,582.27 | $13,883,012.42 | 5,947,400.00 |
| EQUITIES | AIA GROUP LTD | HONG KONG | Hong Kong | $20,139,259.48 | $6,524,323.80 | 2,210,400.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $2,819,377.80 | $206,084.52 | 240,000.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $860,072.82 | $503,774.74 | 73,000.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $4,136,370.22 | $1,433,585.90 | 348,882.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $39,973,487.86 | $29,216,196.14 | 3,363,195.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $1,614,167.36 | $597,901.68 | 137,169.00 |
| EQUITIES | AIB GROUP PLC | IRELAND | Ireland | $10,214.65 | $0.00 | 869.52 |
| EQUITIES | AICA KOGYO CO LTD | CONSTRUCTION | Japan | $343,205.07 | $17,506.81 | 15,100.00 |
| EQUITIES | AICA KOGYO CO LTD | CONSTRUCTION | Japan | $290,301.22 | $0.00 | 12,772.40 |
| EQUITIES | AICHI CORP | MACHINERY | Japan | $204,934.05 | $0.00 | 24,513.48 |
| EQUITIES | AICHI ELECTRIC CO LTD | MACHINERY | Japan | $34,000.93 | $7,555.48 | 600.00 |
| EQUITIES | AICHI STEEL CORP | IRON AND STEEL | Japan | $108,906.33 | $1,084.08 | 5,900.00 |
| EQUITIES | AICHI STEEL CORP | IRON AND STEEL | Japan | $418,806.70 | $0.00 | 22,688.85 |
| EQUITIES | AICHI TOKEI DENKI CO LTD | MACHINERY | Japan | $43,902.17 | $28,008.50 | 2,400.00 |
| EQUITIES | AIDA ENGINEERING LTD | MACHINERY | Japan | $342,768.21 | ($8,440.52) | 48,400.00 |
| EQUITIES | AIMS APAC REIT | SINGAPORE | Singapore | $574,509.34 | $0.00 | 464,437.62 |
| EQUITIES | AIMS APAC REIT | SINGAPORE | Singapore | $431,342.53 | $18,154.11 | 348,700.00 |
| EQUITIES | AINAVO HOLDINGS CO LTD | CONSTRUCTION | Japan | $27,909.55 | $13,922.76 | 5,600.00 |
| EQUITIES | AIPHONE CO LTD | INFORMATN & COMMI | Japan | $46,291.96 | ($1,864.28) | 2,800.00 |
| EQUITIES | AIPHONE CO LTD | INFORMATN & COMMI | Japan | $150,448.86 | $52,971.75 | 9,100.00 |
| EQUITIES | AIR ARABIA PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,161,153.09 | $792,754.55 | 782,500.00 |
| EQUITIES | AIR ARABIA PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,749,165.46 | $543,185.58 | 1,178,761.00 |
| EQUITIES | AIR CANADA | CDN PASSENGER AIR | Canada | $727,393.65 | $0.00 | 41,713.37 |
| EQUITIES | AIR FRANCE-KLM | FRANCE | France | $565,155.90 | $0.00 | 36,160.95 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $8,533,176.90 | $4,225,635.55 | 43,072.70 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $8,254,216.57 | $762,665.66 | 41,664.60 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $12,007,309.05 | $0.00 | 60,609.00 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $55,871,746.45 | $12,528,322.83 | 282,022.40 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $51,843.04 | $0.00 | 261.69 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $45,688,364.55 | $34,172,441.05 | 230,620.00 |
| EQUITIES | AIR LIQUIDE SA | FRANCE | France | $22,327,211.46 | $1,323,433.93 | 112,700.50 |
| EQUITIES | AIR PRODUCTS AND CHEMIC/ | INDUSTRIAL GASES | United States | $2,954,081.68 | $53,440.39 | 10,076.00 |
| EQUITIES | AIR PRODUCTS AND CHEMIC/ | INDUSTRIAL GASES | United States | $13,863,016.30 | $8,389,848.44 | 47,285.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AIR PRODUCTS AND CHEMIC/ | INDUSTRIAL GASES | United States | $20,684,435.36 | $12,004,478.86 | 70,552.00 |
| EQUITIES | AIR PRODUCTS AND CHEMIC/ | INDUSTRIAL GASES | United States | $15,609,782.74 | $5,898,630.52 | 53,243.00 |
| EQUITIES | AIR PRODUCTS AND CHEMIC/ | INDUSTRIAL GASES | United States | $4,245,832.76 | $1,278,847.78 | 14,482.00 |
| EQUITIES | AIR WATER INC | CHEMICALS | Japan | $24,073,455.06 | $1,746,845.46 | 1,414,000.00 |
| EQUITIES | AIR WATER INC | CHEMICALS | Japan | $849,545.80 | $0.00 | 49,899.61 |
| EQUITIES | AIR WATER INC | CHEMICALS | Japan | $1,523,744.15 | $569,697.53 | 89,500.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $8,533,053.00 | $880,821.10 | 59,630.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $13,944,665.70 | $3,693,718.44 | 97,447.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $19,205,021.70 | $5,256,319.62 | 134,207.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $14,537,672.10 | $3,421,478.88 | 101,591.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $14,841,330.30 | $2,911,904.13 | 103,713.00 |
| EQUITIES | AIRBNB INC | HOTELS, RESORTS & | United States | $3,691,264.50 | $49,076.98 | 25,795.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $13,456.87 | $0.00 | 0.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $375.92 | $0.00 | 0.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $8,762,433.64 | $3,458,311.27 | 39,234.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $37,571,271.46 | $18,195,851.15 | 167,938.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $8,697,493.86 | $1,320,063.46 | 38,959.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $17,757,216.67 | $2,975,208.93 | 79,611.00 |
| EQUITIES | AIRBUS SE | NETHERLANDS | Netherlands | $54,362.81 | $0.00 | 244.42 |
| EQUITIES | AIRPORT CITY LTD | ISRAEL | Israel | $486,327.96 | $0.00 | 27,134.60 |
| EQUITIES | AIRTAC INTERNATIONAL GRO | TAIWAN | Taiwan | $754,320.16 | ($31,060.86) | 18,000.00 |
| EQUITIES | AIRTAC INTERNATIONAL GRO | TAIWAN | Taiwan | $24,389,685.01 | $8,851,262.51 | 582,000.00 |
| EQUITIES | AIRTAC INTERNATIONAL GRO | TAIWAN | Taiwan | $1,885,800.39 | $104,625.33 | 45,000.00 |
| EQUITIES | AIRTAC INTERNATIONAL GRO | TAIWAN | Taiwan | $1,089,573.56 | $159,327.84 | 26,000.00 |
| EQUITIES | AIRTAC INTERNATIONAL GRO | TAIWAN | Taiwan | $4,609,734.28 | ($23,298.37) | 110,000.00 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $2,159,771.06 | ($205,081.45) | 491,900.00 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $43,906.71 | ($5,004.35) | 10,000.00 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $276,890.03 | $0.00 | 63,680.70 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $1,422.52 | $0.00 | 327.16 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $3,189,642.46 | ($355,580.35) | 726,459.00 |
| EQUITIES | AIRTEL AFRICA PLC | UNITED KINGDOM CO | United Kingdom | $925,699.85 | $140,627.10 | 209,982.00 |
| EQUITIES | AIRTRIP CORP | INFORMATN & COMMI | Japan | $106,757.74 | ($8,842.00) | 22,800.00 |
| EQUITIES | AISAN INDUSTRY CO LTD | OTHER PRODUCTS | Japan | $567,261.69 | $27,021.14 | 48,600.00 |
| EQUITIES | AISIN CORP | LAND TRANSPORTATI | Japan | $290,591.62 | $135,125.27 | 21,600.00 |
| EQUITIES | AISIN CORP | LAND TRANSPORTATI | Japan | $477,875.23 | $100,344.01 | 35,521.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AISIN CORP | LAND TRANSPORTATI | Japan | $50,657.54 | $0.00 | 3,765.44 |
| EQUITIES | AISIN CORP | LAND TRANSPORTATI | Japan | $2,502.87 | $0.00 | 186.04 |
| EQUITIES | AISIN CORP | LAND TRANSPORTATI | Japan | $228,706.37 | ($37,668.85) | 17,000.00 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $4,112,406.86 | $514,292.86 | 68,198.00 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $2,287,244.17 | $1,441,605.05 | 37,983.00 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $1,533,491.72 | $0.00 | 25,490.05 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $8,245.46 | $0.00 | 0.00 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $4,083,489.91 | $1,471,570.19 | 67,827.00 |
| EQUITIES | AIXTRON SE | GERMANY | Germany | $11,533,303.07 | $8,061,324.77 | 189,621.00 |
| EQUITIES | AJ BELL PLC | UNITED KINGDOM CO | United Kingdom | $782,429.48 | $0.00 | 96,404.61 |
| EQUITIES | AJANTA PHARMA LTD | INDIA | India | $675,328.69 | $59,799.27 | 18,677.00 |
| EQUITIES | AJANTA PHARMA LTD | INDIA | India | $1,558,459.16 | $213,388.95 | 43,101.00 |
| EQUITIES | AJINOMOTO CO INC | FOODS | Japan | $1,874,517.91 | $1,984,933.48 | 51,874.00 |
| EQUITIES | AJINOMOTO CO INC | FOODS | Japan | $2,091,984.25 | $980,025.27 | 57,892.00 |
| EQUITIES | AJINOMOTO CO INC | FOODS | Japan | $12,715.44 | $0.00 | 351.88 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $280,866.96 | ($15,813.47) | 2,376.00 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $260,416.63 | $10,805.71 | 2,203.00 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $3,949,632.52 | $3,127,924.39 | 33,412.00 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $5,802,928.90 | $4,379,305.08 | 49,090.00 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $197,410.70 | ($11,189.00) | 1,670.00 |
| EQUITIES | AKAMAI TECHNOLOGIES INC | INTERNET SVCS & INF | United States | $4,093,730.51 | $1,449,281.16 | 34,631.00 |
| EQUITIES | AKATSUKI INC | INFORMATN & COMMI | Japan | $844,953.15 | $77.75 | 47,600.00 |
| EQUITIES | AKATSUKI INC | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | AKATSUKI INC | INFORMATN & COMMI | Japan | $255,616.08 | ($141,960.08) | 14,400.00 |
| EQUITIES | AKBANK TAS | TURKEY | Turkey | $1,584,525.99 | $1,596,569.90 | 960,089.00 |
| EQUITIES | AKEBIA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $216,138.30 | ($96,945.28) | 189,595.00 |
| EQUITIES | AKER ASA | NORWAY | Norway | $642,124.50 | $0.00 | 5,534.97 |
| EQUITIES | AKER ASA | NORWAY | Norway | $514,299.17 | $7,301.07 | 4,416.00 |
| EQUITIES | AKER ASA | NORWAY | Norway | $7,279,615.68 | $2,652,161.49 | 62,000.00 |
| EQUITIES | AKER BIOMARINE ASA | NORWAY | Norway | $0.00 | $0.00 | 0.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $4,881,115.12 | $492,839.21 | 155,043.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $345.05 | $0.00 | 0.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $6,470.08 | $0.00 | 0.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $753,819.69 | ($55,311.64) | 24,254.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $1,346.82 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AKER BP ASA | NORWAY | Norway | $16,398,645.29 | ($153,887.31) | 524,447.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $689,145.12 | $127,295.54 | 22,237.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $4,810,452.10 | $0.00 | 156,998.06 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $4,025.48 | $0.00 | 131.38 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $0.00 | $0.00 | 0.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $2,222.90 | $0.00 | 0.00 |
| EQUITIES | AKER BP ASA | NORWAY | Norway | $11,384.12 | $0.00 | 0.00 |
| EQUITIES | AKER SOLUTIONS ASA | NORWAY | Norway | $1,556,145.39 | $278,455.04 | 338,627.00 |
| EQUITIES | AKER SOLUTIONS ASA | NORWAY | Norway | $239,382.22 | $0.00 | 53,231.54 |
| EQUITIES | AKERO THERAPEUT CONTRA | BIOTECHNOLOGY | United States | $0.00 | $0.00 | 18,171.00 |
| EQUITIES | AKESO INC | CHINA | China | $4,098,194.98 | ($3,052,566.08) | 365,000.00 |
| EQUITIES | AKITA BANK LTD/THE | BANKS | Japan | $757,545.05 | $618,634.23 | 18,000.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $172,672.11 | $0.00 | 0.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $708,142.78 | ($86,526.75) | 10,350.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $1,006.69 | $0.00 | 0.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $1,605.11 | $0.00 | 0.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $715,403.72 | $7,355.88 | 10,462.00 |
| EQUITIES | AKZO NOBEL NV | NETHERLANDS | Netherlands | $4,331.22 | $0.00 | 63.97 |
| EQUITIES | AL BABTAIN POWER & TELEC | SAUDI ARABIA | Saudi Arabia | $604,431.49 | $195,571.09 | 35,100.00 |
| EQUITIES | AL BABTAIN POWER & TELEC | SAUDI ARABIA | Saudi Arabia | $2,723,385.77 | $781,283.78 | 158,150.00 |
| EQUITIES | AL MAATHER REIT FUND | SAUDI ARABIA | Saudi Arabia | $56,526.67 | ($1,611.74) | 23,598.00 |
| EQUITIES | AL MAHHAR HOLDING CO QPS | QATAR | Qatar | $34,243.63 | ($1,320.76) | 57,803.00 |
| EQUITIES | AL MAJED FOR OUD CO | SAUDI ARABIA | Saudi Arabia | $838,997.13 | ($13,636.24) | 24,100.00 |
| EQUITIES | AL MAJED FOR OUD CO | SAUDI ARABIA | Saudi Arabia | $131,384.86 | ($27,578.14) | 3,774.00 |
| EQUITIES | AL MASANE AL KOBRA MININ | SAUDI ARABIA | Saudi Arabia | $1,409,578.84 | ($185,591.06) | 74,383.00 |
| EQUITIES | AL MAZAYA HOLDING CO KSC | KUWAIT | Kuwait | $52,073.76 | $457.03 | 203,950.00 |
| EQUITIES | AL MAZAYA HOLDING CO KSC | KUWAIT | Kuwait | $29,661.75 | ($361.98) | 116,172.00 |
| EQUITIES | AL MOAMMAR INFORMATION | SAUDI ARABIA | Saudi Arabia | $462,105.40 | $143,796.59 | 7,458.00 |
| EQUITIES | AL RAJHI BANK | SAUDI ARABIA | Saudi Arabia | $4,540,508.60 | $1,659,558.13 | 258,871.00 |
| EQUITIES | AL RAJHI BANK | SAUDI ARABIA | Saudi Arabia | $14,719,596.04 | ($793,519.47) | 839,218.00 |
| EQUITIES | AL RAJHI BANK | SAUDI ARABIA | Saudi Arabia | $7,045,592.60 | $55,520.10 | 401,695.00 |
| EQUITIES | AL SYDBANK | DENMARK | Denmark | $316,280.21 | $21,988.32 | 3,590.00 |
| EQUITIES | AL SYDBANK | DENMARK | Denmark | $1,179,976.85 | $0.00 | 13,393.56 |
| EQUITIES | AL-DAWAA MEDICAL SERVICE | SAUDI ARABIA | Saudi Arabia | $471,689.96 | ($527,549.37) | 40,741.00 |
| EQUITIES | AL-ENMA'A REAL ESTATE CO | KUWAIT | Kuwait | $56,120.24 | $9,185.83 | 151,183.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALAMO GROUP INC | AGRI & FARM MACHIN | United States | $3,283,220.40 | ($285,870.75) | 19,960.00 |
| EQUITIES | ALAMO GROUP INC | AGRI & FARM MACHIN | United States | $160,377.75 | $58,963.03 | 975.00 |
| EQUITIES | ALAMOS GOLD INC NEW | CDN GOLD | Canada | $506,149.78 | ($88,873.00) | 16,700.00 |
| EQUITIES | ALAMOS GOLD INC NEW | CDN GOLD | Canada | $3,073,026.26 | $2,179,707.92 | 101,392.00 |
| EQUITIES | ALAMOS GOLD INC NEW | CDN GOLD | Canada | $881,973.57 | $129,420.33 | 29,100.00 |
| EQUITIES | ALAMOS GOLD INC NEW | CDN GOLD | Canada | $5,299.42 | $0.00 | 174.85 |
| EQUITIES | ALAMTRI RESOURCES INDON | INDONESIA | Indonesia | $3,154,737.07 | ($342,013.61) | 24,958,900.00 |
| EQUITIES | ALAMTRI RESOURCES INDON | INDONESIA | Indonesia | $1,799,353.76 | ($20,178.10) | 14,235,700.00 |
| EQUITIES | ALAPIS HOLDING INDUSTRIAL | GREECE | Greece | $0.00 | ($568,798.31) | 8,496.00 |
| EQUITIES | ALARM.COM HOLDINGS INC | APPLICATION SOFTW | United States | $1,381,043.20 | $66,510.00 | 29,560.00 |
| EQUITIES | ALARM.COM HOLDINGS INC | APPLICATION SOFTW | United States | $634,971.52 | $53,199.85 | 13,591.00 |
| EQUITIES | ALASKA AIR GROUP INC | PASSENGER AIRLINE | United States | $1,525,962.60 | $1,101,672.49 | 29,233.00 |
| EQUITIES | ALASKA AIR GROUP INC | PASSENGER AIRLINE | United States | $2,103,973.20 | $712,307.12 | 40,306.00 |
| EQUITIES | ALASKA AIR GROUP INC | PASSENGER AIRLINE | United States | $70,470.00 | $3,969.00 | 1,350.00 |
| EQUITIES | ALASKA AIR GROUP INC | PASSENGER AIRLINE | United States | $1,400,839.20 | $50,530.45 | 26,836.00 |
| EQUITIES | ALASKA AIR GROUP INC | PASSENGER AIRLINE | United States | $53,875,098.00 | $11,199,319.97 | 1,032,090.00 |
| EQUITIES | ALBAAD MASSUOT YITZHAK L | ISRAEL | Israel | $8.98 | ($14.64) | 0.87 |
| EQUITIES | ALBANY INTERNATIONAL COF | IND MACHNRY & SUPI | United States | $649,688.64 | $416,792.79 | 8,688.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $548,918.06 | ($128,265.51) | 4,053.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $3,662,731.52 | $1,669,414.68 | 27,043.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $5,410,628.25 | $3,256,123.47 | 39,950.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $187,691.70 | ($35,194.80) | 1,390.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $4,033,004.65 | $725,921.36 | 29,774.00 |
| EQUITIES | ALBEMARLE CORP | SPECIALTY CHEMICA | United States | $128.79 | $0.00 | 0.00 |
| EQUITIES | ALBERTSONS COS INC | FOOD RETAIL | United States | $1,520,163.15 | ($1,280,900.31) | 112,355.00 |
| EQUITIES | ALBERTSONS COS INC | FOOD RETAIL | United States | $1,127,346.66 | ($905,169.41) | 83,322.00 |
| EQUITIES | ALBERTSONS COS INC | FOOD RETAIL | United States | $56,690.70 | $335.20 | 4,190.00 |
| EQUITIES | ALBERTSONS COS INC | FOOD RETAIL | United States | $927,508.56 | ($488,225.79) | 68,552.00 |
| EQUITIES | ALCHIP TECHNOLOGIES LTD | TAIWAN | Taiwan | $6,429,457.10 | $3,628,894.71 | 49,000.00 |
| EQUITIES | ALCHIP TECHNOLOGIES LTD | TAIWAN | Taiwan | $23,093,560.20 | $2,031,822.83 | 176,000.00 |
| EQUITIES | ALCOA CORP | ALUMINUM | United States | $2,664,041.16 | $372,909.74 | 51,094.00 |
| EQUITIES | ALCOA CORP | ALUMINUM | United States | $4,051,121.58 | $1,176,150.78 | 77,697.00 |
| EQUITIES | ALCOA CORP | ALUMINUM | United States | $76,280.82 | ($37,473.87) | 1,463.00 |
| EQUITIES | ALCOA CORP | ALUMINUM | United States | $159,027.00 | ($22,051.50) | 3,050.00 |
| EQUITIES | ALCOA CORP | ALUMINUM | United States | $2,324,401.20 | $279,823.55 | 44,580.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALCON AG | SWITZERLAND | Switzerland | $9,082,759.60 | ($2,520,750.61) | 133,703.00 |
| EQUITIES | ALCON AG | SWITZERLAND | Switzerland | $1,815,777.70 | ($165,202.14) | 26,730.00 |
| EQUITIES | ALCON AG | SWITZERLAND | Switzerland | $2,278,789.86 | ($800,796.89) | 33,574.00 |
| EQUITIES | ALCON AG | SWITZERLAND | Switzerland | $11,600.81 | $0.00 | 174.96 |
| EQUITIES | ALCON AG | SWITZERLAND | Switzerland | $32,711,820.49 | ($5,528,136.81) | 482,300.00 |
| EQUITIES | ALDAR PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,263,330.40 | $426,841.53 | 560,374.00 |
| EQUITIES | ALDAR PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $9,686,460.39 | $3,316,210.31 | 4,296,612.00 |
| EQUITIES | ALDAR PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $16,960,073.20 | $388,242.80 | 7,522,960.00 |
| EQUITIES | ALDAR PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $3,698,485.67 | $88,139.94 | 1,640,533.00 |
| EQUITIES | ALECTOR INC | OTHER | United States | $113,090.64 | ($389,987.63) | 56,264.00 |
| EQUITIES | ALEMBIC PHARMACEUTICALS | INDIA | India | $40,590.46 | ($4,922.71) | 4,670.00 |
| EQUITIES | ALERUS FINANCIAL CORP | DIVERSIFIED FINCL S | United States | $163,177.20 | $68,333.87 | 5,210.00 |
| EQUITIES | ALEXANDER'S INC | RETAIL REITS | United States | $406,451.00 | $16,919.25 | 1,475.00 |
| EQUITIES | ALEXANDRIA REAL ESTATE E | HEALTH CARE REITS | United States | $1,769,684.95 | $399,455.91 | 33,035.00 |
| EQUITIES | ALEXANDRIA REAL ESTATE E | HEALTH CARE REITS | United States | $1,581,279.26 | ($1,741,090.02) | 29,518.00 |
| EQUITIES | ALEXANDRIA REAL ESTATE E | HEALTH CARE REITS | United States | $2,754,140.84 | ($3,001,005.50) | 51,412.00 |
| EQUITIES | ALEXANDRIA REAL ESTATE E | HEALTH CARE REITS | United States | $2,802,032.42 | ($3,890,745.01) | 52,306.00 |
| EQUITIES | ALFA FINANCIAL SOFTWARE I | UNITED KINGDOM CO | United Kingdom | $707.92 | ($315.32) | 345.00 |
| EQUITIES | ALFA LAVAL AB | SWEDEN | Sweden | $1,173,477.47 | $599,115.14 | 19,683.00 |
| EQUITIES | ALFA LAVAL AB | SWEDEN | Sweden | $1,062,288.35 | $236,442.55 | 17,818.00 |
| EQUITIES | ALFA LAVAL AB | SWEDEN | Sweden | $7,063.13 | $0.00 | 118.47 |
| EQUITIES | ALFRESA HOLDINGS CORP | PHARMACEUTICAL | Japan | $86,946.63 | ($1,471.22) | 6,500.00 |
| EQUITIES | ALFRESA HOLDINGS CORP | PHARMACEUTICAL | Japan | $497,689.60 | $0.00 | 37,206.54 |
| EQUITIES | ALGONQUIN POWER & UTIL C | CDN MULTI-UTILITIES | Canada | $141,978.55 | $0.00 | 24,152.58 |
| EQUITIES | ALGONQUIN POWER & UTIL C | CDN MULTI-UTILITIES | Canada | $1,122,963.67 | $0.00 | 191,032.20 |
| EQUITIES | ALGONQUIN POWER & UTIL C | CDN MULTI-UTILITIES | Canada | $4,435,569.94 | ($135,338.61) | 746,300.00 |
| EQUITIES | ALI ALGHANIM SONS AUTOMC | KUWAIT | Kuwait | $299,786.06 | ($45,241.50) | 105,299.00 |
| EQUITIES | ALIBABA GROUP HOLDING LT | HONG KONG | Cayman Islands | $11,664,390.38 | ($5,421,242.52) | 120,206.00 |
| EQUITIES | ALIBABA GROUP HOLDING LT | HONG KONG | Hong Kong | $2,739,025.73 | $185,311.40 | 228,800.00 |
| EQUITIES | ALIBABA GROUP HOLDING LT | HONG KONG | Hong Kong | $4,972,864.02 | ($997,602.11) | 415,400.00 |
| EQUITIES | ALIBABA GROUP HOLDING LT | HONG KONG | Hong Kong | $5,092,334.74 | ($2,692,727.95) | 420,900.00 |
| EQUITIES | ALICO INC | AGRICULTURAL PROI | United States | $150,173.10 | $10,472.55 | 3,630.00 |
| EQUITIES | ALICO INC | AGRICULTURAL PROI | United States | $4,000,396.26 | $1,139,945.47 | 96,698.00 |
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $120,254.58 | $13,611.17 | 713.00 |
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $2,674,104.30 | $1,755,945.09 | 15,855.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $4,063,019.40 | $1,044,558.00 | 24,090.00 |
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $642,594.60 | ($23,622.00) | 3,810.00 |
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $133,241.40 | ($10,601.80) | 790.00 |
| EQUITIES | ALIGN TECHNOLOGY INC | HEALTH CARE SUPPL | United States | $3,081,418.20 | ($749,728.34) | 18,270.00 |
| EQUITIES | ALIGNMENT HEALTHCARE INC | MANAGED HEALTH C/ | United States | $579,297.30 | $296,277.69 | 24,330.00 |
| EQUITIES | ALIGNMENT HEALTHCARE INC | MANAGED HEALTH C/ | United States | $1,290,073.42 | $403,578.81 | 54,182.00 |
| EQUITIES | ALIGNMENT HEALTHCARE INC | MANAGED HEALTH C/ | United States | $547,272.85 | $54,457.89 | 22,985.00 |
| EQUITIES | ALIMAK GROUP AB | SWEDEN | Sweden | $223,721.71 | $0.00 | 18,225.65 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $2,518,902.41 | $1,958,048.20 | 39,532.00 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $1,332,981.85 | $196,361.97 | 20,920.00 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $2,868,395.98 | $513,136.43 | 45,017.00 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $223,702.84 | $0.00 | 3,510.82 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $18,282.93 | $0.00 | 286.93 |
| EQUITIES | ALIMENTATION COUCHE-TARI | CDN FOOD RETAIL | Canada | $44,101,819.21 | $31,777,090.65 | 692,140.00 |
| EQUITIES | ALIOR BANK SA | POLAND | Poland | $653,404.27 | $102,335.22 | 18,700.00 |
| EQUITIES | ALIOR BANK SA | POLAND | Poland | $1,188,273.01 | ($20,402.65) | 34,358.00 |
| EQUITIES | ALIOR BANK SA | POLAND | Poland | $1,422,746.00 | $240,789.16 | 40,703.00 |
| EQUITIES | ALK-ABELLO A/S | DENMARK | Denmark | $1,152,109.42 | $97,372.53 | 30,782.00 |
| EQUITIES | ALK-ABELLO A/S | DENMARK | Denmark | $1,243,468.47 | $0.00 | 33,291.53 |
| EQUITIES | ALK-ABELLO A/S | DENMARK | Denmark | $2,058,107.74 | ($48,824.06) | 55,102.00 |
| EQUITIES | ALK-ABELLO A/S | DENMARK | Denmark | $5,113,110.25 | ($13,117.01) | 136,894.00 |
| EQUITIES | ALKAMI TECHNOLOGY INC | APPLICATION SOFTW | United States | $205,480.80 | $36,885.24 | 11,340.00 |
| EQUITIES | ALKANE RESOURCES LTD | AUSTRALIA | Australia | $257,488.58 | $0.00 | 271,641.08 |
| EQUITIES | ALKEM LABORATORIES LTD | INDIA | India | $1,921,340.02 | $33,689.02 | 32,652.00 |
| EQUITIES | ALKEM LABORATORIES LTD | INDIA | India | $836,334.86 | ($16,566.95) | 14,213.00 |
| EQUITIES | ALKERMES PLC | BIOTECHNOLOGY | Ireland | $2,075,837.51 | $77,058.96 | 39,619.00 |
| EQUITIES | ALKERMES PLC | BIOTECHNOLOGY | Ireland | $2,480,903.25 | $1,564,276.27 | 47,350.00 |
| EQUITIES | ALKERMES PLC | BIOTECHNOLOGY | Ireland | $3,545,255.28 | $1,744,820.06 | 67,664.00 |
| EQUITIES | ALKERMES PLC | BIOTECHNOLOGY | Ireland | $3,422,074.64 | $1,699,848.79 | 65,313.00 |
| EQUITIES | ALL RING TECH CO LTD | TAIWAN | Taiwan | $404,131.03 | ($127,657.63) | 12,900.00 |
| EQUITIES | ALL RING TECH CO LTD | TAIWAN | Taiwan | $626,559.73 | ($72,162.93) | 20,000.00 |
| EQUITIES | ALL RING TECH CO LTD | TAIWAN | Taiwan | $93,983.96 | $464.87 | 3,000.00 |
| EQUITIES | ALLANE SE | GERMANY | Germany | $1,197.58 | $0.00 | 0.00 |
| EQUITIES | ALLEGIANT TRAVEL CO | PASSENGER AIRLINES | United States | $3,660,770.40 | $1,119,963.92 | 31,129.00 |
| EQUITIES | ALLEGIANT TRAVEL CO | PASSENGER AIRLINES | United States | $523,908.00 | $50,199.18 | 4,455.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALLEGIANT TRAVEL CO | PASSENGER AIRLINES | United States | $119,834.40 | $15,712.98 | 1,019.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $272,550.60 | ($58,433.10) | 1,940.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $506,747.43 | ($116,777.44) | 3,607.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $2,558,041.92 | $1,965,148.33 | 18,208.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $4,454,656.92 | $3,192,545.93 | 31,708.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $141,894.90 | $6,989.20 | 1,010.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $2,798,841.78 | $1,316,918.07 | 19,922.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $2,269,334.97 | ($324,510.74) | 16,153.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $650,609.19 | $257,526.71 | 4,631.00 |
| EQUITIES | ALLEGION PLC | IRELAND | Ireland | $0.00 | $0.00 | 0.00 |
| EQUITIES | ALLEGRO MICROSYSTEMS IN | OTHER | United States | $1,853,493.26 | $766,918.52 | 26,623.00 |
| EQUITIES | ALLEGRO MICROSYSTEMS IN | OTHER | United States | $2,843,071.94 | $1,817,835.19 | 40,837.00 |
| EQUITIES | ALLEGRO MICROSYSTEMS IN | OTHER | United States | $4,495,572.26 | $2,566,308.97 | 64,573.00 |
| EQUITIES | ALLEGRO MICROSYSTEMS IN | OTHER | United States | $101,645.20 | $15,505.20 | 1,460.00 |
| EQUITIES | ALLEGRO MICROSYSTEMS IN | OTHER | United States | $1,897,632.34 | $1,169,435.35 | 27,257.00 |
| EQUITIES | ALLEGRO.EU SA | LUXEMBOURG | Poland | $9,733,037.84 | $2,873,555.75 | 967,474.00 |
| EQUITIES | ALLEGRO.EU SA | LUXEMBOURG | Poland | $4,126,868.65 | $210,667.32 | 410,215.00 |
| EQUITIES | ALLEIMA AB | SWEDEN | Sweden | $9.16 | $9.95 | 1.00 |
| EQUITIES | ALLFUNDS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $723,536.51 | $0.00 | 75,249.24 |
| EQUITIES | ALLGEIER SE | GERMANY | Germany | $610.33 | $0.00 | 0.00 |
| EQUITIES | ALLGEIER SE | GERMANY | Germany | $1,464.79 | $0.00 | 0.00 |
| EQUITIES | ALLIANCE BANK MALAYSIA BH | MALAYSIA | Malaysia | $1,301,445.25 | $216,164.02 | 1,117,188.00 |
| EQUITIES | ALLIANCE GLOBAL GROUP IN | PHILIPPINES | Philippines | $60,342.18 | $5,575.61 | 462,900.00 |
| EQUITIES | ALLIANCE GLOBAL GROUP IN | PHILIPPINES | Philippines | $119,198.30 | ($26,148.13) | 914,400.00 |
| EQUITIES | ALLIANT ENERGY CORP | ELECTRIC UTILITIES | United States | $5,478,308.61 | $4,115,152.90 | 71,809.00 |
| EQUITIES | ALLIANT ENERGY CORP | ELECTRIC UTILITIES | United States | $7,386,779.25 | $5,411,785.11 | 96,825.00 |
| EQUITIES | ALLIANT ENERGY CORP | ELECTRIC UTILITIES | United States | $4,656,283.86 | $2,247,677.37 | 61,034.00 |
| EQUITIES | ALLIANT ENERGY CORP | ELECTRIC UTILITIES | United States | $1,192,946.73 | $565,072.59 | 15,637.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $3,143,001.89 | $766,894.04 | 6,388.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $4,290,098.58 | $375,508.21 | 9,000.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $175,456.49 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $47,796.76 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $1,765,565.65 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $50,408.45 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $13,399,415.65 | $5,977,423.81 | 26,575.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $72,882.04 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $7,968,559.36 | $724,659.94 | 14,516.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $939,668.95 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $23,685,944.63 | $12,225,899.43 | 46,898.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $11,904,257.07 | $2,261,854.88 | 24,727.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $1,840,814.68 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $23,968,959.67 | $0.00 | 50,627.18 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $5,742,236.50 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $71,279.98 | $0.00 | 149.68 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $416,423.80 | $0.00 | 0.00 |
| EQUITIES | ALLIANZ SE | GERMANY | Germany | $113,059.07 | $0.00 | 0.00 |
| EQUITIES | ALLIED GOLD CORP | CDN GOLD | Canada | $500,286.29 | $0.00 | 21,061.76 |
| EQUITIES | ALLIED TELESIS HOLDINGS KI | PRECISION INSTRUMI | Japan | $33,377.30 | $5,114.56 | 22,600.00 |
| EQUITIES | ALLIENT INC | ELECTRIC COMP & EC | United States | $408,323.31 | $276,252.04 | 3,967.00 |
| EQUITIES | ALLIENT INC | ELECTRIC COMP & EC | United States | $1,302,476.22 | $629,790.52 | 12,654.00 |
| EQUITIES | ALLIENT INC | ELECTRIC COMP & EC | United States | $517,840.83 | $20,878.65 | 5,031.00 |
| EQUITIES | ALLISON TRANSMISSION HOL | CONST MACH&HVY TI | United States | $351,185.10 | $72,984.45 | 3,115.00 |
| EQUITIES | ALLISON TRANSMISSION HOL | CONST MACH&HVY TI | United States | $2,122,781.46 | $1,606,978.28 | 18,829.00 |
| EQUITIES | ALLISON TRANSMISSION HOL | CONST MACH&HVY TI | United States | $3,581,298.84 | $2,514,433.75 | 31,766.00 |
| EQUITIES | ALLISON TRANSMISSION HOL | CONST MACH&HVY TI | United States | $2,586,593.82 | $1,831,760.61 | 22,943.00 |
| EQUITIES | ALLOGENE THERAPEUTICS IN | BIOTECHNOLOGY | United States | $1,258,533.12 | ($91,606.69) | 605,064.00 |
| EQUITIES | ALLOS SA | BRAZIL | Brazil | $2,367,729.83 | $229,409.65 | 432,700.00 |
| EQUITIES | ALLOS SA | BRAZIL | Brazil | $598,959.47 | $136,694.44 | 109,423.00 |
| EQUITIES | ALLREAL HOLDING AG | SWITZERLAND | Switzerland | $276,244.26 | ($254.11) | 1,013.00 |
| EQUITIES | ALLREAL HOLDING AG | SWITZERLAND | Switzerland | $2,678,126.13 | $389,187.62 | 10,057.00 |
| EQUITIES | ALLREAL HOLDING AG | SWITZERLAND | Switzerland | $1,018,710.04 | $0.00 | 3,876.14 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $11,241,974.02 | $9,067,784.90 | 46,987.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $18,255,172.62 | $13,896,106.46 | 76,323.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $13,275,913.56 | $8,444,980.50 | 55,482.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $8,415,655.18 | $1,321,726.90 | 35,209.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $4,162,252.50 | $508,529.20 | 17,415.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $2,040.12 | $0.00 | 0.00 |
| EQUITIES | ALLSTATE CORP/THE | PROPERTY & CASUAL | United States | $4,177,352.54 | $2,741,945.71 | 17,477.00 |
| EQUITIES | ALLTOP TECHNOLOGY CO LTI | TAIWAN | Taiwan | $97,625.29 | ($24,299.79) | 10,000.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $2,207,392.05 | $253,931.30 | 48,039.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $167,441.80 | $22,420.47 | 3,644.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $3,149,504.90 | $1,617,612.73 | 68,542.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $4,873,411.05 | $2,599,676.13 | 106,059.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $504,622.90 | $37,099.63 | 10,982.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $3,294,569.05 | $1,264,680.16 | 71,699.00 |
| EQUITIES | ALLY FINANCIAL INC | CONSUMER FINANCE | United States | $9,584,756.45 | $1,748,561.47 | 208,591.00 |
| EQUITIES | ALM BRAND A/S | DENMARK | Denmark | $407,273.09 | $0.00 | 164,368.83 |
| EQUITIES | ALMIRALL SA | SPAIN | Spain | $702,252.59 | ($116,596.12) | 54,550.00 |
| EQUITIES | ALMIRALL SA | SPAIN | Spain | $6,495.87 | $0.00 | 33,312.15 |
| EQUITIES | ALMIRALL SA | SPAIN | Spain | $422,035.37 | $0.00 | 32,783.01 |
| EQUITIES | ALMIRALL SA | SPAIN | Spain | $2,456,673.95 | ($410,297.53) | 190,831.00 |
| EQUITIES | ALMONTY INDUSTRIES INC | CDN DIV METALS & M | Canada | $261,234.00 | $200.34 | 15,775.00 |
| EQUITIES | ALMONTY INDUSTRIES INC | CDN DIV METALS & M | Canada | $453,893.04 | $4,297.73 | 27,409.00 |
| EQUITIES | ALMONTY INDUSTRIES INC | CDN DIV METALS & M | Canada | $140,842.80 | $1,333.58 | 8,505.00 |
| EQUITIES | ALMONTY INDUSTRIES INC | CDN DIV METALS & M | Canada | $801,709.23 | $0.00 | 48,483.54 |
| EQUITIES | ALNYLAM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $512,955.12 | ($252,246.49) | 1,704.00 |
| EQUITIES | ALNYLAM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $9,417,723.55 | $6,838,452.21 | 31,285.00 |
| EQUITIES | ALNYLAM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $12,568,002.50 | $8,438,826.06 | 41,750.00 |
| EQUITIES | ALNYLAM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $9,212,120.06 | $5,520,117.26 | 30,602.00 |
| EQUITIES | ALNYLAM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $2,572,903.41 | $1,089,424.88 | 8,547.00 |
| EQUITIES | ALONY HETZ PROPERTIES & I | ISRAEL | Israel | $610,413.32 | $0.00 | 54,845.94 |
| EQUITIES | ALPARGATAS SA | BRAZIL | Brazil | $412,204.52 | ($11,548.47) | 177,500.00 |
| EQUITIES | ALPEK SAB DE CV | MEXICO | Mexico | $20,297,321.32 | $4,975,216.13 | 27,730,283.00 |
| EQUITIES | ALPHA & OMEGA SEMICONDU | SEMICONDUCTORS | Bermuda | $11,402,743.60 | $4,898,510.35 | 240,920.00 |
| EQUITIES | ALPHA & OMEGA SEMICONDU | SEMICONDUCTORS | Bermuda | $343,899.78 | $161,586.02 | 7,266.00 |
| EQUITIES | ALPHA & OMEGA SEMICONDU | SEMICONDUCTORS | Bermuda | $841,953.37 | $59,102.24 | 17,789.00 |
| EQUITIES | ALPHA BANK SA | GREECE | Greece | $5,711,280.84 | ($415,336.47) | 1,264,347.00 |
| EQUITIES | ALPHA DATA PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $114,191.06 | ($19,453.49) | 287,257.00 |
| EQUITIES | ALPHA HPA LTD | AUSTRALIA | Australia | $173,685.78 | $0.00 | 385,711.27 |
| EQUITIES | ALPHA METALLURGICAL RES | STEEL | United States | $561,620.70 | $58,095.79 | 3,405.00 |
| EQUITIES | ALPHA TAU MEDICAL LTD | ISRAEL | Israel | $2,498,501.22 | $346,193.26 | 198,609.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $28,127,894.64 | $10,627,982.44 | 79,608.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $34,817,844.36 | $14,738,907.84 | 97,428.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $21,053,521.38 | $5,548,123.08 | 59,586.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $27,520,348.96 | $8,529,272.39 | 77,008.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $383,739,699.78 | $356,989,318.65 | 1,086,066.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $474,275,375.99 | $442,972,276.68 | 1,327,127.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $544,990,678.53 | $493,790,603.39 | 1,542,441.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $675,196,652.13 | $612,403,994.89 | 1,889,349.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $397,262,698.87 | $314,662,137.19 | 1,124,339.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $492,227,500.57 | $388,382,968.55 | 1,377,361.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $10,907,297.10 | $8,597.08 | 30,870.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $10,926,587.75 | $27,358.09 | 30,575.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $64,053,211.95 | $22,488,000.53 | 179,235.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $33,875,459.67 | $17,753,338.30 | 94,791.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $36,006,446.98 | $20,521,650.00 | 101,906.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $29,718,174.46 | $16,273,561.07 | 83,158.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $62,625,876.17 | $30,807,521.92 | 175,241.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $22,682,372.68 | $11,897,659.53 | 64,196.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $26,527,217.73 | $14,466,372.43 | 74,229.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $79,232,145.33 | $62,147,309.35 | 221,709.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $100,853,808.54 | $74,985,537.72 | 285,438.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $139,910,712.37 | $97,978,867.79 | 391,501.00 |
| EQUITIES | ALPHABET INC | INTERACTIVE MEDIA & | United States | $26,556,164.70 | $18,314,929.72 | 74,310.00 |
| EQUITIES | ALPHATEC HOLDINGS INC | HEALTH CARE EQUIP | United States | $1,957,944.80 | ($791,691.53) | 226,352.00 |
| EQUITIES | ALPHATEC HOLDINGS INC | HEALTH CARE EQUIP | United States | $207,202.10 | ($6,066.37) | 23,954.00 |
| EQUITIES | ALPHATEC HOLDINGS INC | HEALTH CARE EQUIP | United States | $617,376.45 | ($259,595.89) | 71,373.00 |
| EQUITIES | ALPINE INCOME PROPERTY T | DIVERSIFIED REITS | United States | $1,873,548.48 | $374,913.74 | 90,248.00 |
| EQUITIES | ALPINE INCOME PROPERTY T | DIVERSIFIED REITS | United States | $1,044,477.12 | $60,639.39 | 50,312.00 |
| EQUITIES | ALPS ALPINE CO LTD | ELECTRIC APPLIANCE | Japan | $3,666,593.10 | ($192,524.62) | 291,400.00 |
| EQUITIES | ALPS ALPINE CO LTD | ELECTRIC APPLIANCE | Japan | $892,396.46 | $0.00 | 70,922.49 |
| EQUITIES | ALROSA PJSC | RUSSIA | Russia | $14,214.84 | ($1,032,716.13) | 650,720.00 |
| EQUITIES | ALROV PROPERTIES AND LOI | ISRAEL | Israel | $17.19 | $8.49 | 0.19 |
| EQUITIES | ALS LTD | AUSTRALIA | Australia | $12,996,829.29 | $5,053,698.32 | 813,136.00 |
| EQUITIES | ALS LTD | AUSTRALIA | Australia | $1,904,224.32 | $0.00 | 119,588.49 |
| EQUITIES | ALSEA SAB DE CV | MEXICO | Mexico | $936,247.80 | ($168,665.59) | 357,200.00 |
| EQUITIES | ALSEA SAB DE CV | MEXICO | Mexico | $188,717.36 | ($35,544.87) | 72,000.00 |
| EQUITIES | ALSO HOLDING AG | SWITZERLAND | Switzerland | $457,911.69 | $0.00 | 1,919.83 |
| EQUITIES | ALSOK CO LTD | SERVICES | Japan | $2,669,260.92 | $240,702.42 | 406,200.00 |
| EQUITIES | ALSOK CO LTD | SERVICES | Japan | $642,256.46 | $0.00 | 97,736.59 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ALSTOM SA | FRANCE | France | $37,284,445.36 | ($6,164,714.72) | 2,143,362.00 |
| EQUITIES | ALSTOM SA | FRANCE | France | $299,390.68 | ($390,185.83) | 17,211.00 |
| EQUITIES | ALSTOM SA | FRANCE | France | $389,185.27 | ($106,698.10) | 22,373.00 |
| EQUITIES | ALSTOM SA | FRANCE | France | $2,497.18 | $0.00 | 143.55 |
| EQUITIES | ALSTRIA OFFICE REIT-AG | GERMANY | Germany | $8,372.82 | $0.00 | 0.00 |
| EQUITIES | ALSTRIA OFFICE REIT-AG | GERMANY | Germany | $1,345.96 | $0.00 | 0.00 |
| EQUITIES | ALSTRIA OFFICE REIT-AG | GERMANY | Germany | $9,356.11 | $0.00 | 0.00 |
| EQUITIES | ALSTRIA OFFICE REIT-AG | GERMANY | Germany | $13,201.65 | $0.00 | 0.00 |
| EQUITIES | ALSTRIA OFFICE REIT-AG | GERMANY | Germany | $3,176.34 | $0.00 | 0.00 |
| EQUITIES | ALTAGAS LTD | CDN GAS UTILITIES | Canada | $518,674.85 | $269,056.37 | 14,046.00 |
| EQUITIES | ALTAGAS LTD | CDN GAS UTILITIES | Canada | $752,569.66 | $240,401.55 | 20,380.00 |
| EQUITIES | ALTAGAS LTD | CDN GAS UTILITIES | Canada | $4,797.69 | $0.00 | 129.70 |
| EQUITIES | ALTEN SA | FRANCE | France | $927,707.92 | ($50,888.66) | 15,310.00 |
| EQUITIES | ALTEN SA | FRANCE | France | $4,343,745.41 | ($2,902,797.84) | 71,685.00 |
| EQUITIES | ALTEN SA | FRANCE | France | $628,282.74 | $0.00 | 10,367.06 |
| EQUITIES | ALTIUM LTD | AUSTRALIA | Australia | $6,086.67 | $0.00 | 0.00 |
| EQUITIES | ALTIUS MINERALS CORP | CDN DIV METALS & M | Canada | $561,329.75 | $0.00 | 12,537.57 |
| EQUITIES | ALTO INGREDIENTS INC | SPECIALTY CHEMICA | United States | $302,892.30 | $28,972.97 | 53,139.00 |
| EQUITIES | ALTO NEUROSCIENCE INC | PHARMACEUTICALS | United States | $120,575.91 | $5,269.43 | 4,569.00 |
| EQUITIES | ALTRA FASTIGHETER AB | SWEDEN | Sweden | $1,107,482.05 | ($220,824.39) | 155,114.00 |
| EQUITIES | ALTRA FASTIGHETER AB | SWEDEN | Sweden | $575,395.40 | $0.00 | 80,589.85 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $1,209,848.71 | ($33,120.57) | 16,571.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $1,585,631.18 | $147,177.22 | 21,718.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $28,207,892.54 | $21,442,577.42 | 386,318.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $40,246,541.99 | $26,625,088.81 | 551,185.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $29,328,393.16 | $9,846,500.65 | 401,394.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $4,246,991.70 | $171,492.93 | 58,170.00 |
| EQUITIES | ALTRIA GROUP INC | TOBACCO | United States | $7,723,800.91 | $1,994,915.07 | 105,791.00 |
| EQUITIES | ALTUS GROUP LTD | CDN REAL ESTATE SE | Canada | $214,116.02 | $0.00 | 6,741.60 |
| EQUITIES | ALTUS PROPERTY VENTURES | PHILIPPINES | Philippines | $1,782.63 | ($6,256.31) | 10,940.00 |
| EQUITIES | ALUMIS INC | PHARMACEUTICALS | United States | $382,816.56 | ($5,433.26) | 13,604.00 |
| EQUITIES | ALZCHEM GROUP AG | GERMANY | Germany | $361,516.67 | $0.00 | 1,821.45 |
| EQUITIES | AMADA CO LTD | MACHINERY | Japan | $650,138.18 | ($28,658.97) | 35,800.00 |
| EQUITIES | AMADA CO LTD | MACHINERY | Japan | $1,414,754.18 | $0.00 | 77,903.68 |
| EQUITIES | AMADEUS FIRE AG | GERMANY | Germany | $5,642.28 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMADEUS FIRE AG | GERMANY | Germany | $6,710.60 | $0.00 | 0.00 |
| EQUITIES | AMADEUS FIRE AG | GERMANY | Germany | $9,468.25 | $0.00 | 0.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $4,354.81 | $0.00 | 0.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $1,783,012.99 | ($40,942.15) | 30,483.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $1,655,725.94 | ($607,744.69) | 28,288.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $53,327.09 | $0.00 | 0.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $10,511.75 | $0.00 | 180.00 |
| EQUITIES | AMADEUS IT GROUP SA | SPAIN | Spain | $22,814,942.91 | ($3,199,130.58) | 389,800.00 |
| EQUITIES | AMALGAMATED FINANCIAL C( | REGIONAL BANKS | United States | $231,795.00 | $151,084.96 | 5,050.00 |
| EQUITIES | AMANO CORP | ELECTRIC APPLIANCE | Japan | $29,115.52 | $63.44 | 1,300.00 |
| EQUITIES | AMANO CORP | ELECTRIC APPLIANCE | Japan | $3,148,955.77 | ($324,134.36) | 140,600.00 |
| EQUITIES | AMANO CORP | ELECTRIC APPLIANCE | Japan | $267,244.63 | $0.00 | 11,661.75 |
| EQUITIES | AMANO CORP | ELECTRIC APPLIANCE | Japan | $2,145,590.06 | $249,357.28 | 95,800.00 |
| EQUITIES | AMATA CORP PCL | THAILAND | Thailand | $514,217.13 | $149,793.85 | 638,600.00 |
| EQUITIES | AMAZING MICROELECTRONIC | TAIWAN | Taiwan | $71,621.18 | $15,724.78 | 23,000.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $38,415,402.86 | $996,363.48 | 161,179.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $35,222,123.54 | $2,978,011.07 | 147,781.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $527,144,919.90 | $444,751,481.85 | 2,211,735.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $746,816,939.40 | $597,961,214.90 | 3,133,410.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $544,633,117.40 | $345,293,581.89 | 2,285,110.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $43,536,852.78 | $16,946,301.05 | 182,667.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $34,733,049.86 | $3,817,877.01 | 145,729.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $38,874,922.38 | $1,838,916.19 | 163,107.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $16,559,624.86 | $398,710.89 | 69,479.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $27,046,584.86 | $5,596,677.08 | 113,479.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $28,200,388.80 | $2,119,975.52 | 118,320.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $149,517,593.86 | $78,850,515.79 | 627,329.00 |
| EQUITIES | AMAZON.COM INC | BROADLINE RETAIL | United States | $16,208,073.36 | $644,498.22 | 68,004.00 |
| EQUITIES | AMBARELLA INC | SEMICONDUCTORS | Cayman Islands | $923,208.00 | $331,100.48 | 10,760.00 |
| EQUITIES | AMBARELLA INC | SEMICONDUCTORS | Cayman Islands | $1,730,071.20 | $500,354.51 | 20,164.00 |
| EQUITIES | AMBARELLA INC | SEMICONDUCTORS | Cayman Islands | $2,336,848.80 | $84,183.40 | 27,236.00 |
| EQUITIES | AMBARELLA INC | SEMICONDUCTORS | Cayman Islands | $1,119,089.40 | $175,998.93 | 13,043.00 |
| EQUITIES | AMBEA AB | SWEDEN | Sweden | $995,461.79 | $340,688.06 | 64,443.00 |
| EQUITIES | AMBEA AB | SWEDEN | Sweden | $403,026.60 | $0.00 | 26,090.59 |
| EQUITIES | AMBEA AB | SWEDEN | Sweden | $42,248.00 | $13,845.17 | 2,735.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMBEV SA | BRAZIL | Brazil | $629,403.14 | ($6,396.73) | 199,500.00 |
| EQUITIES | AMBEV SA | BRAZIL | Brazil | $1,233,251.58 | $47,948.59 | 390,900.00 |
| EQUITIES | AMBEV SA | BRAZIL | Brazil | $2,745,974.17 | ($58,373.88) | 872,500.00 |
| EQUITIES | AMBEV SA | BRAZIL | Brazil | $5,128,072.40 | $1,368,836.95 | 1,605,864.00 |
| EQUITIES | AMBIQ MICRO INC | SEMICONDUCTORS | United States | $479,998.80 | $245,968.82 | 5,436.00 |
| EQUITIES | AMBIQ MICRO INC | SEMICONDUCTORS | United States | $7,179,054.90 | $4,504,429.63 | 81,303.00 |
| EQUITIES | AMBIQ MICRO INC | SEMICONDUCTORS | United States | $1,117,083.30 | $761,307.90 | 12,651.00 |
| EQUITIES | AMBU A/S | DENMARK | Denmark | $284,189.12 | $0.00 | 30,459.39 |
| EQUITIES | AMBU A/S | DENMARK | Denmark | $4,834,678.01 | ($1,632,884.90) | 517,267.00 |
| EQUITIES | AMC ENTERTAINMENT HOLDI | MOVIES & ENTERTAIN | United States | $108,224.00 | ($163,241.39) | 56,960.00 |
| EQUITIES | AMC GLOBAL MEDIA INC | OTHER | United States | $28,722.44 | ($30.79) | 2,878.00 |
| EQUITIES | AMCOR PLC | SWITZERLAND | Jersey C I | $4,920,831.90 | $346,088.88 | 113,514.00 |
| EQUITIES | AMCOR PLC | SWITZERLAND | Jersey C I | $6,733,512.15 | $156,069.12 | 155,329.00 |
| EQUITIES | AMCOR PLC | SWITZERLAND | Jersey C I | $4,555,391.40 | ($2,568.05) | 105,084.00 |
| EQUITIES | AMCOR PLC | SWITZERLAND | Jersey C I | $816,722.67 | ($136,554.82) | 18,840.20 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $153,889.20 | ($56,079.87) | 3,011.00 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $97,158.21 | ($58,220.45) | 1,901.00 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $1,403,350.92 | $453,409.78 | 27,458.00 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $2,099,302.18 | $344,355.43 | 41,075.00 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $64,908.43 | ($1,181.10) | 1,270.00 |
| EQUITIES | AMDOCS LTD | IT CONSULTNG & OTH | Guernsey C I | $1,522,537.11 | ($292,997.20) | 29,790.00 |
| EQUITIES | AMENTUM HOLDINGS INC | RESEARCH & CONSUL | United States | $651,663.09 | $385,132.89 | 31,527.00 |
| EQUITIES | AMENTUM HOLDINGS INC | RESEARCH & CONSUL | United States | $1,166,862.84 | $628,997.63 | 56,452.00 |
| EQUITIES | AMENTUM HOLDINGS INC | RESEARCH & CONSUL | United States | $602,654.52 | $128,274.55 | 29,156.00 |
| EQUITIES | AMER SPORTS INC | FINLAND | Cayman Islands | $386,114.40 | ($63,396.06) | 11,410.00 |
| EQUITIES | AMER SPORTS INC | FINLAND | Cayman Islands | $1,074,690.72 | ($127,746.96) | 31,758.00 |
| EQUITIES | AMER SPORTS INC | FINLAND | Cayman Islands | $60,235.20 | ($5,322.20) | 1,780.00 |
| EQUITIES | AMER SPORTS INC | FINLAND | Cayman Islands | $916,184.16 | ($148,959.60) | 27,074.00 |
| EQUITIES | AMERANT BANCORP INC | REGIONAL BANKS | United States | $188,082.40 | $53,322.08 | 7,370.00 |
| EQUITIES | AMEREN CORP | MULTI-UTILITIES | United States | $6,742,722.96 | $4,378,654.79 | 59,649.00 |
| EQUITIES | AMEREN CORP | MULTI-UTILITIES | United States | $10,909,038.24 | $6,134,496.19 | 96,506.00 |
| EQUITIES | AMEREN CORP | MULTI-UTILITIES | United States | $6,844,345.92 | $3,217,408.13 | 60,548.00 |
| EQUITIES | AMEREN CORP | MULTI-UTILITIES | United States | $2,647,509.84 | $914,268.17 | 23,421.00 |
| EQUITIES | AMERESCO INC | CONSTRUCTION & EN | United States | $253,506.00 | ($8,499.64) | 9,185.00 |
| EQUITIES | AMERESCO INC | CONSTRUCTION & EN | United States | $2,145,486.00 | $395,437.59 | 77,735.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMERESCO INC | CONSTRUCTION & EN | United States | $64,584.00 | $3,030.53 | 2,340.00 |
| EQUITIES | AMERICA MOVIL SAB DE CV | MEXICO | Mexico | $3,143,100.65 | $1,000,832.94 | 120,935.00 |
| EQUITIES | AMERICA MOVIL SAB DE CV | MEXICO | Mexico | $4,712,714.72 | ($79,912.18) | 181,328.00 |
| EQUITIES | AMERICA MOVIL SAB DE CV | MEXICO | Mexico | $7,639,318.67 | $2,460,517.95 | 293,933.00 |
| EQUITIES | AMERICAN AIRLINES GROUP | PASSENGER AIRLINE | United States | $87,585.29 | $1,046.95 | 4,847.00 |
| EQUITIES | AMERICAN AIRLINES GROUP | PASSENGER AIRLINE | United States | $3,155,871.29 | ($2,458,821.43) | 174,647.00 |
| EQUITIES | AMERICAN AIRLINES GROUP | PASSENGER AIRLINE | United States | $3,600,375.22 | ($2,650,288.63) | 199,246.00 |
| EQUITIES | AMERICAN AIRLINES GROUP | PASSENGER AIRLINE | United States | $139,681.10 | $16,078.40 | 7,730.00 |
| EQUITIES | AMERICAN AIRLINES GROUP | PASSENGER AIRLINE | United States | $2,823,039.96 | ($1,540,265.62) | 156,228.00 |
| EQUITIES | AMERICAN ASSETS TRUST IN | DIVERSIFIED REITS | United States | $344,104.53 | ($10,554.12) | 13,937.00 |
| EQUITIES | AMERICAN ASSETS TRUST IN | DIVERSIFIED REITS | United States | $1,012,092.48 | $133,009.90 | 40,992.00 |
| EQUITIES | AMERICAN BATTERY TECHNC | DIV METALS & MINING | United States | $576,793.62 | ($113,414.62) | 203,814.00 |
| EQUITIES | AMERICAN COASTAL INSURAI | PROPERTY & CASUAL | United States | $251,415.00 | $3,397.50 | 22,650.00 |
| EQUITIES | AMERICAN EAGLE OUTFITTEF | APPAREL RETAIL | United States | $829,762.40 | $182,812.77 | 48,242.00 |
| EQUITIES | AMERICAN EAGLE OUTFITTEF | APPAREL RETAIL | United States | $917,000.80 | $84,162.06 | 53,314.00 |
| EQUITIES | AMERICAN EAGLE OUTFITTEF | APPAREL RETAIL | United States | $220,160.00 | ($7,552.00) | 12,800.00 |
| EQUITIES | AMERICAN ELECTRIC POWER | ELECTRIC UTILITIES | United States | $15,296,178.86 | $11,098,667.63 | 111,806.00 |
| EQUITIES | AMERICAN ELECTRIC POWER | ELECTRIC UTILITIES | United States | $24,563,551.45 | $16,144,995.74 | 179,545.00 |
| EQUITIES | AMERICAN ELECTRIC POWER | ELECTRIC UTILITIES | United States | $864,639.20 | $57,638.40 | 6,320.00 |
| EQUITIES | AMERICAN ELECTRIC POWER | ELECTRIC UTILITIES | United States | $17,949,608.81 | $8,571,261.67 | 131,201.00 |
| EQUITIES | AMERICAN ELECTRIC POWER | ELECTRIC UTILITIES | United States | $5,491,827.02 | $2,483,895.25 | 40,142.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $529,699.50 | $102.26 | 1,566.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $2,874,110.25 | ($65,123.01) | 8,497.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $41,726,520.00 | $35,195,796.73 | 123,360.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $58,423,554.75 | $47,874,305.13 | 172,723.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $42,832,597.50 | $27,009,730.44 | 126,630.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $1,359,088.50 | ($173,338.93) | 4,018.00 |
| EQUITIES | AMERICAN EXPRESS CO | CONSUMER FINANCE | United States | $11,773,129.50 | $7,049,054.99 | 34,806.00 |
| EQUITIES | AMERICAN FINANCIAL GROUF | PROPERTY & CASUAL | United States | $1,111,263.54 | $56,880.59 | 7,941.00 |
| EQUITIES | AMERICAN FINANCIAL GROUF | PROPERTY & CASUAL | United States | $1,481,264.90 | $878,801.66 | 10,585.00 |
| EQUITIES | AMERICAN FINANCIAL GROUF | PROPERTY & CASUAL | United States | $3,761,307.32 | $2,738,492.06 | 26,878.00 |
| EQUITIES | AMERICAN FINANCIAL GROUF | PROPERTY & CASUAL | United States | $2,390,315.14 | $790,065.90 | 17,081.00 |
| EQUITIES | AMERICAN HEALTHCARE REI | HEALTH CARE REITS | United States | $290,296.00 | $11,357.00 | 5,540.00 |
| EQUITIES | AMERICAN HEALTHCARE REI | HEALTH CARE REITS | United States | $72,783.60 | $5,590.72 | 1,389.00 |
| EQUITIES | AMERICAN HEALTHCARE REI | HEALTH CARE REITS | United States | $284,689.20 | $4,608.28 | 5,433.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMERICAN HEALTHCARE REI | HEALTH CARE REITS | United States | $1,336,462.00 | $63,015.56 | 25,505.00 |
| EQUITIES | AMERICAN HOMES 4 RENT | SINGLE FAM RESIDNT | United States | $3,214,031.68 | $1,497,629.15 | 95,884.00 |
| EQUITIES | AMERICAN HOMES 4 RENT | SINGLE FAM RESIDNT | United States | $3,807,402.72 | $1,539,980.00 | 113,586.00 |
| EQUITIES | AMERICAN HOMES 4 RENT | SINGLE FAM RESIDNT | United States | $2,332,556.24 | $421,388.18 | 69,587.00 |
| EQUITIES | AMERICAN HOMES 4 RENT | SINGLE FAM RESIDNT | United States | $2,945,335.36 | $362,373.37 | 87,868.00 |
| EQUITIES | AMERICAN INTEGRITY INSUR/ | PROPERTY & CASUAL | United States | $3,724,536.34 | $182,430.49 | 197,798.00 |
| EQUITIES | AMERICAN INTEGRITY INSUR/ | PROPERTY & CASUAL | United States | $182,010.78 | ($5,943.50) | 9,666.00 |
| EQUITIES | AMERICAN INTERNATIONAL G | PROPERTY & CASUAL | United States | $9,942,823.71 | $572,592.86 | 133,407.00 |
| EQUITIES | AMERICAN INTERNATIONAL G | PROPERTY & CASUAL | United States | $13,603,662.78 | ($2,320,139.75) | 182,526.00 |
| EQUITIES | AMERICAN INTERNATIONAL G | PROPERTY & CASUAL | United States | $9,826,705.97 | $2,762,833.40 | 131,849.00 |
| EQUITIES | AMERICAN INTERNATIONAL G | PROPERTY & CASUAL | United States | $2,685,986.67 | $683,755.06 | 36,039.00 |
| EQUITIES | AMERICAN PUBLIC EDUCATIC | EDUCATION SERVICE | United States | $719,526.30 | $248,230.07 | 13,399.00 |
| EQUITIES | AMERICAN PUBLIC EDUCATIC | EDUCATION SERVICE | United States | $1,196,973.00 | $34,995.30 | 22,290.00 |
| EQUITIES | AMERICAN PUBLIC EDUCATIC | EDUCATION SERVICE | United States | $802,707.60 | $460,458.39 | 14,948.00 |
| EQUITIES | AMERICAN PUBLIC EDUCATIC | EDUCATION SERVICE | United States | $2,646,765.60 | $1,429,191.52 | 49,288.00 |
| EQUITIES | AMERICAN PUBLIC EDUCATIC | EDUCATION SERVICE | United States | $881,217.00 | ($68,280.59) | 16,410.00 |
| EQUITIES | AMERICAN STATES WATER C | WATER UTILITIES | United States | $865,466.62 | $540,780.64 | 10,474.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $437,473.89 | $12,354.48 | 10,539.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $1,099,143.29 | ($27,705.82) | 26,479.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $1,406,815.41 | $435,385.08 | 33,891.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $2,140,504.66 | ($139,870.11) | 51,566.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $2,000,574.45 | $142,767.31 | 48,195.00 |
| EQUITIES | AMERICAN SUPERCONDUCTC | ELECTRIC COMP & EC | United States | $1,695,226.89 | $1,020,038.26 | 40,839.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $2,196,647.30 | ($410,725.51) | 13,223.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $1,256,239.92 | ($184,658.11) | 7,597.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $17,904,354.00 | $10,273,795.38 | 108,275.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $24,843,024.96 | $10,223,103.84 | 150,236.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $18,659,530.22 | $588,153.58 | 112,782.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $5,219,257.68 | $152,174.02 | 31,563.00 |
| EQUITIES | AMERICAN TOWER CORP | TELECOM TOWER RE | United States | $2,169.48 | $0.00 | 0.00 |
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $371,976.66 | $14,103.30 | 2,827.00 |
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $5,045,829.84 | $2,073,285.77 | 38,348.00 |
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $8,516,778.66 | $4,953,419.36 | 64,727.00 |
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $302,634.00 | $14,973.00 | 2,300.00 |
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $6,530,841.72 | $1,287,719.77 | 49,634.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMERICAN WATER WORKS C | WATER UTILITIES | United States | $2,113,832.70 | $638,833.51 | 16,065.00 |
| EQUITIES | AMERICANA RESTAURANTS I | UNITED ARAB EMIRAT | United Arab Emirates | $95,603.65 | $7,848.14 | 171,867.00 |
| EQUITIES | AMERICANA RESTAURANTS I | UNITED ARAB EMIRAT | United Arab Emirates | $440,633.32 | $35,694.53 | 792,128.00 |
| EQUITIES | AMERICANA RESTAURANTS I | UNITED ARAB EMIRAT | United Arab Emirates | $4,793,373.73 | ($593,487.23) | 8,617,064.00 |
| EQUITIES | AMERICAS GOLD AND SILVER | CDN DIV METALS & M | Canada | $321,267.93 | $0.00 | 67,928.52 |
| EQUITIES | AMERICOLD REALTY TRUST I | INDUSTRIAL REITS | United States | $1,240,096.55 | ($1,166,251.22) | 77,749.00 |
| EQUITIES | AMERICOLD REALTY TRUST I | INDUSTRIAL REITS | United States | $1,772,714.90 | ($1,867,841.56) | 111,142.00 |
| EQUITIES | AMERICOLD REALTY TRUST I | INDUSTRIAL REITS | United States | $1,095,350.30 | ($868,417.81) | 68,674.00 |
| EQUITIES | AMERIGO RESOURCES LTD | CDN DIV METALS & M | Canada | $122,042.64 | ($18,883.52) | 28,200.00 |
| EQUITIES | AMERIGO RESOURCES LTD | CDN DIV METALS & M | Canada | $249,711.37 | $29,913.34 | 57,700.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $2,319,949.32 | ($34,461.47) | 5,057.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $8,717,816.28 | $7,103,157.50 | 19,003.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $13,075,577.52 | $10,865,562.00 | 28,502.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $9,713,784.24 | $5,844,283.49 | 21,174.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $3,802,202.88 | $53,743.47 | 8,288.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $3,473,271.96 | ($296,525.75) | 7,571.00 |
| EQUITIES | AMERIPRISE FINANCIAL INC | ASSET MGMT & CUST | United States | $2,922,759.96 | $1,124,663.56 | 6,371.00 |
| EQUITIES | AMERIS BANCORP | REGIONAL BANKS | United States | $3,559,058.24 | $1,667,890.97 | 39,344.00 |
| EQUITIES | AMERIS BANCORP | REGIONAL BANKS | United States | $1,698,476.96 | $1,374,359.10 | 18,776.00 |
| EQUITIES | AMERIS BANCORP | REGIONAL BANKS | United States | $653,121.20 | $77,212.50 | 7,220.00 |
| EQUITIES | AMERIS BANCORP | REGIONAL BANKS | United States | $3,063,880.20 | $266,510.51 | 33,870.00 |
| EQUITIES | AMERIS BANCORP | REGIONAL BANKS | United States | $2,358,201.74 | $446,713.70 | 26,069.00 |
| EQUITIES | AMERISAFE INC | PROPERTY & CASUAL | United States | $186,876.92 | $80,882.36 | 5,524.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $712,513.30 | $161,945.55 | 2,945.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $12,899,998.86 | $12,040,965.32 | 53,319.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $18,246,872.86 | $16,408,511.52 | 75,419.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $12,285,713.20 | $8,294,250.79 | 50,780.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $2,548,354.02 | $204,986.96 | 10,533.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $3,546,840.40 | $182,392.67 | 14,660.00 |
| EQUITIES | AMETEK INC | ELECTRIC COMP & EC | United States | $3,331,029.92 | $2,107,543.03 | 13,768.00 |
| EQUITIES | AMG CRITICAL MATERIALS N | NETHERLANDS | Netherlands | $2,299,823.56 | $267,186.97 | 61,367.00 |
| EQUITIES | AMG CRITICAL MATERIALS N | NETHERLANDS | Netherlands | $334,693.53 | $0.00 | 8,941.47 |
| EQUITIES | AMGEN INC | BIOTECHNOLOGY | United States | $44,394,101.40 | $34,013,751.52 | 122,595.00 |
| EQUITIES | AMGEN INC | BIOTECHNOLOGY | United States | $63,406,849.88 | $45,548,648.40 | 175,099.00 |
| EQUITIES | AMGEN INC | BIOTECHNOLOGY | United States | $46,199,631.72 | $22,900,068.80 | 127,581.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMGEN INC | BIOTECHNOLOGY | United States | $4,505,497.04 | $623,215.80 | 12,442.00 |
| EQUITIES | AMGEN INC | BIOTECHNOLOGY | United States | $12,845,844.88 | $5,375,686.60 | 35,474.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $976,123.60 | $690,804.13 | 11,320.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $2,523,176.03 | $2,370,181.82 | 29,261.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $2,380,034.23 | $1,302,693.25 | 27,601.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $4,421,012.10 | $2,555,230.71 | 51,270.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $126,758.10 | ($6,218.10) | 1,470.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $1,758,747.08 | $438,679.09 | 20,396.00 |
| EQUITIES | AMKOR TECHNOLOGY INC | SEMICNDCTR MTRLS | United States | $478,145.35 | ($40,589.40) | 5,545.00 |
| EQUITIES | AMMB HOLDINGS BHD | MALAYSIA | Malaysia | $2,003,093.56 | $426,204.90 | 1,282,200.00 |
| EQUITIES | AMMB HOLDINGS BHD | MALAYSIA | Malaysia | $441,174.25 | $9,174.33 | 282,400.00 |
| EQUITIES | AMN HEALTHCARE SERVICES | HEALTH CARE SERVI( | United States | $311,269.92 | $111,961.32 | 9,616.00 |
| EQUITIES | AMNEAL PHARMACEUTICALS | PHARMACEUTICALS | United States | $3,120,144.81 | $986,248.92 | 180,251.00 |
| EQUITIES | AMNEAL PHARMACEUTICALS | PHARMACEUTICALS | United States | $1,660,721.40 | $3,837.60 | 95,940.00 |
| EQUITIES | AMNEAL PHARMACEUTICALS | PHARMACEUTICALS | United States | $901,677.90 | $351,268.16 | 52,090.00 |
| EQUITIES | AMNEAL PHARMACEUTICALS | PHARMACEUTICALS | United States | $2,677,960.86 | $789,867.15 | 154,706.00 |
| EQUITIES | AMOREPACIFIC HOLDINGS C( | SOUTH KOREA | South Korea | $1,013,103.03 | ($352,839.93) | 72,000.00 |
| EQUITIES | AMOT INVESTMENTS LTD | ISRAEL | Israel | $101,703.70 | ($23,411.45) | 16,353.00 |
| EQUITIES | AMOT INVESTMENTS LTD | ISRAEL | Israel | $522,354.09 | $0.00 | 83,989.21 |
| EQUITIES | AMP LTD | AUSTRALIA | Australia | $3,178,170.58 | $783,651.81 | 2,858,211.00 |
| EQUITIES | AMP LTD | AUSTRALIA | Australia | $900,571.88 | $0.00 | 809,939.64 |
| EQUITIES | AMPCO-PITTSBURGH CORP | STEEL | United States | $923,508.60 | $173,193.89 | 106,764.00 |
| EQUITIES | AMPCO-PITTSBURGH CORP | STEEL | United States | $101,101.20 | ($14,307.74) | 11,688.00 |
| EQUITIES | AMPHASTAR PHARMACEUTIC | PHARMACEUTICALS | United States | $220,224.34 | ($175,181.63) | 10,913.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $42,335,385.61 | $26,819,073.03 | 239,723.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $4,163,697.17 | $1,324,905.98 | 23,581.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $6,029,095.65 | $1,488,680.51 | 34,145.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $49,118,672.77 | $46,748,546.77 | 278,186.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $70,488,156.56 | $66,862,492.08 | 399,208.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $3,605.00 | $0.00 | 0.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $50,850,041.16 | $43,113,523.12 | 287,988.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $13,960,153.91 | $11,008,718.31 | 79,063.00 |
| EQUITIES | AMPHENOL CORP | ELECTRONIC COMPO | United States | $4,563,866.88 | $268,158.24 | 25,884.00 |
| EQUITIES | AMPLIFON SPA | ITALY | Italy | $1,121,912.84 | $0.00 | 103,555.77 |
| EQUITIES | AMPLIFON SPA | ITALY | Italy | $434,557.21 | $0.00 | 40,110.87 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AMPLIFY ENERGY CORP | OIL & GAS EXPL & PR | United States | $38,482.62 | ($12,929.77) | 9,669.00 |
| EQUITIES | AMPLITUDE INC | APPLICATION SOFTW | United States | $2,815,215.30 | ($915,836.76) | 368,002.00 |
| EQUITIES | AMPLITUDE INC | APPLICATION SOFTW | United States | $148,945.50 | ($93,163.56) | 19,470.00 |
| EQUITIES | AMPOL LTD | AUSTRALIA | Australia | $1,310,015.03 | $0.00 | 57,474.19 |
| EQUITIES | AMPOL LTD | AUSTRALIA | Australia | $411,871.68 | ($29,070.13) | 18,070.00 |
| EQUITIES | AMPRIUS TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $1,993,456.08 | $682,731.42 | 143,828.00 |
| EQUITIES | AMPRIUS TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $291,614.40 | ($99,809.50) | 21,040.00 |
| EQUITIES | AMPRIUS TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $1,099,292.04 | $178,001.49 | 79,314.00 |
| EQUITIES | AMPRIUS TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $1,262,798.46 | $290,766.93 | 91,111.00 |
| EQUITIES | AMPRIUS TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $200,166.12 | ($72,692.36) | 14,442.00 |
| EQUITIES | AMRIZE LTD | SWITZERLAND | Switzerland | $1,311,926.20 | $123,493.16 | 24,614.00 |
| EQUITIES | AMS-OSRAM AG | AUSTRIA | Austria | $370,567.78 | $108,986.83 | 17,130.00 |
| EQUITIES | AMS-OSRAM AG | AUSTRIA | Austria | $3,281,071.59 | $1,510,236.58 | 151,672.00 |
| EQUITIES | AMS-OSRAM AG | AUSTRIA | Austria | $532,661.04 | $0.00 | 24,622.96 |
| EQUITIES | AMTECH SYSTEMS INC | SEMICNDCTR MTRLS | United States | $273,705.72 | $23,400.57 | 11,859.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $2,707,596.79 | $178,129.52 | 28,210.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $488,826.32 | $38,441.87 | 5,093.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $1,246,108.79 | $56,120.94 | 12,983.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $19,854,909.94 | $3,751,333.81 | 206,865.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $405,611.63 | $69,940.28 | 4,226.00 |
| EQUITIES | AMUNDI SA | FRANCE | France | $2,460.02 | $0.00 | 25.63 |
| EQUITIES | AMUSE INC | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ANA HOLDINGS INC | AIR TRANSPORTATIO | Japan | $91,309.04 | ($11,639.07) | 5,000.00 |
| EQUITIES | ANA HOLDINGS INC | AIR TRANSPORTATIO | Japan | $248,251.01 | $13,709.50 | 13,594.00 |
| EQUITIES | ANA HOLDINGS INC | AIR TRANSPORTATIO | Japan | $1,196.17 | $0.00 | 65.50 |
| EQUITIES | ANADOLU ANONIM TURK SIG | TURKEY | Turkey | $866,842.06 | $111,572.58 | 1,478,178.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $3,040,733.52 | $139,765.25 | 7,656.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $4,492,389.87 | $1,693,219.36 | 11,311.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $43,845,582.15 | $38,604,667.47 | 110,395.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $62,564,998.59 | $53,594,145.58 | 157,527.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $45,703,543.41 | $34,466,027.18 | 115,073.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $18,171,719.01 | $9,433,238.73 | 45,753.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $9,999,151.92 | $2,308,881.99 | 25,176.00 |
| EQUITIES | ANALOG DEVICES INC | SEMICONDUCTORS | United States | $12,474,315.36 | $7,500,327.71 | 31,408.00 |
| EQUITIES | ANAND RATHI WEALTH LTD | INDIA | India | $950,837.44 | $67,783.49 | 45,533.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ANANT RAJ LTD | INDIA | India | $1,144,155.03 | $346,694.42 | 207,778.00 |
| EQUITIES | ANANT RAJ LTD | INDIA | India | $169,692.08 | $30,678.68 | 30,816.00 |
| EQUITIES | ANAPASS INC | SOUTH KOREA | South Korea | $5,788.94 | ($1,392.98) | 592.00 |
| EQUITIES | ANAPTYSBIO INC | BIOTECHNOLOGY | United States | $623,700.00 | $83,344.80 | 9,240.00 |
| EQUITIES | ANAPTYSBIO INC | BIOTECHNOLOGY | United States | $373,005.00 | $8,101.86 | 5,526.00 |
| EQUITIES | ANAPTYSBIO INC | BIOTECHNOLOGY | United States | $121,635.00 | $8,865.66 | 1,802.00 |
| EQUITIES | ANAVEX LIFE SCIENCES COR | BIOTECHNOLOGY | United States | $52,693.55 | ($191,404.73) | 20,345.00 |
| EQUITIES | ANDERSONS INC/THE | FOOD DISTRIBUTORS | United States | $621,208.80 | $397,631.22 | 9,082.00 |
| EQUITIES | ANDERSONS INC/THE | FOOD DISTRIBUTORS | United States | $356,432.40 | ($24,523.06) | 5,211.00 |
| EQUITIES | ANDHRA SUGARS LTD/THE | INDIA | India | $38,121.94 | $11,329.85 | 46,063.00 |
| EQUITIES | ANDRITZ AG | AUSTRIA | Austria | $4,496.75 | $0.00 | 0.00 |
| EQUITIES | ANDRITZ AG | AUSTRIA | Austria | $6,537.44 | $0.00 | 0.00 |
| EQUITIES | ANDRITZ AG | AUSTRIA | Austria | $1,141,264.44 | $0.00 | 13,203.96 |
| EQUITIES | ANDRITZ AG | AUSTRIA | Austria | $22,667.06 | $0.00 | 0.00 |
| EQUITIES | ANDRITZ AG | AUSTRIA | Austria | $47,475.29 | $0.00 | 0.00 |
| EQUITIES | ANEST IWATA CORP | MACHINERY | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ANEST IWATA CORP | MACHINERY | Japan | $109,825.28 | $32,981.07 | 10,568.00 |
| EQUITIES | ANGEL OAK MORTGAGE REIT | MORTGAGE REITS | United States | $577,124.80 | $12,076.40 | 63,560.00 |
| EQUITIES | ANGI INC | INTERACTIVE MEDIA | United States | $45,767.40 | $14,559.04 | 7,692.00 |
| EQUITIES | ANGIODYNAMICS INC | HEALTH CARE EQUIP | United States | $6,485,875.30 | $1,597,920.77 | 498,530.00 |
| EQUITIES | ANGIODYNAMICS INC | HEALTH CARE EQUIP | United States | $206,520.74 | $40,545.66 | 15,874.00 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $3,527,284.27 | $1,921,614.77 | 71,885.00 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $35,268,966.30 | $5,830,392.85 | 718,771.00 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $3,436,703.94 | $973,892.74 | 70,039.00 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $16,274,036.32 | $5,964,782.07 | 331,660.00 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $1,197,226.24 | $0.00 | 24,399.13 |
| EQUITIES | ANGLO AMERICAN PLC | UNITED KINGDOM CO | United Kingdom | $21,552.62 | $0.00 | 439.24 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United Kingdom | $8,999,255.17 | $3,152,280.21 | 111,253.00 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United Kingdom | $12,827,697.98 | $5,534,351.26 | 158,582.00 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United Kingdom | $9,631,410.52 | $4,139,617.27 | 119,068.00 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United States | $3,605,232.65 | $2,071,008.29 | 44,501.00 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United Kingdom | $1,935,535.92 | $727,329.35 | 23,928.00 |
| EQUITIES | ANGLOGOLD ASHANTI PLC | UNITED KINGDOM CO | United States | $5,036,761.40 | ($1,336,902.41) | 62,171.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $9,022,341.59 | $543,467.04 | 108,499.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $4,829,651.13 | ($291,875.87) | 56,886.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $35,658,114.12 | $11,135,081.75 | 426,995.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $25,329,464.54 | $6,566,421.22 | 297,239.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $4,973,804.69 | $1,144,509.11 | 59,429.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $172,277.77 | $0.00 | 0.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $1,321,518.45 | $0.00 | 15,908.07 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $120,276.30 | $0.00 | 0.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $29,894.75 | $0.00 | 0.00 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $30,081.28 | $0.00 | 362.11 |
| EQUITIES | ANHEUSER-BUSCH INBEV SA/ | BELGIUM | Belgium | $9,066,082.49 | ($146,921.14) | 109,080.00 |
| EQUITIES | ANI PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $2,766,921.50 | $27,951.11 | 33,425.00 |
| EQUITIES | ANI PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $1,295,175.88 | $938.76 | 15,646.00 |
| EQUITIES | ANI PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $330,706.10 | $118,367.28 | 3,995.00 |
| EQUITIES | ANI PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $3,242,492.60 | $996,364.13 | 39,170.00 |
| EQUITIES | ANNALY CAPITAL MANAGEME | MORTGAGE REITS | United States | $3,285,225.16 | ($4,391,638.92) | 142,156.00 |
| EQUITIES | ANNALY CAPITAL MANAGEME | MORTGAGE REITS | United States | $3,073,560.67 | ($4,565,394.70) | 132,997.00 |
| EQUITIES | ANNALY CAPITAL MANAGEME | MORTGAGE REITS | United States | $192,968.50 | $1,252.50 | 8,350.00 |
| EQUITIES | ANNALY CAPITAL MANAGEME | MORTGAGE REITS | United States | $2,021,385.48 | ($962,877.55) | 87,468.00 |
| EQUITIES | ANNALY CAPITAL MANAGEME | MORTGAGE REITS | United States | $471,282.23 | ($258,611.38) | 20,393.00 |
| EQUITIES | ANNEXON INC | BIOTECHNOLOGY | United States | $510,445.45 | $20,364.89 | 89,395.00 |
| EQUITIES | ANPEC ELECTRONICS CORP | TAIWAN | Taiwan | $1,166,732.07 | $590,850.13 | 101,000.00 |
| EQUITIES | ANRITSU CORP | ELECTRIC APPLIANCE | Japan | $6,307,628.21 | $2,472,371.12 | 233,200.00 |
| EQUITIES | ANRITSU CORP | ELECTRIC APPLIANCE | Japan | $950,041.35 | $0.00 | 34,985.26 |
| EQUITIES | ANRITSU CORP | ELECTRIC APPLIANCE | Japan | $4,224,920.78 | $1,170,156.12 | 156,200.00 |
| EQUITIES | ANRITSU CORP | ELECTRIC APPLIANCE | Japan | $5,139,148.20 | $2,422,620.73 | 190,000.00 |
| EQUITIES | ANRITSU CORP | ELECTRIC APPLIANCE | Japan | $692,432.60 | $54,674.57 | 25,600.00 |
| EQUITIES | ANSELL LTD | AUSTRALIA | Australia | $3,685,963.25 | ($398,484.45) | 167,624.00 |
| EQUITIES | ANSELL LTD | AUSTRALIA | Australia | $2,266,828.70 | $374,211.12 | 103,087.00 |
| EQUITIES | ANSELL LTD | AUSTRALIA | Australia | $746,560.51 | $0.00 | 33,950.77 |
| EQUITIES | ANTA SPORTS PRODUCTS LT | CHINA | China | $8,974,431.17 | ($1,784,125.42) | 990,541.00 |
| EQUITIES | ANTA SPORTS PRODUCTS LT | CHINA | China | $13,649,993.29 | ($1,123,505.09) | 1,506,600.00 |
| EQUITIES | ANTAM PERSERO TBK | INDONESIA | Indonesia | $572,854.76 | ($292,871.13) | 3,700,700.00 |
| EQUITIES | ANTAM PERSERO TBK | INDONESIA | Indonesia | $195,464.50 | ($28,508.22) | 1,219,300.00 |
| EQUITIES | ANTERIX INC | ALTERNATIVE CARRIE | United States | $409,186.50 | $289,337.15 | 3,975.00 |
| EQUITIES | ANTERO MIDSTREAM CORP | OIL & GAS STORAGE | United States | $2,307,009.25 | $1,673,739.78 | 101,407.00 |
| EQUITIES | ANTERO MIDSTREAM CORP | OIL & GAS STORAGE | United States | $2,812,127.50 | $2,070,692.65 | 123,610.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ANTERO MIDSTREAM CORP | OIL & GAS STORAGE | United States | $1,184,683.50 | $783,519.38 | 52,074.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $2,745,101.66 | $264,915.06 | 78,119.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $3,360,930.16 | $270,223.53 | 95,644.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $3,094,779.80 | $346,298.31 | 88,070.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $120,178.80 | $6,566.40 | 3,420.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,372,181.86 | ($85,149.03) | 39,049.00 |
| EQUITIES | ANTERO RESOURCES CORP | OIL & GAS EXPL & PR | United States | $2,131,873.52 | $121,727.32 | 60,668.00 |
| EQUITIES | ANTOFAGASTA PLC | UNITED KINGDOM CO | Chile | $1,269,044.78 | $989,233.59 | 25,030.00 |
| EQUITIES | ANTOFAGASTA PLC | UNITED KINGDOM CO | Chile | $1,139,351.75 | $608,878.69 | 22,472.00 |
| EQUITIES | ANTOFAGASTA PLC | UNITED KINGDOM CO | Chile | $7,259.02 | $0.00 | 143.17 |
| EQUITIES | ANTOFAGASTA PLC | UNITED KINGDOM CO | Chile | $7,178,037.70 | $789,656.21 | 141,576.00 |
| EQUITIES | ANZ GROUP HOLDINGS LTD | AUSTRALIA | Australia | $4,622,614.20 | $794,717.73 | 184,913.00 |
| EQUITIES | ANZ GROUP HOLDINGS LTD | AUSTRALIA | Australia | $10,752.95 | $0.00 | 0.00 |
| EQUITIES | ANZ GROUP HOLDINGS LTD | AUSTRALIA | Australia | $5,183,406.80 | $774,710.92 | 206,601.00 |
| EQUITIES | ANZ GROUP HOLDINGS LTD | AUSTRALIA | Australia | $30,551.88 | $0.00 | 1,247.50 |
| EQUITIES | AON PLC | IRELAND | Ireland | $6,034,104.48 | ($24,291.35) | 18,192.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $15,741,012.33 | $12,664,657.62 | 47,457.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $23,120,119.76 | $18,039,859.37 | 69,704.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $15,805,691.88 | $8,050,276.07 | 47,652.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $21,159,168.48 | $631,676.09 | 63,792.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $4,402,189.68 | $1,830,630.84 | 13,272.00 |
| EQUITIES | AON PLC | IRELAND | Ireland | $17,069,430.78 | $736,356.78 | 51,462.00 |
| EQUITIES | AOZORA BANK LTD | BANKS | Japan | $369,607.82 | $0.00 | 22,133.53 |
| EQUITIES | AP MEMORY TECHNOLOGY C | TAIWAN | Taiwan | $3,320,222.74 | $1,845,161.78 | 105,400.00 |
| EQUITIES | AP MEMORY TECHNOLOGY C | TAIWAN | Taiwan | $1,764,065.21 | ($98,565.91) | 56,000.00 |
| EQUITIES | AP MEMORY TECHNOLOGY C | TAIWAN | Taiwan | $2,872,187.18 | $2,074,491.10 | 91,159.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $1,464,482.71 | $378,243.60 | 599.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $54,639.95 | $6,279.55 | 23.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $3,345,539.43 | $583,802.98 | 1,391.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $1,581,859.03 | $382,786.83 | 679.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $569,620.80 | $134,001.13 | 238.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $278,436.96 | $69,386.30 | 118.00 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $939,746.43 | $0.00 | 395.37 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $494,875.47 | $0.00 | 214.27 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $3,183.36 | $0.00 | 1.34 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $2,365.45 | $0.00 | 1.02 |
| EQUITIES | AP MOLLER - MAERSK A/S | DENMARK | Denmark | $20,248,959.67 | $3,791,207.10 | 8,467.00 |
| EQUITIES | AP THAILAND PCL | THAILAND | Thailand | $1,555,703.86 | ($543,366.83) | 6,845,200.00 |
| EQUITIES | AP THAILAND PCL | THAILAND | Thailand | $188,406.26 | $6,244.03 | 829,000.00 |
| EQUITIES | APA CORP | OIL & GAS EXPL & PR | United States | $3,356,631.63 | ($3,460,996.41) | 103,059.00 |
| EQUITIES | APA CORP | OIL & GAS EXPL & PR | United States | $4,361,644.12 | ($4,925,602.60) | 133,916.00 |
| EQUITIES | APA CORP | OIL & GAS EXPL & PR | United States | $134,839.80 | ($1,904.40) | 4,140.00 |
| EQUITIES | APA CORP | OIL & GAS EXPL & PR | United States | $2,366,959.61 | ($2,068,337.04) | 72,673.00 |
| EQUITIES | APA CORP | OIL & GAS EXPL & PR | United States | $6,841,654.20 | $1,233,393.83 | 210,060.00 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $2,622,098.85 | ($355.62) | 362,368.00 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $426.71 | $0.00 | 0.00 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $399,724.49 | $65,802.10 | 55,241.00 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $528,279.46 | $132,409.51 | 73,007.00 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $164,992.38 | $0.00 | 23,486.46 |
| EQUITIES | APA GROUP | AUSTRALIA | Australia | $3,878.51 | $0.00 | 552.10 |
| EQUITIES | APAR INDUSTRIES LTD | INDIA | India | $4,240,823.22 | ($137,424.87) | 25,577.00 |
| EQUITIES | APAR INDUSTRIES LTD | INDIA | India | $967,478.73 | $454,542.80 | 5,835.00 |
| EQUITIES | APARTMENT INVESTMENT AN | MULTIFAMILY RESIDN | United States | $1,276,307.01 | ($1,006,656.54) | 429,733.00 |
| EQUITIES | APELLIS PHARMAC CONTRA | OTHER | United States | $0.00 | $0.00 | 26,986.00 |
| EQUITIES | APELLIS PHARMAC CONTRA | OTHER | United States | $0.00 | $0.00 | 40,060.00 |
| EQUITIES | APELLIS PHARMAC CONTRA | OTHER | United States | $0.00 | $0.00 | 29,079.00 |
| EQUITIES | APERAM SA | LUXEMBOURG | Luxembourg | $1,155,687.32 | $319,449.31 | 23,457.00 |
| EQUITIES | APERAM SA | LUXEMBOURG | Luxembourg | $945,636.05 | ($49,272.12) | 19,434.00 |
| EQUITIES | APERAM SA | LUXEMBOURG | Luxembourg | $618,478.49 | $0.00 | 12,710.52 |
| EQUITIES | APEX MINING CO INC | PHILIPPINES | Philippines | $458,486.87 | ($128,109.87) | 2,325,400.00 |
| EQUITIES | APEX SCIENCE & ENGINEERIN | TAIWAN | Taiwan | $17,801.70 | ($5,945.12) | 53,000.00 |
| EQUITIES | APG SGA SA | SWITZERLAND | Switzerland | $8,692.12 | $416.64 | 37.00 |
| EQUITIES | API GROUP CORP | CONSTRUCTION & EN | United States | $218,441.30 | $41,681.60 | 5,158.00 |
| EQUITIES | API GROUP CORP | CONSTRUCTION & EN | United States | $3,769,488.80 | $2,687,567.90 | 89,008.00 |
| EQUITIES | API GROUP CORP | CONSTRUCTION & EN | United States | $2,960,900.25 | $1,277,762.84 | 69,915.00 |
| EQUITIES | API GROUP CORP | CONSTRUCTION & EN | United States | $1,608,198.90 | $561,557.37 | 37,974.00 |
| EQUITIES | APL APOLLO TUBES LTD | INDIA | India | $769,495.09 | ($83,533.16) | 40,722.00 |
| EQUITIES | APOGEE ENTERPRISES INC | BUILDING PRODUCTS | United States | $286,652.58 | $196,699.59 | 6,267.00 |
| EQUITIES | APOGEE ENTERPRISES INC | BUILDING PRODUCTS | United States | $70,622.56 | $19,239.81 | 1,544.00 |
| EQUITIES | APOGEE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,629,128.02 | $977,771.03 | 12,274.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | APOLLO COMMERCIAL REAL E | MORTGAGE REITS | United States | $1,086,583.20 | ($7,121.80) | 101,740.00 |
| EQUITIES | APOLLO COMMERCIAL REAL E | MORTGAGE REITS | United States | $611,579.52 | ($352,625.63) | 57,264.00 |
| EQUITIES | APOLLO GLOBAL MANAGEME | DIVERSIFIED FINCL S' | United States | $1,204,987.35 | ($180,339.51) | 10,185.00 |
| EQUITIES | APOLLO GLOBAL MANAGEME | DIVERSIFIED FINCL S' | United States | $11,315,996.57 | $6,416,983.32 | 95,647.00 |
| EQUITIES | APOLLO GLOBAL MANAGEME | DIVERSIFIED FINCL S' | United States | $15,507,010.01 | $8,874,790.12 | 131,071.00 |
| EQUITIES | APOLLO GLOBAL MANAGEME | DIVERSIFIED FINCL S' | United States | $12,326,245.66 | $5,123,848.97 | 104,186.00 |
| EQUITIES | APOLLO GLOBAL MANAGEME | DIVERSIFIED FINCL S' | United States | $3,205,609.45 | $960,735.28 | 27,095.00 |
| EQUITIES | APOLLO HOSPITALS ENTERPI | INDIA | India | $844,089.41 | $68,492.53 | 9,203.00 |
| EQUITIES | APOLLO HOSPITALS ENTERPI | INDIA | India | $10,889,331.16 | $1,039,606.04 | 118,725.00 |
| EQUITIES | APOLLO HOSPITALS ENTERPI | INDIA | India | $3,184,573.32 | $1,567,802.76 | 34,721.00 |
| EQUITIES | APOLLO TYRES LTD | INDIA | India | $2,253,285.25 | $68,753.90 | 495,800.00 |
| EQUITIES | APOTEA AB | SWEDEN | Sweden | $164,778.93 | $0.00 | 21,492.53 |
| EQUITIES | APPEN LTD | AUSTRALIA | Australia | $237.18 | $0.00 | 0.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $8,708,608.50 | ($135,556.14) | 54,310.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $939,490.65 | $204,347.78 | 5,859.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $1,151,313.00 | ($600,432.97) | 7,180.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $41,691.00 | $2,301.00 | 260.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $775,292.25 | ($433,775.09) | 4,835.00 |
| EQUITIES | APPFOLIO INC | APPLICATION SOFTW | United States | $924,417.75 | $92,067.05 | 5,765.00 |
| EQUITIES | APPIAN CORP | SYSTEMS SOFTWARE | United States | $268,273.50 | ($472,192.65) | 11,715.00 |
| EQUITIES | APPIAN CORP | SYSTEMS SOFTWARE | United States | $471,213.30 | ($114,178.22) | 20,577.00 |
| EQUITIES | APPIAN CORP | SYSTEMS SOFTWARE | United States | $303,287.60 | $31,653.16 | 13,244.00 |
| EQUITIES | APPLE HOSPITALITY REIT INC | HOTEL & RESORT RE | United States | $1,040,187.54 | ($118,104.24) | 61,586.00 |
| EQUITIES | APPLE HOSPITALITY REIT INC | HOTEL & RESORT RE | United States | $366,665.01 | $53,298.54 | 21,709.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $76,235,653.68 | $16,147,873.54 | 263,463.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $53,076,726.08 | $5,962,569.93 | 183,428.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $954,341,688.32 | $884,169,342.16 | 3,298,112.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $1,356,036,159.44 | $1,207,841,237.45 | 4,686,329.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $988,580,499.68 | $687,614,718.15 | 3,416,438.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $24,307,397.44 | $5,914,443.15 | 84,004.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $68,574,558.32 | $12,452,882.19 | 236,987.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $52,191,284.48 | $13,178,733.89 | 180,368.00 |
| EQUITIES | APPLE INC | TECH HARDWARE ST | United States | $275,525,119.68 | $163,985,712.39 | 952,188.00 |
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $149,200.00 | ($18,720.00) | 4,000.00 |
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $2,192,344.80 | $1,062,090.08 | 58,776.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $2,956,547.20 | ($176,782.50) | 79,264.00 |
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $2,121,027.20 | ($126,823.78) | 56,864.00 |
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $675,204.60 | $225,694.78 | 18,102.00 |
| EQUITIES | APPLIED DIGITAL CORP | INTERNET SVCS & INF | United States | $398,625.10 | ($85,175.39) | 10,687.00 |
| EQUITIES | APPLIED INDUSTRIAL TECHN( | TRADING COS & DIST | United States | $2,904,708.50 | $607,689.80 | 8,590.00 |
| EQUITIES | APPLIED INDUSTRIAL TECHN( | TRADING COS & DIST | United States | $2,942,243.15 | $2,753,108.71 | 8,701.00 |
| EQUITIES | APPLIED INDUSTRIAL TECHN( | TRADING COS & DIST | United States | $3,050,451.15 | $1,376,577.55 | 9,021.00 |
| EQUITIES | APPLIED INDUSTRIAL TECHN( | TRADING COS & DIST | United States | $438,242.40 | $31,325.75 | 1,296.00 |
| EQUITIES | APPLIED INDUSTRIAL TECHN( | TRADING COS & DIST | United States | $775,716.10 | $159,211.34 | 2,294.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $15,014,541.00 | $8,277,068.44 | 20,767.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $3,445,095.00 | $889,580.86 | 4,765.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $129,442,305.00 | $126,443,323.82 | 179,035.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $185,088,723.00 | $179,607,053.45 | 256,001.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $6,781,740.00 | $993,248.20 | 9,380.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $135,174,972.00 | $124,224,058.51 | 186,964.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $5,586,621.00 | $2,611,401.98 | 7,727.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $12,643,101.00 | $9,219,696.42 | 17,487.00 |
| EQUITIES | APPLIED MATERIALS INC | SEMICNDCTR MTRLS | United States | $37,167,984.00 | $32,878,736.61 | 51,408.00 |
| EQUITIES | APPLIED OPTOELECTRONICS | COMMUNICATIONS E( | United States | $2,694,734.08 | $1,539,892.31 | 18,188.00 |
| EQUITIES | APPLIED OPTOELECTRONICS | COMMUNICATIONS E( | United States | $3,722,075.52 | $323,521.12 | 25,122.00 |
| EQUITIES | APPLIED OPTOELECTRONICS | COMMUNICATIONS E( | United States | $4,147,739.20 | $2,937,200.48 | 27,995.00 |
| EQUITIES | APPLIED OPTOELECTRONICS | COMMUNICATIONS E( | United States | $2,740,367.36 | $238,191.49 | 18,496.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $1,548,781.38 | ($222,251.58) | 3,006.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $28,312,918.96 | $25,152,460.58 | 54,952.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $40,165,785.11 | $35,781,152.00 | 77,957.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $1,452,948.60 | $128,366.40 | 2,820.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $29,553,077.57 | $23,138,896.48 | 57,359.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $48,350,213.66 | $41,967,982.31 | 93,842.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $1,395,758.07 | $189,724.15 | 2,709.00 |
| EQUITIES | APPLOVIN CORP | APPLICATION SOFTW | United States | $7,677,957.46 | $4,328,406.87 | 14,902.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $17,244,369.00 | $4,017,552.50 | 69,304.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $597,173.12 | $366,787.68 | 2,400.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $193,085.97 | $37,534.77 | 776.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $11,916,340.70 | $11,464,142.59 | 47,891.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $3,457,632.34 | $358,823.21 | 13,896.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $746,466.39 | $2,531.89 | 3,000.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $3,521,828.45 | ($174,882.30) | 14,154.00 |
| EQUITIES | APR CORP/KOREA | SOUTH KOREA | South Korea | $2,568,342.04 | $569,906.12 | 10,322.00 |
| EQUITIES | APTARGROUP INC | MTL, GLS & PLASTC C | United States | $2,691,549.60 | ($23,128.31) | 21,498.00 |
| EQUITIES | APTARGROUP INC | MTL, GLS & PLASTC C | United States | $2,176,476.80 | $1,379,756.66 | 17,384.00 |
| EQUITIES | APTARGROUP INC | MTL, GLS & PLASTC C | United States | $3,229,158.40 | $1,787,388.82 | 25,792.00 |
| EQUITIES | APTARGROUP INC | MTL, GLS & PLASTC C | United States | $1,666,036.40 | $535,808.47 | 13,307.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $433,220.04 | ($83,497.08) | 7,058.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $3,336,248.52 | ($136,234.16) | 54,354.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $4,651,253.64 | ($39,330.52) | 75,778.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $157,746.60 | ($5,911.00) | 2,570.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $3,258,848.34 | ($526,798.85) | 53,093.00 |
| EQUITIES | APTIV PLC | AUTOMOTIVE PARTS | Jersey C I | $904,372.92 | ($15,481.79) | 14,734.00 |
| EQUITIES | AQ GROUP AB | SWEDEN | Sweden | $381,456.15 | $0.00 | 16,796.10 |
| EQUITIES | AQ GROUP AB | SWEDEN | Sweden | $4,375,446.58 | $987,319.06 | 192,658.00 |
| EQUITIES | ARAB NATIONAL BANK | SAUDI ARABIA | Saudi Arabia | $1,363,031.79 | $19,203.84 | 246,923.00 |
| EQUITIES | ARAB NATIONAL BANK | SAUDI ARABIA | Saudi Arabia | $4,115,884.25 | $357,280.06 | 745,622.00 |
| EQUITIES | ARABIAN CEMENT CO/SAUDI A | SAUDI ARABIA | Saudi Arabia | $38,469.26 | $2,564.12 | 6,257.00 |
| EQUITIES | ARABIAN CENTRES CO | SAUDI ARABIA | Saudi Arabia | $2,434,410.73 | ($562,440.41) | 535,200.00 |
| EQUITIES | ARABIAN CENTRES CO | SAUDI ARABIA | Saudi Arabia | $1,301,286.24 | ($121,167.88) | 286,085.00 |
| EQUITIES | ARABIAN MILLS FOR FOOD PF | SAUDI ARABIA | Saudi Arabia | $79,394.29 | $344.61 | 6,212.00 |
| EQUITIES | ARAFURA RARE EARTHS LTD | AUSTRALIA | Australia | $161,924.15 | $0.00 | 954,178.86 |
| EQUITIES | ARAKAWA CHEMICAL INDUST | CHEMICALS | Japan | $90,490.70 | $34,863.06 | 7,000.00 |
| EQUITIES | ARAMARK | RESTAURANTS | United States | $350,845.40 | $118,516.61 | 6,166.00 |
| EQUITIES | ARAMARK | RESTAURANTS | United States | $3,836,539.40 | $2,216,957.48 | 67,426.00 |
| EQUITIES | ARAMARK | RESTAURANTS | United States | $5,778,764.00 | $3,461,647.42 | 101,560.00 |
| EQUITIES | ARAMARK | RESTAURANTS | United States | $907,839.50 | $303,203.96 | 15,955.00 |
| EQUITIES | ARAMARK | RESTAURANTS | United States | $2,740,076.40 | $1,598,953.33 | 48,156.00 |
| EQUITIES | ARATA CORP | WHOLESALE TRADE | Japan | $15,369.94 | ($4,563.24) | 1,000.00 |
| EQUITIES | ARATA CORP | WHOLESALE TRADE | Japan | $173,143.37 | $0.00 | 11,265.09 |
| EQUITIES | ARB CORP LTD | AUSTRALIA | Australia | $456,425.59 | $0.00 | 32,936.91 |
| EQUITIES | ARBOR REALTY TRUST INC | MORTGAGE REITS | United States | $281,894.20 | ($340,671.40) | 52,010.00 |
| EQUITIES | ARBUTUS BIOPHARMA CORP | CDN BIOTECHNOLOG | Canada | $171,936.00 | $85,685.41 | 35,820.00 |
| EQUITIES | ARBUTUS BIOPHARMA CORP | CDN BIOTECHNOLOG | Canada | $1,038,700.80 | $102,439.65 | 216,396.00 |
| EQUITIES | ARC RESOURCES LTD | CDN OIL & GAS EXPL | Canada | $2,787,160.12 | $145,692.32 | 131,765.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARC RESOURCES LTD | CDN OIL & GAS EXPL | Canada | $774,245.23 | $344,767.10 | 36,603.00 |
| EQUITIES | ARC RESOURCES LTD | CDN OIL & GAS EXPL | Canada | $841,912.10 | $48,447.90 | 39,802.00 |
| EQUITIES | ARC RESOURCES LTD | CDN OIL & GAS EXPL | Canada | $4,905.56 | $0.00 | 233.55 |
| EQUITIES | ARCA CONTINENTAL SAB DE | MEXICO | Mexico | $6,463,285.86 | $922,551.72 | 538,877.00 |
| EQUITIES | ARCA CONTINENTAL SAB DE | MEXICO | Mexico | $1,698,349.12 | $191,741.45 | 141,600.00 |
| EQUITIES | ARCADIS NV | NETHERLANDS | Netherlands | $3,985,934.22 | ($1,305,782.69) | 102,639.00 |
| EQUITIES | ARCADIS NV | NETHERLANDS | Netherlands | $590,806.94 | $0.00 | 15,370.51 |
| EQUITIES | ARCADYAN TECHNOLOGY CO | TAIWAN | Taiwan | $2,291,475.84 | $241,308.64 | 380,200.00 |
| EQUITIES | ARCADYAN TECHNOLOGY CO | TAIWAN | Taiwan | $765,432.49 | $273,140.12 | 127,000.00 |
| EQUITIES | ARCADYAN TECHNOLOGY CO | TAIWAN | Taiwan | $5,058,544.41 | $517,612.47 | 839,310.00 |
| EQUITIES | ARCBEST CORP | CARGO GROUND TRA | United States | $625,260.24 | $478,857.36 | 4,356.00 |
| EQUITIES | ARCBEST CORP | CARGO GROUND TRA | United States | $837,555.90 | ($32,235.35) | 5,835.00 |
| EQUITIES | ARCBEST CORP | CARGO GROUND TRA | United States | $610,762.70 | ($8,024.93) | 4,255.00 |
| EQUITIES | ARCELIK AS | TURKEY | Turkey | $72,794.84 | ($18,086.74) | 34,185.00 |
| EQUITIES | ARCELLX INC CONTRA | OTHER | United States | $0.00 | $0.00 | 10,850.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $10,696.44 | $0.00 | 0.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $1,667,180.04 | $749,119.49 | 27,656.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $2,600,050.67 | $1,037,537.98 | 43,153.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $5,195,633.45 | $3,753,396.88 | 85,843.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $1,674,792.83 | $845,353.92 | 27,785.00 |
| EQUITIES | ARCELORMITTAL SA | LUXEMBOURG | Luxembourg | $10,564.13 | $0.00 | 175.33 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $1,111,822.30 | $85,450.31 | 11,455.00 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $9,007,362.12 | $8,099,591.69 | 92,802.00 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $11,215,671.24 | $8,256,342.32 | 115,554.00 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $7,439,940.18 | $5,224,464.47 | 76,653.00 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $3,500,954.20 | $273,722.79 | 36,070.00 |
| EQUITIES | ARCH CAPITAL GROUP LTD | PROPERTY & CASUAL | Bermuda | $1,896,261.22 | $1,405,800.05 | 19,537.00 |
| EQUITIES | ARCHER AVIATION INC | AEROSPACE & DEFEN | United States | $283,989.20 | ($5,851.67) | 60,040.00 |
| EQUITIES | ARCHER AVIATION INC | AEROSPACE & DEFEN | United States | $131,177.09 | ($135,240.92) | 27,733.00 |
| EQUITIES | ARCHER-DANIELS-MIDLAND C | AGRICULTURAL PROI | United States | $152,265.20 | $5,305.37 | 1,993.00 |
| EQUITIES | ARCHER-DANIELS-MIDLAND C | AGRICULTURAL PROI | United States | $8,999,843.60 | $6,184,765.44 | 117,799.00 |
| EQUITIES | ARCHER-DANIELS-MIDLAND C | AGRICULTURAL PROI | United States | $12,584,531.60 | $7,993,882.25 | 164,719.00 |
| EQUITIES | ARCHER-DANIELS-MIDLAND C | AGRICULTURAL PROI | United States | $8,846,814.40 | $2,303,575.50 | 115,796.00 |
| EQUITIES | ARCHER-DANIELS-MIDLAND C | AGRICULTURAL PROI | United States | $2,341,660.00 | $851,249.29 | 30,650.00 |
| EQUITIES | ARCHION CORP | SERVICES | Japan | $436,039.76 | $0.00 | 245,214.13 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $2,046,858.09 | $96,535.68 | 50,279.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $1,775,037.42 | $1,052,096.82 | 43,602.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $2,898,959.10 | $955,505.01 | 71,210.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $2,302,557.60 | $845,029.44 | 56,560.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $3,131,128.23 | $410,771.19 | 76,913.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $2,144,806.35 | $680,465.51 | 52,685.00 |
| EQUITIES | ARCHROCK INC | OIL & GAS EQUIP/SVC | United States | $754,559.85 | $30,582.75 | 18,535.00 |
| EQUITIES | ARCOSA INC | CONSTRUCTION & EN | United States | $164,177.70 | $1,073.50 | 1,130.00 |
| EQUITIES | ARCOSA INC | CONSTRUCTION & EN | United States | $2,001,515.04 | $1,867,256.41 | 13,776.00 |
| EQUITIES | ARCOSA INC | CONSTRUCTION & EN | United States | $243,941.91 | $654.81 | 1,679.00 |
| EQUITIES | ARCS CO LTD | RETAIL TRADE | Japan | $469,301.08 | $0.00 | 22,292.19 |
| EQUITIES | ARCTURUS THERAPEUTICS H | BIOTECHNOLOGY | United States | $44,896.32 | ($210,989.48) | 6,681.00 |
| EQUITIES | ARCUS BIOSCIENCES INC | BIOTECHNOLOGY | United States | $464,669.76 | $188,011.23 | 15,072.00 |
| EQUITIES | ARCUS BIOSCIENCES INC | BIOTECHNOLOGY | United States | $105,931.88 | $31,214.13 | 3,436.00 |
| EQUITIES | ARCUS BIOSCIENCES INC | BIOTECHNOLOGY | United States | $1,623,291.99 | $491,494.28 | 52,653.00 |
| EQUITIES | ARCUTIS BIOTHERAPEUTICS | BIOTECHNOLOGY | United States | $538,742.34 | $172,609.41 | 20,547.00 |
| EQUITIES | ARCUTIS BIOTHERAPEUTICS | BIOTECHNOLOGY | United States | $2,000,218.92 | $948,048.38 | 76,286.00 |
| EQUITIES | ARDAGH METAL PACKAGING | LUXEMBOURG | Luxembourg | $195,714.60 | $40,631.44 | 41,290.00 |
| EQUITIES | ARDAGH METAL PACKAGING | LUXEMBOURG | Luxembourg | $805,818.96 | $137,500.38 | 170,004.00 |
| EQUITIES | ARDELYX INC | BIOTECHNOLOGY | United States | $309,978.00 | $91,175.86 | 60,780.00 |
| EQUITIES | ARDELYX INC | BIOTECHNOLOGY | United States | $43,232.70 | ($8,930.58) | 8,477.00 |
| EQUITIES | ARDELYX INC | BIOTECHNOLOGY | United States | $565,340.10 | ($32,234.93) | 110,851.00 |
| EQUITIES | ARDENTEC CORP | TAIWAN | Taiwan | $1,534,091.00 | $28,577.52 | 216,900.00 |
| EQUITIES | ARDENTEC CORP | TAIWAN | Taiwan | $869,954.78 | $304,020.81 | 123,000.00 |
| EQUITIES | ARDENTEC CORP | TAIWAN | Taiwan | $174,218.76 | ($964.67) | 25,000.00 |
| EQUITIES | ARDMORE SHIPPING CORP | IRELAND | Marshall Islands | $164,197.20 | $16,730.45 | 11,720.00 |
| EQUITIES | ARE HOLDINGS INC | SERVICES | Japan | $308,604.24 | $0.00 | 17,135.64 |
| EQUITIES | ARENA REIT | AUSTRALIA | Australia | $570,455.00 | $0.00 | 264,761.44 |
| EQUITIES | ARES COMMERCIAL REAL ES | MORTGAGE REITS | United States | $112,678.80 | ($217,339.04) | 24,232.00 |
| EQUITIES | ARES MANAGEMENT CORP | ASSET MGMT & CUST | United States | $4,855,898.75 | $2,384,074.12 | 43,625.00 |
| EQUITIES | ARES MANAGEMENT CORP | ASSET MGMT & CUST | United States | $6,236,476.68 | $1,798,812.47 | 56,028.00 |
| EQUITIES | ARES MANAGEMENT CORP | ASSET MGMT & CUST | United States | $248,221.30 | ($40,206.90) | 2,230.00 |
| EQUITIES | ARES MANAGEMENT CORP | ASSET MGMT & CUST | United States | $5,592,993.57 | $722,187.11 | 50,247.00 |
| EQUITIES | ARES MANAGEMENT CORP | ASSET MGMT & CUST | United States | $1,621,898.01 | ($256,845.08) | 14,571.00 |
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $1,991,583.70 | $1,477,445.60 | 2,494.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $2,566,539.70 | $2,332,124.74 | 3,214.00 |
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $6,717,402.60 | $5,432,852.84 | 8,412.00 |
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $3,599,863.40 | $2,557,147.07 | 4,508.00 |
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $1,905,340.30 | $379,146.05 | 2,386.00 |
| EQUITIES | ARGAN INC | CONSTRUCTION & EN | United States | $487,914.05 | $5,224.05 | 611.00 |
| EQUITIES | ARGAN SA | FRANCE | France | $1,022,502.12 | ($73,504.53) | 14,807.00 |
| EQUITIES | ARGAN SA | FRANCE | France | $259,998.73 | $0.00 | 3,765.08 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $2,783,020.86 | $324,257.19 | 3,000.00 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $3,737,597.01 | $1,560,446.03 | 4,029.00 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $3,785,836.04 | $1,029,344.13 | 4,081.00 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $4,106,050.77 | $0.00 | 4,426.18 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $1,958,319.01 | $47,182.70 | 2,111.00 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $16,954,996.75 | $613,966.06 | 18,275.00 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $23,147.72 | $0.00 | 24.95 |
| EQUITIES | ARGENX SE | NETHERLANDS | Netherlands | $26,259,657.16 | $18,609,068.30 | 28,307.00 |
| EQUITIES | ARHAUS INC | HOMEFURNISHING RE | United States | $6,290,944.06 | $161,144.26 | 747,143.00 |
| EQUITIES | ARHAUS INC | HOMEFURNISHING RE | United States | $1,991,077.40 | ($625,339.00) | 236,470.00 |
| EQUITIES | ARIAKE JAPAN CO LTD | FOODS | Japan | $2,107,241.87 | ($366,606.31) | 68,223.00 |
| EQUITIES | ARIS MINING CORP | CDN GOLD | Canada | $428,268.18 | $0.00 | 28,728.37 |
| EQUITIES | ARIS MINING CORP | CDN GOLD | Canada | $3,290,082.82 | ($793,451.47) | 220,700.00 |
| EQUITIES | ARIS MINING CORP | CDN GOLD | Canada | $2,016,178.26 | ($391,312.33) | 135,246.00 |
| EQUITIES | ARISAWA MANUFACTURING C | CHEMICALS | Japan | $226,779.90 | $28,849.37 | 14,100.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $4,442,701.76 | $702,680.94 | 26,152.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $4,026,665.64 | $713,047.70 | 23,703.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $40,355,673.52 | $38,012,173.75 | 237,554.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $57,325,496.36 | $53,080,741.74 | 337,447.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $42,041,222.88 | $35,873,392.27 | 247,476.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $1,504,457.28 | $327,038.26 | 8,856.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $30,547,142.08 | $17,571,811.09 | 179,816.00 |
| EQUITIES | ARISTA NETWORKS INC | COMMUNICATIONS E( | United States | $11,757,224.92 | $8,515,225.13 | 69,209.00 |
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $1,015,013.13 | $35,982.85 | 23,912.00 |
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $1,474,584.80 | $1,119,476.23 | 34,488.00 |
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $1,678,944.05 | ($83,835.06) | 39,217.00 |
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $11,616,839.42 | $0.00 | 273,568.79 |
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $9,507.33 | $0.00 | 223.98 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARISTOCRAT LEISURE LTD | AUSTRALIA | Australia | $13,428,821.98 | $3,710,905.15 | 312,852.00 |
| EQUITIES | ARITZIA INC | CDN APPAREL RETAIl | Canada | $665,573.79 | $124,990.98 | 6,038.00 |
| EQUITIES | ARITZIA INC | CDN APPAREL RETAIl | Canada | $2,821,909.43 | $97,919.51 | 25,600.00 |
| EQUITIES | ARITZIA INC | CDN APPAREL RETAIl | Canada | $2,399,570.68 | $0.00 | 21,768.60 |
| EQUITIES | ARITZIA INC | CDN APPAREL RETAIl | Canada | $429,900.26 | $7,630.29 | 3,900.00 |
| EQUITIES | ARIZONA SONORAN COPPER | CDN COPPER | United States | $187,631.69 | $0.00 | 33,027.35 |
| EQUITIES | ARJO AB | SWEDEN | Sweden | $162,516.66 | $0.00 | 63,990.49 |
| EQUITIES | ARKEMA SA | FRANCE | France | $15,125,089.39 | ($8,923,177.44) | 239,879.00 |
| EQUITIES | ARKEMA SA | FRANCE | France | $1,821,222.71 | ($203,409.55) | 28,884.00 |
| EQUITIES | ARKEMA SA | FRANCE | France | $842,953.63 | $0.00 | 13,368.97 |
| EQUITIES | ARKO CORP | AUTOMOTIVE RETAIL | United States | $188,865.60 | $8,627.87 | 23,520.00 |
| EQUITIES | ARKO CORP | AUTOMOTIVE RETAIL | United States | $854,745.32 | $254,337.29 | 106,444.00 |
| EQUITIES | ARLO TECHNOLOGIES INC | ELECTRONIC EQUIP & | United States | $460,544.20 | $340,770.99 | 34,165.00 |
| EQUITIES | ARLO TECHNOLOGIES INC | ELECTRONIC EQUIP & | United States | $789,132.68 | $22,961.42 | 58,541.00 |
| EQUITIES | ARMOUR RESIDENTIAL REIT I | MORTGAGE REITS | United States | $226,204.35 | ($1,397,767.42) | 12,963.00 |
| EQUITIES | ARMSTRONG WORLD INDUST | BUILDING PRODUCTS | United States | $70,424.38 | ($13,938.25) | 439.00 |
| EQUITIES | ARMSTRONG WORLD INDUST | BUILDING PRODUCTS | United States | $1,450,838.48 | $1,074,216.58 | 9,044.00 |
| EQUITIES | ARMSTRONG WORLD INDUST | BUILDING PRODUCTS | United States | $2,901,676.96 | $1,770,932.71 | 18,088.00 |
| EQUITIES | ARMSTRONG WORLD INDUST | BUILDING PRODUCTS | United States | $1,775,207.72 | $1,027,701.32 | 11,066.00 |
| EQUITIES | ARNOLDO MONDADORI EDITC | ITALY | Italy | $440,085.27 | ($17,900.98) | 191,030.00 |
| EQUITIES | AROUNDTOWN SA | LUXEMBOURG | Luxembourg | $565,952.73 | ($30,878.59) | 201,897.00 |
| EQUITIES | AROUNDTOWN SA | LUXEMBOURG | Luxembourg | $1,784,991.67 | $647,653.59 | 653,245.00 |
| EQUITIES | AROUNDTOWN SA | LUXEMBOURG | Luxembourg | $525,642.96 | $0.00 | 198,004.66 |
| EQUITIES | AROUNDTOWN SA | LUXEMBOURG | Luxembourg | $4,382.38 | $0.00 | 0.00 |
| EQUITIES | ARRAY TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $320,519.55 | ($509,980.65) | 43,255.00 |
| EQUITIES | ARRAY TECHNOLOGIES INC | ELECTRIC COMP & EC | United States | $5,202,012.66 | ($867,752.58) | 702,026.00 |
| EQUITIES | ARRIVENT BIOPHARMA INC | BIOTECHNOLOGY | United States | $325,687.50 | $65,554.16 | 9,375.00 |
| EQUITIES | ARRIYADH DEVELOPMENT CC | SAUDI ARABIA | Saudi Arabia | $150,816.53 | ($60,261.03) | 31,674.00 |
| EQUITIES | ARROW ELECTRONICS INC | TECHNOLOGY DISTRI | United States | $1,031,410.53 | ($18,826.96) | 4,833.00 |
| EQUITIES | ARROW ELECTRONICS INC | TECHNOLOGY DISTRI | United States | $990,008.99 | $462,809.18 | 4,639.00 |
| EQUITIES | ARROW ELECTRONICS INC | TECHNOLOGY DISTRI | United States | $1,467,193.75 | $1,188,559.86 | 6,875.00 |
| EQUITIES | ARROW ELECTRONICS INC | TECHNOLOGY DISTRI | United States | $2,816,585.18 | $1,579,602.96 | 13,198.00 |
| EQUITIES | ARROW FINANCIAL CORP | REGIONAL BANKS | United States | $172,608.89 | $99,457.71 | 4,211.00 |
| EQUITIES | ARROW FINANCIAL CORP | REGIONAL BANKS | United States | $468,638.67 | $95,044.30 | 11,433.00 |
| EQUITIES | ARROWHEAD PHARMACEUTIC | BIOTECHNOLOGY | United States | $2,517,843.90 | $52,513.00 | 30,890.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARROWHEAD PHARMACEUTI( | BIOTECHNOLOGY | United States | $2,600,005.98 | $1,898,976.82 | 31,898.00 |
| EQUITIES | ARROWHEAD PHARMACEUTI( | BIOTECHNOLOGY | United States | $3,467,598.42 | $71,291.88 | 42,542.00 |
| EQUITIES | ARROWHEAD PHARMACEUTI( | BIOTECHNOLOGY | United States | $2,083,721.64 | $1,380,973.03 | 25,564.00 |
| EQUITIES | ARROWHEAD PHARMACEUTI( | BIOTECHNOLOGY | United States | $2,435,681.82 | $50,076.26 | 29,882.00 |
| EQUITIES | ARTERIS INC | SYSTEMS SOFTWARE | United States | $370,207.21 | $39,406.23 | 7,619.00 |
| EQUITIES | ARTERIS INC | SYSTEMS SOFTWARE | United States | $2,754,178.38 | $2,366,633.75 | 56,682.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $4,615,963.99 | ($1,472,103.50) | 20,107.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $13,354,546.04 | $9,972,581.35 | 58,172.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $19,426,902.11 | $12,412,037.62 | 84,623.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $12,901,834.00 | $5,086,517.32 | 56,200.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $17,525,832.94 | $2,966,429.62 | 76,342.00 |
| EQUITIES | ARTHUR J GALLAGHER & CO | INSURANCE BROKER! | United States | $3,898,557.74 | $1,199,391.24 | 16,982.00 |
| EQUITIES | ARTIENCE CO LTD | CHEMICALS | Japan | $298,829.41 | $14,835.14 | 11,100.00 |
| EQUITIES | ARTISAN PARTNERS ASSET M | ASSET MGMT & CUST | United States | $604,309.53 | ($258,054.80) | 17,501.00 |
| EQUITIES | ARTISAN PARTNERS ASSET M | ASSET MGMT & CUST | United States | $4,737,895.83 | ($715,395.10) | 137,211.00 |
| EQUITIES | ARTISAN PARTNERS ASSET M | ASSET MGMT & CUST | United States | $1,330,406.37 | ($80,115.69) | 38,529.00 |
| EQUITIES | ARTIVION INC | HEALTH CARE EQUIP! | United States | $157,784.34 | $3,089.68 | 7,022.00 |
| EQUITIES | ARTIVION INC | HEALTH CARE EQUIP! | United States | $252,944.79 | $127,809.71 | 11,257.00 |
| EQUITIES | ARTIZA NETWORKS INC | ELECTRIC APPLIANCE | Japan | $18,409.48 | ($22,323.90) | 4,400.00 |
| EQUITIES | ARVINAS INC | PHARMACEUTICALS | United States | $140,688.30 | ($573,210.77) | 16,930.00 |
| EQUITIES | ARVINAS INC | PHARMACEUTICALS | United States | $458,238.33 | ($68,440.44) | 55,143.00 |
| EQUITIES | ARVIND FASHIONS LTD | INDIA | India | $82,608.89 | ($9,121.53) | 16,604.00 |
| EQUITIES | ARVIND LTD | INDIA | India | $239,073.06 | $799.19 | 38,546.00 |
| EQUITIES | ARYZTA AG | SWITZERLAND | Switzerland | $456,388.60 | $0.00 | 6,562.31 |
| EQUITIES | AS CREATION TAPETEN AG | GERMANY | Germany | $427.07 | $0.00 | 0.00 |
| EQUITIES | AS ONE CORP | WHOLESALE TRADE | Japan | $436,707.91 | $0.00 | 31,336.00 |
| EQUITIES | ASAHI BROADCASTING GROU | INFORMATN & COMM! | Japan | $36,193.82 | ($4,529.92) | 7,600.00 |
| EQUITIES | ASAHI GROUP HOLDINGS LTD | FOODS | Japan | $803,640.91 | $149,767.51 | 82,971.00 |
| EQUITIES | ASAHI GROUP HOLDINGS LTD | FOODS | Japan | $5,811,095.40 | ($471,081.24) | 599,960.00 |
| EQUITIES | ASAHI GROUP HOLDINGS LTD | FOODS | Japan | $931,232.01 | ($145,708.66) | 96,144.00 |
| EQUITIES | ASAHI GROUP HOLDINGS LTD | FOODS | Japan | $5,523.82 | $0.00 | 579.95 |
| EQUITIES | ASAHI INTECC CO LTD | PRECISION INSTRUM! | Japan | $2,918,102.91 | $985,037.82 | 123,300.00 |
| EQUITIES | ASAHI INTECC CO LTD | PRECISION INSTRUM! | Japan | $1,213,074.04 | $0.00 | 51,882.90 |
| EQUITIES | ASAHI INTECC CO LTD | PRECISION INSTRUM! | Japan | $2,799,769.46 | $365,352.44 | 118,300.00 |
| EQUITIES | ASAHI INTECC CO LTD | PRECISION INSTRUM! | Japan | $6,406,573.04 | $1,126,716.83 | 270,700.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASAHI INTECC CO LTD | PRECISION INSTRUMI | Japan | $21,742,588.30 | $6,925,487.91 | 918,700.00 |
| EQUITIES | ASAHI KASEI CORP | CHEMICALS | Japan | $570,739.76 | $413,663.21 | 51,792.00 |
| EQUITIES | ASAHI KASEI CORP | CHEMICALS | Japan | $5,256,796.14 | $818,958.90 | 477,030.00 |
| EQUITIES | ASAHI KASEI CORP | CHEMICALS | Japan | $730,880.13 | $339,230.11 | 66,324.00 |
| EQUITIES | ASAHI KASEI CORP | CHEMICALS | Japan | $5,601.15 | $0.00 | 508.28 |
| EQUITIES | ASANA INC | APPLICATION SOFTW | United States | $158,851.00 | ($1,664,903.13) | 22,693.00 |
| EQUITIES | ASANA INC | APPLICATION SOFTW | United States | $1,152,116.00 | ($247,408.94) | 164,588.00 |
| EQUITIES | ASANUMA CORP | CONSTRUCTION | Japan | $229,478.56 | $3,114.48 | 44,400.00 |
| EQUITIES | ASBURY AUTOMOTIVE GROUI | AUTOMOTIVE RETAIL | United States | $13,271.28 | ($2,648.45) | 66.00 |
| EQUITIES | ASCENDIS PHARMA A/S | DENMARK | Denmark | $2,802,960.48 | $58,789.45 | 10,509.00 |
| EQUITIES | ASCENDIS PHARMA A/S | DENMARK | Denmark | $3,603,653.92 | $87,379.13 | 13,511.00 |
| EQUITIES | ASCENDIS PHARMA A/S | DENMARK | Denmark | $2,497,299.36 | $60,552.47 | 9,363.00 |
| EQUITIES | ASCENDIS PHARMA A/S | DENMARK | Denmark | $2,195,639.04 | $444,027.67 | 8,232.00 |
| EQUITIES | ASCOM HOLDING AG | SWITZERLAND | Switzerland | $832,576.42 | $42,921.05 | 114,810.00 |
| EQUITIES | ASCOM HOLDING AG | SWITZERLAND | Switzerland | $11,542.19 | ($1,840.51) | 1,597.00 |
| EQUITIES | ASE TECHNOLOGY HOLDING | TAIWAN | Taiwan | $10,630,169.68 | $6,598,049.05 | 498,000.00 |
| EQUITIES | ASE TECHNOLOGY HOLDING | TAIWAN | Taiwan | $20,491,893.35 | $16,826,728.21 | 960,000.00 |
| EQUITIES | ASE TECHNOLOGY HOLDING | TAIWAN | Taiwan | $14,476,075.20 | $10,885,335.47 | 320,835.00 |
| EQUITIES | ASE TECHNOLOGY HOLDING | TAIWAN | Taiwan | $5,976,802.23 | $1,605,121.82 | 280,000.00 |
| EQUITIES | ASE TECHNOLOGY HOLDING | TAIWAN | Taiwan | $8,901,166.17 | $3,977,237.70 | 417,000.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $2,332,058.15 | $1,653,355.66 | 315,372.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $11,644,466.24 | $8,693,331.75 | 1,574,720.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $21,014,064.38 | $920,281.46 | 2,841,802.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $1,841,801.81 | $1,239,002.13 | 249,073.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $6,006,144.88 | $5,096,333.64 | 812,231.00 |
| EQUITIES | ASELSAN ELEKTRONIK SANA' | TURKEY | Turkey | $1,227,515.39 | $923,436.15 | 166,001.00 |
| EQUITIES | ASHLAND INC | SPECIALTY CHEMICA | United States | $701,926.17 | $186,854.16 | 10,653.00 |
| EQUITIES | ASHLAND INC | SPECIALTY CHEMICA | United States | $36,239.50 | ($1,116.50) | 550.00 |
| EQUITIES | ASHOK LEYLAND LTD | INDIA | India | $1,811,718.09 | $497,569.72 | 1,087,476.00 |
| EQUITIES | ASHOKA BUILDCON LTD | INDIA | India | $49,263.40 | ($22,148.18) | 35,717.00 |
| EQUITIES | ASHTROM GROUP LTD | ISRAEL | Israel | $6.29 | ($0.09) | 0.30 |
| EQUITIES | ASHTROM GROUP LTD | ISRAEL | Israel | $274,946.96 | $0.00 | 13,123.83 |
| EQUITIES | ASIA CEMENT CORP | TAIWAN | Taiwan | $272,471.87 | ($66,668.62) | 248,000.00 |
| EQUITIES | ASIA COMMERCIAL BANK JSC | VIETNAM | Vietnam | $8,752,171.97 | $82,546.04 | 10,167,062.00 |
| EQUITIES | ASIA VITAL COMPONENTS CO | TAIWAN | Taiwan | $4,914,224.73 | $3,063,337.73 | 62,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASIA VITAL COMPONENTS CO | TAIWAN | Taiwan | $9,273,617.64 | $7,640,418.03 | 117,000.00 |
| EQUITIES | ASIA VITAL COMPONENTS CO | TAIWAN | Taiwan | $7,450,598.78 | $4,696,362.14 | 94,000.00 |
| EQUITIES | ASIAN PAINTS LTD | INDIA | India | $3,190,678.08 | ($150,026.53) | 113,837.00 |
| EQUITIES | ASICS CORP | OTHER PRODUCTS | Japan | $1,678,592.75 | ($146,610.64) | 62,100.00 |
| EQUITIES | ASICS CORP | OTHER PRODUCTS | Japan | $962,285.06 | $331,941.33 | 35,600.00 |
| EQUITIES | ASICS CORP | OTHER PRODUCTS | Japan | $1,268,729.59 | $255,785.54 | 46,937.00 |
| EQUITIES | ASICS CORP | OTHER PRODUCTS | Japan | $7,553.04 | $0.00 | 280.58 |
| EQUITIES | ASIYA CAPITAL INVESTMENTS | KUWAIT | Kuwait | $39,452.52 | ($2,649.84) | 303,285.00 |
| EQUITIES | ASIYA CAPITAL INVESTMENTS | KUWAIT | Kuwait | $45,741.67 | ($3,321.49) | 351,632.00 |
| EQUITIES | ASK AUTOMOTIVE LTD | INDIA | India | $6,881,854.99 | $999,371.39 | 1,450,034.00 |
| EQUITIES | ASK AUTOMOTIVE LTD | INDIA | India | $2,866,780.68 | ($25,501.59) | 604,042.00 |
| EQUITIES | ASKA PHARMACEUTICAL HOL | OTHER PRODUCTS | Japan | $143,056.16 | $66,941.16 | 10,100.00 |
| EQUITIES | ASKER HEALTHCARE GROUP | SWEDEN | Sweden | $3,145,646.76 | $75,242.97 | 386,591.00 |
| EQUITIES | ASKER HEALTHCARE GROUP | SWEDEN | Sweden | $419,422.52 | $0.00 | 51,545.74 |
| EQUITIES | ASKUL CORP | RETAIL TRADE | Japan | $408,107.88 | $0.00 | 55,690.82 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $3,130,013.33 | $925,358.00 | 2,735.00 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $3,589,311.04 | $2,096,065.14 | 3,135.00 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $10,192,517.68 | $1,178,329.24 | 8,909.00 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $3,564,653.06 | $1,607,058.24 | 3,114.00 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $10,228,516.97 | $0.00 | 8,942.01 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $22,100.20 | $0.00 | 19.32 |
| EQUITIES | ASM INTERNATIONAL NV | NETHERLANDS | Netherlands | $33,737,767.18 | $6,605,470.14 | 29,480.00 |
| EQUITIES | ASMEDIA TECHNOLOGY INC | TAIWAN | Taiwan | $20,165,115.46 | $1,169,778.10 | 437,000.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $1,709.42 | $0.00 | 0.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $32,618,358.37 | $11,557,242.76 | 16,548.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $43,624,440.32 | $27,429,193.80 | 21,928.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $21,714,273.15 | $13,454,520.85 | 11,025.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $13,702,784.63 | $7,618,164.83 | 6,958.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $49,812,296.39 | $34,758,203.37 | 25,283.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $95,254,387.20 | $44,414,067.99 | 47,880.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $20,191,177.10 | $12,518,497.83 | 10,245.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $77,121,263.11 | $53,987,917.28 | 39,139.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $50,645,163.63 | $28,979,241.24 | 25,712.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $61,848,435.99 | $33,755,484.23 | 31,387.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $108,123,390.97 | $0.00 | 54,938.61 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $15,300,595.81 | $2,692,459.84 | 7,773.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $484.56 | $0.00 | 0.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $315,663.93 | $0.00 | 160.39 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $57,464,901.92 | $24,327,122.29 | 28,884.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $89,012,835.46 | $70,486,935.41 | 45,150.00 |
| EQUITIES | ASML HOLDING NV | NETHERLANDS | Netherlands | $45,363,418.48 | $41,455,344.06 | 22,977.00 |
| EQUITIES | ASMODEE GROUP AB | SWEDEN | Sweden | $461,155.15 | $0.00 | 31,452.62 |
| EQUITIES | ASMPT LTD | SINGAPORE | Singapore | $4,680,352.71 | $1,751,882.65 | 153,700.00 |
| EQUITIES | ASMPT LTD | SINGAPORE | Singapore | $3,897,756.32 | $2,790,922.61 | 128,000.00 |
| EQUITIES | ASMPT LTD | SINGAPORE | Singapore | $2,386,754.97 | $0.00 | 78,379.67 |
| EQUITIES | ASMPT LTD | SINGAPORE | Singapore | $10,974,620.14 | $8,013,844.52 | 360,400.00 |
| EQUITIES | ASP ISOTOPES INC | SPECIALTY CHEMICA | United States | $892,097.28 | ($146,691.27) | 143,424.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $3,274,563.78 | $2,268,911.18 | 6,300.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $3,638,404.22 | $2,134,616.61 | 7,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $4,158,176.25 | $3,149,067.61 | 8,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $60,760,310.75 | $44,235,702.38 | 116,898.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $15,073,388.87 | $12,198,690.41 | 29,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $519,772.03 | $7,764.03 | 1,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $1,559,316.09 | $916,880.37 | 3,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $2,079,088.12 | $1,263,286.52 | 4,000.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $9,579,128.29 | $7,798,509.37 | 18,500.00 |
| EQUITIES | ASPEED TECHNOLOGY INC | TAIWAN | Taiwan | $2,079,088.12 | $1,459,351.21 | 4,000.00 |
| EQUITIES | ASPEN AEROGELS INC | SPECIALTY CHEMICA | United States | $92,678.12 | ($147,190.63) | 14,618.00 |
| EQUITIES | ASPEN AEROGELS INC | SPECIALTY CHEMICA | United States | $309,328.60 | $30,878.40 | 48,790.00 |
| EQUITIES | ASPEN PHARMACARE HOLDI | SOUTH AFRICA | South Africa | $19,745,027.93 | $2,902,631.17 | 2,062,857.00 |
| EQUITIES | ASPIRASI HIDUP INDONESIA T | INDONESIA | Indonesia | $56,051.25 | ($9,896.58) | 2,838,300.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $1,546.20 | $0.00 | 0.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $823,205.18 | $183,981.68 | 10,793.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $8,956.24 | $0.00 | 0.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $1,085,004.31 | $18,312.37 | 14,158.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $21,048,166.07 | $6,536,470.59 | 271,418.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $35,069.18 | $0.00 | 0.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $862,103.24 | $181,902.08 | 11,294.00 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $153,117.80 | $0.00 | 2,027.96 |
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $4,921.23 | $0.00 | 65.18 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASR NEDERLAND NV | NETHERLANDS | Netherlands | $3,770,298.44 | $1,799,899.92 | 48,828.00 |
| EQUITIES | ASSA ABLOY AB | SWEDEN | Sweden | $1,917,311.22 | $753,948.26 | 54,194.00 |
| EQUITIES | ASSA ABLOY AB | SWEDEN | Sweden | $2,330,215.58 | $174,580.05 | 65,865.00 |
| EQUITIES | ASSA ABLOY AB | SWEDEN | Sweden | $5,021,998.27 | $0.00 | 141,949.77 |
| EQUITIES | ASSA ABLOY AB | SWEDEN | Sweden | $14,128.57 | $0.00 | 399.35 |
| EQUITIES | ASSECO POLAND SA | POLAND | Poland | $599,075.64 | $251,572.40 | 13,316.00 |
| EQUITIES | ASSOCIATED BANC-CORP | REGIONAL BANKS | United States | $1,330,156.33 | $433,075.88 | 43,229.00 |
| EQUITIES | ASSOCIATED BANC-CORP | REGIONAL BANKS | United States | $178,804.47 | $15,899.48 | 5,811.00 |
| EQUITIES | ASSOCIATED BRITISH FOODS | UNITED KINGDOM CO | United Kingdom | $519,494.71 | $49,437.74 | 19,505.00 |
| EQUITIES | ASSOCIATED BRITISH FOODS | UNITED KINGDOM CO | United Kingdom | $3,012,057.25 | $643.29 | 113,091.00 |
| EQUITIES | ASSOCIATED BRITISH FOODS | UNITED KINGDOM CO | United Kingdom | $689,001.52 | $1,895.53 | 25,852.00 |
| EQUITIES | ASSOCIATED BRITISH FOODS | UNITED KINGDOM CO | United Kingdom | $3,139.96 | $0.00 | 119.12 |
| EQUITIES | ASSURANT INC | PROPERTY & CASUAL | United States | $2,040,290.94 | $1,369,386.55 | 7,598.00 |
| EQUITIES | ASSURANT INC | PROPERTY & CASUAL | United States | $3,620,052.93 | $2,828,181.73 | 13,481.00 |
| EQUITIES | ASSURANT INC | PROPERTY & CASUAL | United States | $3,903,352.08 | $2,082,635.76 | 14,536.00 |
| EQUITIES | ASSURED GUARANTY LTD | PROPERTY & CASUAL | Bermuda | $1,162,720.80 | $872,110.06 | 14,505.00 |
| EQUITIES | ASSURED GUARANTY LTD | PROPERTY & CASUAL | Bermuda | $1,924,320.96 | $1,458,090.73 | 24,006.00 |
| EQUITIES | ASSURED GUARANTY LTD | PROPERTY & CASUAL | Bermuda | $1,422,038.40 | $738,573.90 | 17,740.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $232,280.04 | $100,823.52 | 2,614.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $5,362,078.98 | $3,021,343.76 | 60,343.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $7,530,796.14 | $2,585,220.14 | 84,749.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $226,593.00 | $20,910.00 | 2,550.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $5,457,070.32 | $1,913,848.66 | 61,412.00 |
| EQUITIES | AST SPACEMOBILE INC | ALTERNATIVE CARRI | United States | $1,470,188.70 | ($30,763.47) | 16,545.00 |
| EQUITIES | ASTEC INDUSTRIES INC | CONST MACH&HVY TI | United States | $1,899,337.60 | $242,495.53 | 31,040.00 |
| EQUITIES | ASTEC INDUSTRIES INC | CONST MACH&HVY TI | United States | $397,979.76 | $251,239.08 | 6,504.00 |
| EQUITIES | ASTEC INDUSTRIES INC | CONST MACH&HVY TI | United States | $951,688.07 | $1,997.03 | 15,553.00 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $1,374,388.66 | $484,710.43 | 102,700.00 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $1,357,178.69 | $485,698.82 | 101,414.00 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $1,358,329.59 | ($29,596.67) | 101,500.00 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $1,663,037.04 | $616,494.08 | 124,269.00 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $2,512,367.49 | $0.00 | 187,733.89 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $9,500.89 | $0.00 | 709.94 |
| EQUITIES | ASTELLAS PHARMA INC | PHARMACEUTICAL | Japan | $2,946,839.16 | $342,026.18 | 220,200.00 |
| EQUITIES | ASTER DM HEALTHCARE LTD | INDIA | India | $2,983,717.34 | $1,631,272.57 | 360,042.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASTER DM HEALTHCARE LTD | INDIA | India | $1,944,651.26 | ($63,966.98) | 234,659.00 |
| EQUITIES | ASTER DM HEALTHCARE LTD | INDIA | India | $96,097.64 | $187.33 | 11,596.00 |
| EQUITIES | ASTERA LABS INC | SEMICONDUCTORS | United States | $17,080,553.24 | $11,409,986.02 | 35,362.00 |
| EQUITIES | ASTERA LABS INC | SEMICONDUCTORS | United States | $23,972,765.62 | $16,151,416.21 | 49,631.00 |
| EQUITIES | ASTERA LABS INC | SEMICONDUCTORS | United States | $739,020.60 | $100,903.50 | 1,530.00 |
| EQUITIES | ASTERA LABS INC | SEMICONDUCTORS | United States | $17,516,720.30 | $11,950,624.76 | 36,265.00 |
| EQUITIES | ASTERA LABS INC | SEMICONDUCTORS | United States | $4,214,832.52 | $2,702,096.31 | 8,726.00 |
| EQUITIES | ASTINO BHD | MALAYSIA | Malaysia | $24,661.58 | ($14,805.33) | 193,380.00 |
| EQUITIES | ASTOR TRANSFORMATOR EN | TURKEY | Turkey | $11,164,364.12 | ($876,294.67) | 1,883,830.00 |
| EQUITIES | ASTOR TRANSFORMATOR EN | TURKEY | Turkey | $8,070,572.39 | ($1,393,038.82) | 1,361,796.00 |
| EQUITIES | ASTOR TRANSFORMATOR EN | TURKEY | Turkey | $3,044,377.25 | $906,688.75 | 513,696.00 |
| EQUITIES | ASTOR TRANSFORMATOR EN | TURKEY | Turkey | $2,499,674.24 | $838,807.51 | 421,785.00 |
| EQUITIES | ASTOR TRANSFORMATOR EN | TURKEY | Turkey | $414,849.26 | ($52,865.39) | 70,000.00 |
| EQUITIES | ASTRA AGRO LESTARI TBK P1 | INDONESIA | Indonesia | $34,342.03 | $1,426.60 | 103,200.00 |
| EQUITIES | ASTRA INDUSTRIAL GROUP C | SAUDI ARABIA | Saudi Arabia | $448,333.87 | $138,561.19 | 12,800.00 |
| EQUITIES | ASTRA INDUSTRIAL GROUP C | SAUDI ARABIA | Saudi Arabia | $609,944.21 | $26,940.14 | 17,414.00 |
| EQUITIES | ASTRA INTERNATIONAL TBK F | INDONESIA | Indonesia | $1,178,300.72 | ($365,611.28) | 4,661,100.00 |
| EQUITIES | ASTRA INTERNATIONAL TBK F | INDONESIA | Indonesia | $4,821,398.97 | ($1,757,705.33) | 19,072,400.00 |
| EQUITIES | ASTRA MICROWAVE PRODUC | INDIA | India | $1,018,711.81 | $39,659.44 | 54,740.00 |
| EQUITIES | ASTRA MICROWAVE PRODUC | INDIA | India | $101,573.42 | ($131.85) | 5,458.00 |
| EQUITIES | ASTRAL FOODS LTD | SOUTH AFRICA | South Africa | $61,845.58 | ($3,798.25) | 4,277.00 |
| EQUITIES | ASTRAL FOODS LTD | SOUTH AFRICA | South Africa | $123,300.73 | ($6,809.77) | 8,527.00 |
| EQUITIES | ASTRAL LTD | INDIA | India | $673,170.49 | ($135,642.76) | 47,710.00 |
| EQUITIES | ASTRANA HEALTH INC | HEALTH CARE SERVI( | United States | $567,594.30 | ($54,790.82) | 12,230.00 |
| EQUITIES | ASTRANA HEALTH INC | HEALTH CARE SERVI( | United States | $607,692.54 | $109,797.12 | 13,094.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $19,477,952.52 | $2,820,103.24 | 104,081.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $12,353,634.21 | $3,427,387.31 | 66,012.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $36,887,421.76 | $7,760,426.86 | 197,109.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $6,119,551.58 | ($149,338.74) | 32,700.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $24,609,580.16 | $2,339,931.08 | 131,502.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $19,520,059.53 | $7,999,071.49 | 104,306.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $18,532,135.59 | $4,339,305.29 | 99,027.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $45,035,782.46 | $11,444,869.09 | 240,650.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $30,868,346.09 | $0.00 | 162,790.56 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $10,797,733.54 | ($57,884.40) | 57,698.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $7,632,584.24 | $85,241.01 | 40,252.00 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $118,614.95 | $0.00 | 625.54 |
| EQUITIES | ASTRAZENECA PLC | UNITED KINGDOM CO | United Kingdom | $19,453,210.61 | $2,371,001.93 | 102,590.50 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $3,068,783.90 | $2,039,023.49 | 37,765.00 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $556,631.00 | ($24,660.00) | 6,850.00 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $604,655.66 | $497,445.19 | 7,441.00 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $818,694.50 | $370,551.19 | 10,075.00 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $585,315.78 | $61,765.61 | 7,203.00 |
| EQUITIES | ASTRONICS CORP | AEROSPACE & DEFEN | United States | $50,902.02 | $4,043.13 | 702.00 |
| EQUITIES | ASTROSCALE HOLDINGS INC | SERVICES | Japan | $136,044.62 | $0.00 | 18,801.60 |
| EQUITIES | ASURE SOFTWARE INC | HUMAN RESOURCE & | United States | $1,679,270.30 | ($253,339.12) | 211,495.00 |
| EQUITIES | ASUSTEK COMPUTER INC | TAIWAN | Taiwan | $2,988,401.11 | $1,442,614.41 | 136,000.00 |
| EQUITIES | ASUSTEK COMPUTER INC | TAIWAN | Taiwan | $8,987,176.88 | $4,645,133.41 | 409,000.00 |
| EQUITIES | ASX LTD | AUSTRALIA | Australia | $560,676.78 | $17,153.35 | 15,178.00 |
| EQUITIES | ASX LTD | AUSTRALIA | Australia | $556,170.09 | ($142,211.94) | 15,056.00 |
| EQUITIES | ASX LTD | AUSTRALIA | Australia | $3,068.20 | $0.00 | 80.68 |
| EQUITIES | AT&S AUSTRIA TECHNOLOGIE | AUSTRIA | Austria | $88,774.96 | $28,896.05 | 368.00 |
| EQUITIES | AT&S AUSTRIA TECHNOLOGIE | AUSTRIA | Austria | $1,240,478.59 | $0.00 | 5,070.09 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $2,799,737.10 | ($941,377.27) | 135,253.00 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $4,721,939.10 | ($1,509,013.22) | 228,113.00 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $33,404,024.70 | $3,499,148.03 | 1,613,721.00 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $47,307,676.50 | $1,988,513.36 | 2,285,395.00 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $33,873,459.30 | ($3,638,343.00) | 1,636,399.00 |
| EQUITIES | AT&T INC | INTEGRATED TELECC | United States | $8,653,241.70 | ($1,752,919.19) | 418,031.00 |
| EQUITIES | ATALAYA MINING COPPER SA | SPAIN | Spain | $2,263,989.40 | ($225,998.07) | 208,913.00 |
| EQUITIES | ATALAYA MINING COPPER SA | SPAIN | Spain | $548,473.70 | $0.00 | 50,611.21 |
| EQUITIES | ATALAYA MINING COPPER SA | SPAIN | Spain | $2,854,302.26 | ($88,621.38) | 263,385.00 |
| EQUITIES | ATCO LTD | CDN MULTI-UTILITIES | Canada | $125,349.78 | $3,771.78 | 2,400.00 |
| EQUITIES | ATCO LTD | CDN MULTI-UTILITIES | Canada | $4,572,759.96 | $1,460,685.43 | 87,552.00 |
| EQUITIES | ATCO LTD | CDN MULTI-UTILITIES | Canada | $619,448.99 | $0.00 | 11,860.23 |
| EQUITIES | ATCO LTD | CDN MULTI-UTILITIES | Canada | $1,776,367.29 | $0.00 | 34,011.06 |
| EQUITIES | ATEA ASA | NORWAY | Norway | $4,151,391.01 | $1,035,126.51 | 237,732.00 |
| EQUITIES | ATEA ASA | NORWAY | Norway | $415,030.69 | $0.00 | 23,766.97 |
| EQUITIES | ATEA PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $102,346.50 | $15,271.42 | 22,010.00 |
| EQUITIES | ATEGRITY SPECIALTY HOLDIN | PROPERTY & CASUAL | United States | $166,428.92 | $17,030.58 | 6,923.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $6,300,695.70 | $5,341,278.74 | 31,967.00 |
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $7,834,330.80 | $4,447,327.66 | 39,748.00 |
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $6,881,943.60 | $6,118,757.00 | 34,916.00 |
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $313,389.00 | ($6,741.60) | 1,590.00 |
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $5,876,142.30 | $3,774,841.06 | 29,813.00 |
| EQUITIES | ATI INC | AEROSPACE & DEFEN | United States | $513,445.50 | ($18,208.95) | 2,605.00 |
| EQUITIES | ATKINSREALIS GROUP INC | CDN CONSTRUCTION | Canada | $478,037.71 | ($25,391.87) | 7,700.00 |
| EQUITIES | ATKINSREALIS GROUP INC | CDN CONSTRUCTION | Canada | $2,458,479.65 | $1,019,434.56 | 39,600.00 |
| EQUITIES | ATKINSREALIS GROUP INC | CDN CONSTRUCTION | Canada | $664,286.17 | ($40,098.29) | 10,700.00 |
| EQUITIES | ATKINSREALIS GROUP INC | CDN CONSTRUCTION | Canada | $4,181.34 | $0.00 | 67.35 |
| EQUITIES | ATKORE INC | ELECTRIC COMP & EC | United States | $566,878.20 | $318,899.60 | 7,455.00 |
| EQUITIES | ATLANTA BRAVES HOLDINGS | MOVIES & ENTERTAIN | United States | $787,776.90 | $2,098.50 | 13,990.00 |
| EQUITIES | ATLANTA BRAVES HOLDINGS | MOVIES & ENTERTAIN | United States | $649,788.00 | $3,004.80 | 12,520.00 |
| EQUITIES | ATLANTA BRAVES HOLDINGS | MOVIES & ENTERTAIN | United States | $160,427.19 | $139,233.09 | 2,849.00 |
| EQUITIES | ATLANTA BRAVES HOLDINGS | MOVIES & ENTERTAIN | United States | $674,751.90 | $564,710.37 | 13,001.00 |
| EQUITIES | ATLANTIC UNION BANKSHARE | REGIONAL BANKS | United States | $1,548,503.69 | $719,459.05 | 36,599.00 |
| EQUITIES | ATLANTICUS HOLDINGS CORI | CONSUMER FINANCE | United States | $429,450.00 | ($9,618.00) | 4,200.00 |
| EQUITIES | ATLANTICUS HOLDINGS CORI | CONSUMER FINANCE | United States | $455,217.00 | $235,467.51 | 4,452.00 |
| EQUITIES | ATLANTICUS HOLDINGS CORI | CONSUMER FINANCE | United States | $666,874.50 | $14,890.80 | 6,522.00 |
| EQUITIES | ATLANTICUS HOLDINGS CORI | CONSUMER FINANCE | United States | $1,495,201.75 | $642,933.89 | 14,623.00 |
| EQUITIES | ATLAS ARTERIA LTD | AUSTRALIA | Australia | $211,205.14 | $0.00 | 59,775.60 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $3,012,268.46 | $1,147,352.27 | 148,627.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $1,224,199.54 | $904,724.61 | 69,004.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $3,656,363.35 | $478,096.26 | 180,407.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $1,764,501.51 | $204,649.42 | 99,459.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $39,188,837.01 | $7,764,012.78 | 1,933,599.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $671,246.90 | $0.00 | 33,119.70 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $169,949.00 | $0.00 | 9,579.45 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $20,894.95 | $0.00 | 1,030.97 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $10,802.68 | $0.00 | 608.91 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $26,989,373.94 | $7,894,116.63 | 1,521,300.00 |
| EQUITIES | ATLAS COPCO AB | SWEDEN | Sweden | $38,280,922.63 | $20,507,578.41 | 1,888,802.00 |
| EQUITIES | ATLAS ENERGY SOLUTIONS II | OIL & GAS EQUIP/SVC | United States | $3,315,123.46 | $308,857.88 | 199,586.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $1,892,786.28 | ($1,176,060.38) | 24,332.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $169,582.20 | ($183,882.32) | 2,180.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $3,004,172.01 | ($580,323.89) | 38,619.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $4,261,647.36 | ($2,311,359.26) | 54,784.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $152,468.40 | ($9,662.80) | 1,960.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $3,164,963.94 | ($3,340,877.29) | 40,686.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $815,705.94 | ($1,056,790.31) | 10,486.00 |
| EQUITIES | ATLASSIAN CORP | APPLICATION SOFTW | United States | $7,811,205.06 | ($6,625,710.97) | 100,414.00 |
| EQUITIES | ATMOS ENERGY CORP | GAS UTILITIES | United States | $5,318,836.25 | $3,607,278.14 | 30,875.00 |
| EQUITIES | ATMOS ENERGY CORP | GAS UTILITIES | United States | $7,894,445.02 | $5,278,850.54 | 45,826.00 |
| EQUITIES | ATMOS ENERGY CORP | GAS UTILITIES | United States | $7,168,843.78 | $3,251,820.29 | 41,614.00 |
| EQUITIES | ATMOS ENERGY CORP | GAS UTILITIES | United States | $3,809,406.51 | ($49,250.40) | 22,113.00 |
| EQUITIES | ATMOS ENERGY CORP | GAS UTILITIES | United States | $2,751,324.17 | $881,610.31 | 15,971.00 |
| EQUITIES | ATMUS FILTRATION TECHNOL | CONST MACH&HVY TI | United States | $1,185,007.60 | $6,972.00 | 23,240.00 |
| EQUITIES | ATMUS FILTRATION TECHNOL | CONST MACH&HVY TI | United States | $239,143.10 | $133,969.85 | 4,690.00 |
| EQUITIES | ATMUS FILTRATION TECHNOL | CONST MACH&HVY TI | United States | $176,170.45 | ($25,145.71) | 3,455.00 |
| EQUITIES | ATN INTERNATIONAL INC | INTEGRATED TELECC | United States | $25,012.52 | ($399.52) | 934.00 |
| EQUITIES | ATOSS SOFTWARE SE | GERMANY | Germany | $2,625.97 | $0.00 | 0.00 |
| EQUITIES | ATOSS SOFTWARE SE | GERMANY | Germany | $489,430.68 | $0.00 | 6,398.89 |
| EQUITIES | ATOSS SOFTWARE SE | GERMANY | Germany | $10,247.76 | $0.00 | 0.00 |
| EQUITIES | ATOSS SOFTWARE SE | GERMANY | Germany | $526,520.80 | ($149,976.78) | 6,853.00 |
| EQUITIES | ATRAE INC | INFORMATN & COMMI | Japan | $40,077.53 | ($5,372.70) | 9,200.00 |
| EQUITIES | ATRESMEDIA CORP DE MEDI( | SPAIN | Spain | $333,963.94 | $12,055.94 | 61,238.00 |
| EQUITIES | ATRIA OYJ | FINLAND | Finland | $1,445.75 | $0.00 | 0.00 |
| EQUITIES | ATRICURE INC | HEALTH CARE EQUIPI | United States | $2,116,463.16 | ($28,942.12) | 75,642.00 |
| EQUITIES | ATRICURE INC | HEALTH CARE EQUIPI | United States | $372,106.02 | $67,013.53 | 13,299.00 |
| EQUITIES | ATRICURE INC | HEALTH CARE EQUIPI | United States | $803,781.46 | ($106,166.31) | 28,727.00 |
| EQUITIES | ATRIUM THERAPEUTICS INC | BIOTECHNOLOGY | United States | $33,934.35 | ($2,850.99) | 2,523.00 |
| EQUITIES | ATS CORPORATION | CDN IND MACHNRY&S | Canada | $561,706.85 | $0.00 | 19,494.17 |
| EQUITIES | ATTENDO AB | SWEDEN | Sweden | $1,711,497.74 | $907,851.29 | 134,997.00 |
| EQUITIES | ATTENDO AB | SWEDEN | Sweden | $530,240.17 | $0.00 | 41,823.65 |
| EQUITIES | ATTENDO AB | SWEDEN | Sweden | $3,972,411.14 | $403,971.74 | 313,330.00 |
| EQUITIES | ATUL LTD | INDIA | India | $519,024.40 | ($12,424.71) | 7,600.00 |
| EQUITIES | AU SMALL FINANCE BANK LTI | INDIA | India | $304,260.87 | $7,637.00 | 27,772.00 |
| EQUITIES | AU SMALL FINANCE BANK LTI | INDIA | India | $1,291,290.04 | $618,547.23 | 117,865.00 |
| EQUITIES | AUB GROUP LTD | AUSTRALIA | Australia | $4,187,669.73 | ($432,658.87) | 211,053.00 |
| EQUITIES | AUB GROUP LTD | AUSTRALIA | Australia | $534,479.78 | $0.00 | 26,937.06 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AUB GROUP LTD | AUSTRALIA | Australia | $3,174,131.15 | ($93,159.53) | 159,972.00 |
| EQUITIES | AUBAY | FRANCE | France | $236,821.47 | $0.00 | 3,773.01 |
| EQUITIES | AUBAY | FRANCE | France | $37,660.30 | $6,967.76 | 600.00 |
| EQUITIES | AUCKLAND INTERNATIONAL A | NEW ZEALAND | New Zealand | $246,400.93 | $119,129.78 | 51,875.00 |
| EQUITIES | AUCKLAND INTERNATIONAL A | NEW ZEALAND | New Zealand | $464,387.98 | $13,899.22 | 97,768.00 |
| EQUITIES | AUCKLAND INTERNATIONAL A | NEW ZEALAND | New Zealand | $3,286.12 | $0.00 | 691.83 |
| EQUITIES | AUDIX CORP | TAIWAN | Taiwan | $72,060.17 | $21,522.43 | 34,000.00 |
| EQUITIES | AUMOVIO SE | GERMANY | Germany | $1,186,402.41 | ($201,138.58) | 28,825.00 |
| EQUITIES | AUMOVIO SE | GERMANY | Germany | $531,149.35 | $0.00 | 12,904.88 |
| EQUITIES | AUMOVIO SE | GERMANY | Germany | $3,136,959.10 | $162,988.31 | 76,216.00 |
| EQUITIES | AURA MINERALS INC | OTHER | British Virgin Islands | $369,453.55 | $14,351.47 | 5,869.00 |
| EQUITIES | AURA MINERALS INC | OTHER | British Virgin Islands | $752,567.25 | ($16,575.61) | 11,955.00 |
| EQUITIES | AURA MINERALS INC | OTHER | British Virgin Islands | $621,694.20 | ($13,693.07) | 9,876.00 |
| EQUITIES | AURA MINERALS INC | OTHER | British Virgin Islands | $25,642,493.65 | ($8,270,250.49) | 407,347.00 |
| EQUITIES | AURA MINERALS INC | OTHER | British Virgin Islands | $539,355.60 | ($60,023.48) | 8,568.00 |
| EQUITIES | AURA MINERALS INC | OTHER | United States | $170,153.85 | ($43,210.61) | 2,703.00 |
| EQUITIES | AURAS TECHNOLOGY CO LTD | TAIWAN | Taiwan | $1,183,988.27 | ($141,365.44) | 37,000.00 |
| EQUITIES | AURELIA METALS LTD | AUSTRALIA | Australia | $124,803.75 | $75,469.22 | 655,069.00 |
| EQUITIES | AURELIUS EQUITY OPPORTUI | GERMANY | Germany | $3,262.11 | $0.00 | 0.00 |
| EQUITIES | AURELIUS EQUITY OPPORTUI | GERMANY | Germany | $26,577.09 | $0.00 | 0.00 |
| EQUITIES | AURELIUS EQUITY OPPORTUI | GERMANY | Germany | $162,005.85 | $0.00 | 0.00 |
| EQUITIES | AURINIA PHARMACEUTICALS | CDN BIOTECHNOLOG | Canada | $1,414,279.80 | ($137,511.00) | 83,340.00 |
| EQUITIES | AURINIA PHARMACEUTICALS | CDN BIOTECHNOLOG | Canada | $657,587.50 | $249,592.11 | 38,750.00 |
| EQUITIES | AURINIA PHARMACEUTICALS | CDN BIOTECHNOLOG | Canada | $2,521,283.81 | $1,203,236.09 | 148,573.00 |
| EQUITIES | AURINIA PHARMACEUTICALS | CDN BIOTECHNOLOG | Canada | $1,845,470.53 | $619,563.68 | 108,749.00 |
| EQUITIES | AURIONPRO SOLUTIONS LTD | INDIA | India | $1,381,019.45 | ($261,382.74) | 152,503.00 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $860.02 | $0.00 | 0.00 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $1,765.92 | $0.00 | 0.00 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $2,509,434.03 | $288,389.88 | 866,546.00 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $1,630.10 | $0.00 | 0.00 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $573,616.90 | $0.00 | 198,078.97 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $1,112,586.41 | $0.00 | 384,193.65 |
| EQUITIES | AURIZON HOLDINGS LTD | AUSTRALIA | Australia | $3,325,656.15 | ($176,807.74) | 1,148,400.00 |
| EQUITIES | AUROBINDO PHARMA LTD | INDIA | India | $1,961,276.35 | $1,003,807.94 | 117,598.00 |
| EQUITIES | AUROBINDO PHARMA LTD | INDIA | India | $4,467,149.69 | $1,241,759.25 | 267,850.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AURORA INNOVATION INC | APPLICATION SOFTW | United States | $1,416,923.20 | $711,423.96 | 207,760.00 |
| EQUITIES | AURORA INNOVATION INC | APPLICATION SOFTW | United States | $3,183,637.38 | $1,006,606.51 | 466,809.00 |
| EQUITIES | AURORA INNOVATION INC | APPLICATION SOFTW | United States | $94,457.00 | $7,479.00 | 13,850.00 |
| EQUITIES | AURORA INNOVATION INC | APPLICATION SOFTW | United States | $2,342,410.84 | $655,386.10 | 343,462.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $9,167.13 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $1,842.44 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $10,192.29 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $961.17 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $31,042.04 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $5,683,189.11 | $3,015,140.68 | 27,058.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $1,371,707.15 | $0.00 | 6,582.15 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $61,070.94 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $27,001.31 | $0.00 | 0.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $6,070,425.96 | $793,688.84 | 29,254.00 |
| EQUITIES | AURUBIS AG | GERMANY | Germany | $47,026.73 | $0.00 | 0.00 |
| EQUITIES | AUSNET SERVICES LTD | AUSTRALIA | Australia | $1,739.04 | $0.00 | 0.00 |
| EQUITIES | AUSNET SERVICES LTD | AUSTRALIA | Australia | $1,675.87 | $0.00 | 0.00 |
| EQUITIES | AUSNET SERVICES LTD | AUSTRALIA | Australia | $1,419.08 | $0.00 | 0.00 |
| EQUITIES | AUSTAL LTD | AUSTRALIA | Australia | $234,172.21 | ($8,088.20) | 81,400.00 |
| EQUITIES | AUSTAL LTD | AUSTRALIA | Australia | $259,776.64 | $0.00 | 92,585.59 |
| EQUITIES | AUSTAL LTD | AUSTRALIA | Australia | $302.46 | $0.00 | 0.00 |
| EQUITIES | AUSTAL LTD | AUSTRALIA | Australia | $1,235.23 | $0.00 | 0.00 |
| EQUITIES | AUSTAL LTD | AUSTRALIA | Australia | $2,145.75 | $0.00 | 0.00 |
| EQUITIES | AUSTEVOLL SEAFOOD ASA | NORWAY | Norway | $2,661.75 | $0.00 | 0.00 |
| EQUITIES | AUSTEVOLL SEAFOOD ASA | NORWAY | Norway | $6,632.76 | $0.00 | 0.00 |
| EQUITIES | AUSTEVOLL SEAFOOD ASA | NORWAY | Norway | $14,228.63 | $0.00 | 0.00 |
| EQUITIES | AUSTEVOLL SEAFOOD ASA | NORWAY | Norway | $210,052.35 | $0.00 | 26,820.44 |
| EQUITIES | AUSTRALIA EQ FUTURES | AUSTRALIA | Australia | $5,568.35 | $0.00 | 5,568.35 |
| EQUITIES | AUSTRALIA EQ FUTURES | AUSTRALIA | Australia | $1,498,326.93 | $0.00 | 1,498,326.93 |
| EQUITIES | AUTHUM INVESTMENT & INFR | INDIA | India | $1,113,518.99 | $168,611.18 | 201,019.00 |
| EQUITIES | AUTO1 GROUP SE | GERMANY | Germany | $719,457.85 | $0.00 | 27,171.09 |
| EQUITIES | AUTOBACS SEVEN CO LTD | WHOLESALE TRADE | Japan | $375,940.51 | $0.00 | 40,300.48 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $1,340,137.06 | ($279,951.76) | 6,893.00 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $9,341,881.00 | $7,552,710.21 | 48,050.00 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $13,270,525.94 | $8,615,845.02 | 68,257.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $489,938.40 | $1,512.00 | 2,520.00 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $9,775,048.76 | $3,285,711.72 | 50,278.00 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $2,410,613.58 | ($1,337,576.86) | 12,399.00 |
| EQUITIES | AUTODESK INC | APPLICATION SOFTW | United States | $2,552,345.76 | $936,089.63 | 13,128.00 |
| EQUITIES | AUTOMATIC DATA PROCESSII | HUMAN RESOURCE & | United States | $20,639,979.85 | $16,297,647.88 | 91,469.00 |
| EQUITIES | AUTOMATIC DATA PROCESSII | HUMAN RESOURCE & | United States | $30,059,316.80 | $20,967,312.53 | 133,208.00 |
| EQUITIES | AUTOMATIC DATA PROCESSII | HUMAN RESOURCE & | United States | $21,887,943.30 | $8,524,758.56 | 96,950.00 |
| EQUITIES | AUTOMATIC DATA PROCESSII | HUMAN RESOURCE & | United States | $6,210,564.95 | $1,805,907.53 | 27,523.00 |
| EQUITIES | AUTOMATIC DATA PROCESSII | HUMAN RESOURCE & | United States | $1,803.70 | $0.00 | 0.00 |
| EQUITIES | AUTONATION INC | AUTOMOTIVE RETAIL | United States | $507,206.70 | $437,437.83 | 2,730.00 |
| EQUITIES | AUTONATION INC | AUTOMOTIVE RETAIL | United States | $1,664,864.19 | $1,318,727.34 | 8,961.00 |
| EQUITIES | AUTONATION INC | AUTOMOTIVE RETAIL | United States | $59,452.80 | ($944.00) | 320.00 |
| EQUITIES | AUTONATION INC | AUTOMOTIVE RETAIL | United States | $1,440,801.45 | $877,080.44 | 7,755.00 |
| EQUITIES | AUTONEUM HOLDING AG | SWITZERLAND | Switzerland | $345,304.46 | $0.00 | 2,579.07 |
| EQUITIES | AUTOSTORE HOLDINGS LTD | NORWAY | Norway | $259,605.82 | $0.00 | 207,668.04 |
| EQUITIES | AUTOTRADER GROUP PLC | UNITED KINGDOM CO | United Kingdom | $744,704.38 | $0.00 | 112,420.09 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $2,556,752.00 | ($433,656.04) | 800.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $11,412,701.74 | $3,374,859.79 | 3,571.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $16,852,191.62 | $9,280,578.87 | 5,273.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $639,188.00 | $26,292.00 | 200.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $12,000,754.70 | $4,832,745.36 | 3,755.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $11,962,403.42 | ($273,071.80) | 3,743.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $12,649,530.52 | $1,572,013.91 | 3,958.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $3,640,175.66 | $1,395,781.92 | 1,139.00 |
| EQUITIES | AUTOZONE INC | AUTOMOTIVE RETAIL | United States | $18,309,540.26 | $72,252.65 | 5,729.00 |
| EQUITIES | AVAL DATA CORP | ELECTRIC APPLIANCE | Japan | $40,609.14 | $5,585.03 | 2,000.00 |
| EQUITIES | AVALON TECHNOLOGIES LTD | INDIA | India | $691,130.88 | $97,362.19 | 36,307.00 |
| EQUITIES | AVALONBAY COMMUNITIES IN | MULTIFAMILY RESIDN | United States | $4,167,102.66 | $893,427.21 | 21,878.00 |
| EQUITIES | AVALONBAY COMMUNITIES IN | MULTIFAMILY RESIDN | United States | $8,990,374.47 | $2,208,458.57 | 47,201.00 |
| EQUITIES | AVALONBAY COMMUNITIES IN | MULTIFAMILY RESIDN | United States | $7,686,035.91 | $241,138.72 | 40,353.00 |
| EQUITIES | AVALONBAY COMMUNITIES IN | MULTIFAMILY RESIDN | United States | $2,230,213.23 | $4,274.22 | 11,709.00 |
| EQUITIES | AVANOS MEDICAL INC | HEALTH CARE SUPPL | United States | $328,490.64 | $17,327.30 | 13,203.00 |
| EQUITIES | AVANT GROUP CORP | JAPAN | Japan | $215,050.72 | ($75,154.14) | 31,200.00 |
| EQUITIES | AVANTI FEEDS LTD | INDIA | India | $284,717.71 | $2,266.19 | 28,905.00 |
| EQUITIES | AVANTOR INC | LIFE SCIENCES TOOL | United States | $1,755,646.20 | ($1,231,766.31) | 177,338.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AVANTOR INC | LIFE SCIENCES TOOL | United States | $2,264,149.80 | ($2,902,785.63) | 228,702.00 |
| EQUITIES | AVANTOR INC | LIFE SCIENCES TOOL | United States | $4,299,520.50 | $210,600.43 | 434,295.00 |
| EQUITIES | AVANTOR INC | LIFE SCIENCES TOOL | United States | $1,399,266.00 | ($1,641,202.15) | 141,340.00 |
| EQUITIES | AVANZA BANK HOLDING AB | SWEDEN | Sweden | $1,000,714.02 | $0.00 | 26,681.61 |
| EQUITIES | AVEANNA HEALTHCARE HOLI | HEALTH CARE SERVI | United States | $385,787.12 | $106,141.43 | 45,016.00 |
| EQUITIES | AVEANNA HEALTHCARE HOLI | HEALTH CARE SERVI | United States | $681,803.49 | ($7,597.69) | 79,557.00 |
| EQUITIES | AVEANNA HEALTHCARE HOLI | HEALTH CARE SERVI | United States | $2,091,439.94 | $398,134.70 | 244,042.00 |
| EQUITIES | AVEANNA HEALTHCARE HOLI | HEALTH CARE SERVI | United States | $749,977.84 | $68,825.85 | 87,512.00 |
| EQUITIES | AVEPOINT INC | APPLICATION SOFTW | United States | $492,119.00 | $226,072.90 | 43,900.00 |
| EQUITIES | AVEPOINT INC | APPLICATION SOFTW | United States | $2,243,771.18 | ($344,308.46) | 200,158.00 |
| EQUITIES | AVEPOINT INC | APPLICATION SOFTW | United States | $105,799.98 | $3,080.20 | 9,438.00 |
| EQUITIES | AVEPOINT INC | APPLICATION SOFTW | United States | $452,783.11 | $26,472.71 | 40,391.00 |
| EQUITIES | AVER INFORMATION INC | TAIWAN | Taiwan | $24,025.43 | ($10,206.58) | 22,000.00 |
| EQUITIES | AVERY DENNISON CORP | PPR&PLAST PCKNG P | United States | $2,175,327.65 | $1,218,977.31 | 13,399.00 |
| EQUITIES | AVERY DENNISON CORP | PPR&PLAST PCKNG P | United States | $3,878,866.20 | $2,406,628.93 | 23,892.00 |
| EQUITIES | AVERY DENNISON CORP | PPR&PLAST PCKNG P | United States | $3,489,388.55 | $802,184.44 | 21,493.00 |
| EQUITIES | AVERY DENNISON CORP | PPR&PLAST PCKNG P | United States | $1,091,479.05 | $100,350.74 | 6,723.00 |
| EQUITIES | AVEX INC | OTHER PRODUCTS | Japan | $62,021.23 | $49.57 | 8,400.00 |
| EQUITIES | AVEX INC | OTHER PRODUCTS | Japan | $37,655.75 | ($449.67) | 5,100.00 |
| EQUITIES | AVI LTD | SOUTH AFRICA | South Africa | $2,102,604.28 | $113,164.33 | 342,800.00 |
| EQUITIES | AVI LTD | SOUTH AFRICA | South Africa | $157,971.33 | ($4,079.79) | 25,755.00 |
| EQUITIES | AVI LTD | SOUTH AFRICA | South Africa | $741,333.62 | ($63,456.42) | 120,864.00 |
| EQUITIES | AVIA AVIAN TBK PT | INDONESIA | Indonesia | $3,464,551.28 | ($3,624,430.71) | 198,546,900.00 |
| EQUITIES | AVIAT NETWORKS INC | COMMUNICATIONS E | United States | $1,406,969.40 | ($208,012.69) | 63,377.00 |
| EQUITIES | AVIAT NETWORKS INC | COMMUNICATIONS E | United States | $71,706.00 | ($28,717.97) | 3,230.00 |
| EQUITIES | AVIAT NETWORKS INC | COMMUNICATIONS E | United States | $3,338,880.00 | $226,605.69 | 150,400.00 |
| EQUITIES | AVIDIA BANCORP INC | REGIONAL BANKS | United States | $382,269.88 | $18,790.94 | 18,212.00 |
| EQUITIES | AVIENT CORP | SPECIALTY CHEMICA | United States | $959,657.66 | $615,028.06 | 25,773.00 |
| EQUITIES | AVIENT CORP | SPECIALTY CHEMICA | United States | $2,355,051.16 | ($432,630.41) | 63,426.00 |
| EQUITIES | AVIENT CORP | SPECIALTY CHEMICA | United States | $973,106.20 | $34,332.70 | 26,085.00 |
| EQUITIES | AVIENT CORP | SPECIALTY CHEMICA | United States | $246,116.64 | ($2,130.88) | 6,659.00 |
| EQUITIES | AVINO SILVER & GOLD MINES | CDN PREC METALS & | Canada | $236,386.32 | $0.00 | 37,304.91 |
| EQUITIES | AVIO SPA | ITALY | Italy | $1,319,506.14 | $31,757.43 | 36,697.00 |
| EQUITIES | AVIO SPA | ITALY | Italy | $400,140.41 | $0.00 | 11,146.10 |
| EQUITIES | AVIS BUDGET GROUP INC | PASSENGER GROUNI | United States | $542,683.93 | $55,463.57 | 3,671.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AVIS BUDGET GROUP INC | PASSENGER GROUNI | United States | $702,931.65 | ($75,043.87) | 4,755.00 |
| EQUITIES | AVIS BUDGET GROUP INC | PASSENGER GROUNI | United States | $29,566.00 | ($8,120.00) | 200.00 |
| EQUITIES | AVIS BUDGET GROUP INC | PASSENGER GROUNI | United States | $514,596.23 | ($57,024.66) | 3,481.00 |
| EQUITIES | AVISTA CORP | MULTI-UTILITIES | United States | $878,828.62 | $421,170.60 | 21,482.00 |
| EQUITIES | AVIVA PLC | UNITED KINGDOM CO | United Kingdom | $1,189,960.30 | $53,513.18 | 137,890.00 |
| EQUITIES | AVIVA PLC | UNITED KINGDOM CO | United Kingdom | $16,041,474.25 | $6,150,160.57 | 1,858,851.00 |
| EQUITIES | AVIVA PLC | UNITED KINGDOM CO | United Kingdom | $1,494,168.65 | $205,144.75 | 173,141.00 |
| EQUITIES | AVIVA PLC | UNITED KINGDOM CO | United Kingdom | $529,257.80 | $0.00 | 61,329.09 |
| EQUITIES | AVIVA PLC | UNITED KINGDOM CO | United Kingdom | $10,830.90 | $0.00 | 1,255.06 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $1,602,579.26 | $117,956.11 | 18,043.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $1,782,706.22 | $1,359,229.42 | 20,071.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $3,621,635.50 | $2,545,530.37 | 40,775.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $2,458,804.06 | $993,453.37 | 27,683.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $84,379.00 | ($2,517.50) | 950.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $2,030,247.56 | $1,052,013.01 | 22,858.00 |
| EQUITIES | AVNET INC | TECHNOLOGY DISTRI | United States | $146,108.90 | ($5,971.35) | 1,645.00 |
| EQUITIES | AVOLTA AG | SWITZERLAND | Switzerland | $384,925.31 | $99,793.32 | 5,750.00 |
| EQUITIES | AVOLTA AG | SWITZERLAND | Switzerland | $407,485.28 | $82,890.41 | 6,087.00 |
| EQUITIES | AVOLTA AG | SWITZERLAND | Switzerland | $2,291.44 | $0.00 | 34.23 |
| EQUITIES | AVOLTA AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | AVOLTA AG | SWITZERLAND | Switzerland | $2,749,638.63 | $84,423.99 | 41,074.00 |
| EQUITIES | AVON TECHNOLOGIES PLC | UNITED KINGDOM CO | United Kingdom | $426,864.04 | $0.00 | 19,146.69 |
| EQUITIES | AWA BANK LTD/THE | BANKS | Japan | $566,566.26 | $0.00 | 12,613.73 |
| EQUITIES | AWA BANK LTD/THE | BANKS | Japan | $748,389.53 | $586,263.21 | 16,800.00 |
| EQUITIES | AXA SA | FRANCE | France | $4,574,449.91 | $2,277,034.79 | 91,245.00 |
| EQUITIES | AXA SA | FRANCE | France | $3,194,018.35 | $225,453.61 | 63,710.00 |
| EQUITIES | AXA SA | FRANCE | France | $35,899,542.94 | $7,379,565.30 | 716,076.00 |
| EQUITIES | AXA SA | FRANCE | France | $5,351,973.54 | $594,565.96 | 106,754.00 |
| EQUITIES | AXA SA | FRANCE | France | $36,508,997.21 | $0.00 | 728,232.65 |
| EQUITIES | AXA SA | FRANCE | France | $32,426.52 | $0.00 | 646.80 |
| EQUITIES | AXALTA COATING SYSTEMS L | SPECIALTY CHEMICA | Bermuda | $94,310.32 | $17,683.27 | 2,756.00 |
| EQUITIES | AXALTA COATING SYSTEMS L | SPECIALTY CHEMICA | Bermuda | $2,179,882.44 | $269,544.23 | 63,702.00 |
| EQUITIES | AXALTA COATING SYSTEMS L | SPECIALTY CHEMICA | Bermuda | $2,706,083.38 | $418,684.68 | 79,079.00 |
| EQUITIES | AXALTA COATING SYSTEMS L | SPECIALTY CHEMICA | Bermuda | $86,576.60 | ($1,416.80) | 2,530.00 |
| EQUITIES | AXALTA COATING SYSTEMS L | SPECIALTY CHEMICA | Bermuda | $1,370,613.66 | $267,097.16 | 40,053.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AXCELIS TECHNOLOGIES INC | SEMICNDCTR MTRLS | United States | $1,320,466.50 | $143,163.80 | 6,970.00 |
| EQUITIES | AXCELIS TECHNOLOGIES INC | SEMICNDCTR MTRLS | United States | $1,341,306.00 | $1,178,141.91 | 7,080.00 |
| EQUITIES | AXCELIS TECHNOLOGIES INC | SEMICNDCTR MTRLS | United States | $776,745.00 | $89,631.98 | 4,100.00 |
| EQUITIES | AXCELIS TECHNOLOGIES INC | SEMICNDCTR MTRLS | United States | $735,255.45 | $153,480.74 | 3,881.00 |
| EQUITIES | AXEL SPRINGER SE | GERMANY | Germany | $9,237.54 | $0.00 | 0.00 |
| EQUITIES | AXEL SPRINGER SE | GERMANY | Germany | $5,539.11 | $0.00 | 0.00 |
| EQUITIES | AXEL SPRINGER SE | GERMANY | Germany | $7,815.23 | $0.00 | 0.00 |
| EQUITIES | AXEL SPRINGER SE | GERMANY | Germany | $36,755.42 | $0.00 | 0.00 |
| EQUITIES | AXEL SPRINGER SE | GERMANY | Germany | $6,068.90 | $0.00 | 0.00 |
| EQUITIES | AXELL CORP | PRECISION INSTRUMI | Japan | $33,432.40 | ($10,101.92) | 4,800.00 |
| EQUITIES | AXFOOD AB | SWEDEN | Sweden | $654,914.37 | $0.00 | 24,624.54 |
| EQUITIES | AXIA ENERGIA SA | BRAZIL | Brazil | $130,693.03 | $10,006.84 | 12,761.00 |
| EQUITIES | AXIA ENERGIA SA | BRAZIL | Brazil | $1,889,029.84 | $355,882.99 | 179,800.00 |
| EQUITIES | AXIAL RETAILING INC | RETAIL TRADE | Japan | $151,616.69 | $5,445.45 | 22,100.00 |
| EQUITIES | AXIAL RETAILING INC | RETAIL TRADE | Japan | $257,976.76 | $0.00 | 37,603.20 |
| EQUITIES | AXIOMTEK CO LTD | TAIWAN | Taiwan | $153,155.56 | $932.93 | 34,000.00 |
| EQUITIES | AXIS BANK LTD | INDIA | India | $1,566,625.36 | $572,936.81 | 110,199.00 |
| EQUITIES | AXIS BANK LTD | INDIA | India | $24,227,611.86 | $2,594,241.70 | 1,704,210.00 |
| EQUITIES | AXIS BANK LTD | INDIA | India | $9,337,754.73 | $918,074.00 | 656,833.00 |
| EQUITIES | AXIS BANK LTD | INDIA | India | $9,460,242.63 | $7,678,246.30 | 665,449.00 |
| EQUITIES | AXIS CAPITAL HOLDINGS LTD | PROPERTY & CASUAL | Bermuda | $817,730.40 | $53,504.95 | 7,580.00 |
| EQUITIES | AXIS CAPITAL HOLDINGS LTD | PROPERTY & CASUAL | Bermuda | $1,951,764.96 | $1,258,313.21 | 18,092.00 |
| EQUITIES | AXIS CAPITAL HOLDINGS LTD | PROPERTY & CASUAL | Bermuda | $3,302,098.92 | $2,026,530.75 | 30,609.00 |
| EQUITIES | AXIS CAPITAL HOLDINGS LTD | PROPERTY & CASUAL | Bermuda | $1,977,440.40 | $1,052,965.76 | 18,330.00 |
| EQUITIES | AXIS CAPITAL HOLDINGS LTD | PROPERTY & CASUAL | Bermuda | $29,935,405.44 | $5,176,125.50 | 277,488.00 |
| EQUITIES | AXIS REAL ESTATE INVESTME | MALAYSIA | Malaysia | $138,154.65 | $3,873.02 | 276,140.00 |
| EQUITIES | AXOGEN INC | HEALTH CARE EQUIPI | United States | $782,135.27 | $430,051.50 | 16,933.00 |
| EQUITIES | AXOGEN INC | HEALTH CARE EQUIPI | United States | $3,080,226.34 | $2,164,087.30 | 66,686.00 |
| EQUITIES | AXOGEN INC | HEALTH CARE EQUIPI | United States | $1,531,059.93 | $409,806.18 | 33,147.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $263,486.70 | $81,420.78 | 470.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $10,209,268.71 | $8,566,286.57 | 18,211.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $13,671,035.46 | $10,695,932.70 | 24,386.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $498,942.90 | $122,116.90 | 890.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $10,430,709.66 | $7,171,304.06 | 18,606.00 |
| EQUITIES | AXON ENTERPRISE INC | AEROSPACE & DEFEN | United States | $2,823,231.96 | $1,465,485.61 | 5,036.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AXOS FINANCIAL INC | REGIONAL BANKS | United States | $1,547,624.49 | $1,294,652.45 | 15,891.00 |
| EQUITIES | AXSOME THERAPEUTICS INC | PHARMACEUTICALS | United States | $2,488,087.05 | $1,735,533.49 | 10,165.00 |
| EQUITIES | AXSOME THERAPEUTICS INC | PHARMACEUTICALS | United States | $3,007,244.22 | $18,277.88 | 12,286.00 |
| EQUITIES | AXSOME THERAPEUTICS INC | PHARMACEUTICALS | United States | $2,162,298.18 | $13,142.34 | 8,834.00 |
| EQUITIES | AXT INC | SEMICNDCTR MTRLS | United States | $2,164,274.08 | $1,565,409.53 | 30,026.00 |
| EQUITIES | AXT INC | SEMICNDCTR MTRLS | United States | $885,214.48 | $46,355.86 | 12,281.00 |
| EQUITIES | AXT INC | SEMICNDCTR MTRLS | United States | $212,203.52 | ($43,316.27) | 2,944.00 |
| EQUITIES | AXT INC | SEMICNDCTR MTRLS | United States | $871,519.28 | $770,659.79 | 12,091.00 |
| EQUITIES | AXT INC | SEMICNDCTR MTRLS | United States | $873,177.12 | ($189,527.62) | 12,114.00 |
| EQUITIES | AYA GOLD & SILVER INC | CDN SILVER | Canada | $599,867.90 | $0.00 | 31,685.06 |
| EQUITIES | AYALA CORP | PHILIPPINES | Philippines | $280,482.96 | ($291,782.07) | 41,180.00 |
| EQUITIES | AYALA CORP | PHILIPPINES | Philippines | $1,945,876.10 | $66,399.97 | 285,690.00 |
| EQUITIES | AYALA LAND INC | PHILIPPINES | Philippines | $66,632.55 | ($10,867.09) | 276,300.00 |
| EQUITIES | AYEN ENERJI AS | TURKEY | Turkey | $27,916.24 | $8,077.36 | 37,298.00 |
| EQUITIES | AYGAZ AS | TURKEY | Turkey | $171,182.56 | ($60,633.50) | 37,408.00 |
| EQUITIES | AYVENS SA | FRANCE | France | $1,803.90 | $0.00 | 136.96 |
| EQUITIES | AZAD ENGINEERING LTD | INDIA | India | $830,164.59 | $430,150.12 | 38,234.00 |
| EQUITIES | AZBIL CORP | ELECTRIC APPLIANCE | Japan | $5,753,355.90 | $2,231,369.51 | 543,800.00 |
| EQUITIES | AZBIL CORP | ELECTRIC APPLIANCE | Japan | $1,160,780.82 | $0.00 | 109,715.67 |
| EQUITIES | AZELIS GROUP NV | BELGIUM | Belgium | $42,985.43 | $0.00 | 0.00 |
| EQUITIES | AZELIS GROUP NV | BELGIUM | Belgium | $591,411.51 | $0.00 | 55,636.08 |
| EQUITIES | AZELIS GROUP NV | BELGIUM | Belgium | $6,783.30 | $0.00 | 0.00 |
| EQUITIES | AZENTA INC | LIFE SCIENCES TOOL | United States | $2,501,572.48 | ($87,218.36) | 98,024.00 |
| EQUITIES | AZENTA INC | LIFE SCIENCES TOOL | United States | $493,480.24 | $262,649.26 | 19,337.00 |
| EQUITIES | AZIMUT HOLDING SPA | ITALY | Italy | $1,270,635.63 | $2,133.96 | 31,324.00 |
| EQUITIES | AZIMUT HOLDING SPA | ITALY | Italy | $4,059,998.06 | $1,716,214.31 | 100,088.00 |
| EQUITIES | AZIMUT HOLDING SPA | ITALY | Italy | $167,434.63 | $0.00 | 4,127.64 |
| EQUITIES | AZIMUT HOLDING SPA | ITALY | Italy | $1,491,461.66 | $0.00 | 36,767.84 |
| EQUITIES | AZIMUT HOLDING SPA | ITALY | Italy | $5,238,431.07 | $1,338,157.59 | 129,139.00 |
| EQUITIES | AZRIELI GROUP LTD | ISRAEL | Israel | $718,511.30 | $83,552.67 | 5,295.00 |
| EQUITIES | AZRIELI GROUP LTD | ISRAEL | Israel | $404,646.02 | $102,449.43 | 2,982.00 |
| EQUITIES | AZRIELI GROUP LTD | ISRAEL | Israel | $2,505.17 | $0.00 | 18.46 |
| EQUITIES | AZZ INC | BUILDING PRODUCTS | United States | $3,667,087.55 | $1,082,738.16 | 23,651.00 |
| EQUITIES | AZZ INC | BUILDING PRODUCTS | United States | $1,830,520.30 | $25,028.72 | 11,806.00 |
| EQUITIES | AZZ INC | BUILDING PRODUCTS | United States | $1,082,093.95 | $948,550.17 | 6,979.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | AZZ INC | BUILDING PRODUCTS | United States | $1,212,646.05 | $238,832.85 | 7,821.00 |
| EQUITIES | AZZ INC | BUILDING PRODUCTS | United States | $1,763,848.80 | $328,082.44 | 11,376.00 |
| EQUITIES | B&G FOODS INC | PACKAGED FOODS & | United States | $82,742.88 | ($183,190.14) | 20,305.00 |
| EQUITIES | B&M EUROPEAN VALUE RETA | UNITED KINGDOM CO | Jersey C I | $5,902,485.61 | ($2,053,036.68) | 2,212,516.00 |
| EQUITIES | B&M EUROPEAN VALUE RETA | UNITED KINGDOM CO | Jersey C I | $496,593.88 | $0.00 | 191,972.28 |
| EQUITIES | B2 IMPACT ASA | NORWAY | Norway | $622,436.55 | $161,678.51 | 254,468.00 |
| EQUITIES | B2GOLD CORP | CDN GOLD | Canada | $1,149,489.98 | $0.00 | 306,547.01 |
| EQUITIES | B2GOLD CORP | CDN GOLD | Canada | $2,171,872.42 | ($668,528.86) | 579,200.00 |
| EQUITIES | B3 SA - BRASIL BOLSA BALCA | BRAZIL | Brazil | $3,499,875.15 | ($863,816.06) | 1,231,300.00 |
| EQUITIES | B3 SA - BRASIL BOLSA BALCA | BRAZIL | Brazil | $10,780,624.95 | $1,684,077.39 | 3,756,533.00 |
| EQUITIES | B3 SA - BRASIL BOLSA BALCA | BRAZIL | Brazil | $6,747,827.13 | ($1,674,474.58) | 2,371,300.00 |
| EQUITIES | B3 SA - BRASIL BOLSA BALCA | BRAZIL | Brazil | $10,889,972.56 | $5,717,732.72 | 3,795,401.00 |
| EQUITIES | BABCOCK & WILCOX ENTERP | HEAVY ELECTRICAL E | United States | $3,372,593.10 | $1,371,132.19 | 239,191.00 |
| EQUITIES | BABCOCK & WILCOX ENTERP | HEAVY ELECTRICAL E | United States | $155,156.40 | ($6,715.74) | 11,004.00 |
| EQUITIES | BABCOCK & WILCOX ENTERP | HEAVY ELECTRICAL E | United States | $135,515.10 | ($13,750.44) | 9,611.00 |
| EQUITIES | BABCOCK & WILCOX ENTERP | HEAVY ELECTRICAL E | United States | $304,926.60 | ($209.77) | 21,626.00 |
| EQUITIES | BABCOCK INTERNATIONAL GI | UNITED KINGDOM CO | United Kingdom | $36,597,323.78 | ($1,992,135.00) | 2,897,016.00 |
| EQUITIES | BACHEM HOLDING AG | SWITZERLAND | Switzerland | $774,722.21 | $0.00 | 8,260.80 |
| EQUITIES | BACKBLAZE INC | INTERNET SVCS & INF | United States | $201,834.36 | $5,211.30 | 12,726.00 |
| EQUITIES | BACKBLAZE INC | INTERNET SVCS & INF | United States | $1,964,308.58 | $159,770.37 | 123,853.00 |
| EQUITIES | BACKBLAZE INC | INTERNET SVCS & INF | United States | $269,239.36 | $142,532.19 | 16,976.00 |
| EQUITIES | BADGER INFRASTRUCTURE | CDN CONSTRUCTION | Canada | $761,635.69 | $0.00 | 11,616.53 |
| EQUITIES | BADGER METER INC | ELECTRONIC EQUIP & | United States | $2,727,224.40 | $472,316.79 | 18,380.00 |
| EQUITIES | BADGER METER INC | ELECTRONIC EQUIP & | United States | $984,056.16 | $698,801.58 | 6,632.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $26,193,896.35 | $1,275,956.89 | 1,070,253.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $3,184,229.05 | ($346,186.40) | 130,104.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $4,184,672.77 | $2,306,817.26 | 170,981.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $31,280,674.35 | $13,225,133.73 | 1,278,093.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $4,828,816.88 | $593,721.13 | 197,300.00 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $14,824,467.48 | $0.00 | 605,710.74 |
| EQUITIES | BAE SYSTEMS PLC | UNITED KINGDOM CO | United Kingdom | $29,660.20 | $0.00 | 1,211.88 |
| EQUITIES | BAHNHOF AB | SWEDEN | Sweden | $532,586.08 | ($98,108.83) | 99,124.00 |
| EQUITIES | BAJAJ AUTO LTD | INDIA | India | $1,996,318.15 | $27,892.38 | 19,224.00 |
| EQUITIES | BAJAJ AUTO LTD | INDIA | India | $19,932,131.71 | $606,083.91 | 191,941.00 |
| EQUITIES | BAJAJ FINANCE LTD | INDIA | India | $5,540,823.92 | ($531,643.08) | 519,659.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BAJAJ FINANCE LTD | INDIA | India | $18,313,084.16 | $2,233,236.12 | 1,717,535.00 |
| EQUITIES | BAJAJ FINANCE LTD | INDIA | India | $12,949,768.25 | $1,828,457.20 | 1,214,524.00 |
| EQUITIES | BAJAJ FINANCE LTD | INDIA | India | $3,464,114.50 | $4,253,572.38 | 324,890.00 |
| EQUITIES | BAJAJ FINSERV LTD | INDIA | India | $910,891.80 | $577,557.38 | 48,404.00 |
| EQUITIES | BAJAJ HOUSING FINANCE LTI | INDIA | India | $594,700.06 | $134,118.10 | 643,355.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $2,948,715.00 | $314,902.04 | 53,130.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $12,798,966.00 | $3,461,576.03 | 230,612.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $19,274,206.50 | $5,979,019.31 | 347,283.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $13,316,059.50 | $4,045,121.06 | 239,929.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $3,305,913.00 | $1,047,912.05 | 59,566.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $2,949,825.00 | ($458,051.35) | 53,150.00 |
| EQUITIES | BAKER HUGHES CO | OIL & GAS EQUIP/SVC | United States | $3,633,529.50 | $904,192.74 | 65,469.00 |
| EQUITIES | BAKKAFROST P/F | NORWAY | Norway | $449,319.17 | $0.00 | 11,049.31 |
| EQUITIES | BAKKT INC | FINANCIAL EXNG & D/ | United States | $583,211.75 | ($92,597.00) | 74,675.00 |
| EQUITIES | BAKRIE TELECOM TBK PT | INDONESIA | Indonesia | $0.00 | ($250,559.32) | 9,152,500.00 |
| EQUITIES | BALCHEM CORP | SPECIALTY CHEMICAI | United States | $1,787,491.00 | ($3,491.40) | 10,580.00 |
| EQUITIES | BALCHEM CORP | SPECIALTY CHEMICAI | United States | $1,309,700.40 | $1,169,008.09 | 7,752.00 |
| EQUITIES | BALCHEM CORP | SPECIALTY CHEMICAI | United States | $1,727,006.90 | ($70,680.75) | 10,222.00 |
| EQUITIES | BALCHEM CORP | SPECIALTY CHEMICAI | United States | $2,203,276.95 | $1,176,276.94 | 13,041.00 |
| EQUITIES | BALDWIN INSURANCE GROUF | INSURANCE BROKER | United States | $457,149.42 | $21,011.62 | 17,199.00 |
| EQUITIES | BALFOUR BEATTY PLC | UNITED KINGDOM CO | United Kingdom | $3,780,091.49 | $1,005,113.52 | 324,327.00 |
| EQUITIES | BALFOUR BEATTY PLC | UNITED KINGDOM CO | United Kingdom | $1,351,484.37 | $0.00 | 117,378.50 |
| EQUITIES | BALFOUR BEATTY PLC | UNITED KINGDOM CO | United Kingdom | $7,425,247.90 | $1,483,776.48 | 636,443.00 |
| EQUITIES | BALFOUR BEATTY PLC | UNITED KINGDOM CO | United Kingdom | $2,346,932.79 | $0.00 | 203,834.74 |
| EQUITIES | BALFOUR BEATTY PLC | UNITED KINGDOM CO | United Kingdom | $5,021,744.84 | $3,097,820.48 | 430,864.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $17,638,732.80 | ($2,590,420.88) | 282,672.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $214,344.00 | $47,662.01 | 3,435.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $4,937,400.00 | $3,456,474.30 | 79,125.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $5,806,944.00 | $3,446,075.05 | 93,060.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $197,808.00 | $14,835.60 | 3,170.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $4,256,366.40 | $771,495.27 | 68,211.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $796,473.60 | $319,903.32 | 12,764.00 |
| EQUITIES | BALL CORP | MTL, GLS & PLASTC C | United States | $1,872,561.60 | $126,037.80 | 30,009.00 |
| EQUITIES | BALLARD POWER SYSTEMS II | CDN ELECTRIC COMF | Canada | $1,024,198.10 | ($129,012.10) | 263,290.00 |
| EQUITIES | BALLARD POWER SYSTEMS II | CDN ELECTRIC COMF | Canada | $1,234,464.27 | ($204,826.33) | 317,343.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BALLARD POWER SYSTEMS II | CDN ELECTRIC COMF | Canada | $290,922.42 | $0.00 | 74,637.60 |
| EQUITIES | BALLARD POWER SYSTEMS II | CDN ELECTRIC COMF | Canada | $943,118.84 | ($83,655.71) | 241,962.00 |
| EQUITIES | BALOISE HOLDING AG | SWITZERLAND | Switzerland | $7,264.55 | $0.00 | 0.00 |
| EQUITIES | BALOISE HOLDING AG | SWITZERLAND | Switzerland | $4,973.07 | $0.00 | 0.00 |
| EQUITIES | BALTIC CLASSIFIEDS GROUP | UNITED KINGDOM CO | Lithuania | $407,128.91 | $0.00 | 163,073.34 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $219,864.45 | $35,282.09 | 10,699.00 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $3,557,091.48 | $580,355.00 | 173,032.00 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $221,256.90 | ($3,357.30) | 10,830.00 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $952,451.40 | ($828,754.04) | 46,348.00 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $1,028,369.46 | $7,978.21 | 50,258.00 |
| EQUITIES | BANC OF CALIFORNIA INC | REGIONAL BANKS | United States | $2,824,494.75 | $486,119.09 | 137,445.00 |
| EQUITIES | BANCA GENERALI SPA | ITALY | Italy | $1,147,126.91 | $0.00 | 15,388.75 |
| EQUITIES | BANCA IFIS SPA | ITALY | Italy | $2,073,114.05 | ($1,072,423.21) | 142,665.00 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $3,013,029.95 | $557,934.21 | 121,000.00 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $99,604.30 | $22,473.78 | 4,000.00 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $392,665.04 | $121,664.05 | 15,769.00 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $150,847.61 | $0.00 | 6,057.87 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $2,121.76 | $0.00 | 85.21 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $6,202,135.40 | $3,703,984.67 | 249,071.00 |
| EQUITIES | BANCA MEDIOLANUM SPA | ITALY | Italy | $9,885,253.26 | $3,517,276.78 | 396,981.00 |
| EQUITIES | BANCA MONTE DEI PASCHI DI | ITALY | Italy | $2,890,322.77 | $486,361.97 | 232,700.00 |
| EQUITIES | BANCA MONTE DEI PASCHI DI | ITALY | Italy | $893,056.33 | $223,389.52 | 71,900.00 |
| EQUITIES | BANCA MONTE DEI PASCHI DI | ITALY | Italy | $1,384,908.03 | $346,983.45 | 111,499.00 |
| EQUITIES | BANCA MONTE DEI PASCHI DI | ITALY | Italy | $9,739.56 | $0.00 | 784.13 |
| EQUITIES | BANCA TRANSILVANIA SA | ROMANIA | Romania | $2,328,889.11 | $181,991.78 | 275,031.00 |
| EQUITIES | BANCFIRST CORP | REGIONAL BANKS | United States | $627,750.88 | $354,188.31 | 5,624.00 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $28,528,105.68 | $9,639,769.70 | 1,140,943.00 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $8,176,348.52 | $5,458,883.33 | 327,002.00 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $69,993,916.07 | $48,339,061.44 | 2,799,312.00 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $9,404,118.51 | $4,102,616.34 | 376,105.00 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $12,556,164.03 | $0.00 | 502,626.55 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $57,654.05 | $0.00 | 2,307.91 |
| EQUITIES | BANCO BILBAO VIZCAYA ARG | SPAIN | Spain | $25,976,850.51 | $10,408,898.28 | 1,038,909.00 |
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $2,040,208.56 | $226,571.88 | 118,100.00 |
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $746,291.36 | $426,526.38 | 43,200.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $825,982.15 | $210,788.65 | 47,813.00 |
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $1,334,134.01 | $509,732.04 | 77,228.00 |
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $54,145.58 | $0.00 | 3,134.28 |
| EQUITIES | BANCO BPM SPA | ITALY | Italy | $8,133.03 | $0.00 | 470.79 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $59,597.10 | $0.00 | 0.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $609,556.74 | ($398,277.36) | 193,354.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $15,490,387.29 | $3,135,264.33 | 4,289,748.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $12,878,725.35 | $3,498,439.19 | 3,627,262.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $28,658.90 | $0.00 | 0.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $2,674,849.27 | $384,831.21 | 719,061.00 |
| EQUITIES | BANCO BRADESCO SA | BRAZIL | Brazil | $64,977.05 | $0.00 | 0.00 |
| EQUITIES | BANCO BTG PACTUAL SA | BRAZIL | Brazil | $7,061,770.61 | $1,606,319.41 | 675,751.00 |
| EQUITIES | BANCO BTG PACTUAL SA | BRAZIL | Brazil | $15,599,660.71 | $4,984,744.46 | 1,492,754.00 |
| EQUITIES | BANCO BTG PACTUAL SA | BRAZIL | Brazil | $13,355,426.53 | $1,933,020.80 | 1,278,000.00 |
| EQUITIES | BANCO COMERCIAL PORTUGI | PORTUGAL | Portugal | $2,986,924.99 | $536,593.46 | 2,524,200.00 |
| EQUITIES | BANCO COMERCIAL PORTUGI | PORTUGAL | Portugal | $47,332.62 | $6,523.66 | 40,000.00 |
| EQUITIES | BANCO COMERCIAL PORTUGI | PORTUGAL | Portugal | $4,138.44 | $0.00 | 3,497.37 |
| EQUITIES | BANCO COMERCIAL PORTUGI | PORTUGAL | Portugal | $4,914,890.29 | $2,278,822.49 | 4,153,491.00 |
| EQUITIES | BANCO DE CHILE | CHILE | Chile | $145,116.25 | $25,801.02 | 741,335.00 |
| EQUITIES | BANCO DE CHILE | CHILE | Chile | $5,588,785.42 | $538,962.52 | 28,550,642.00 |
| EQUITIES | BANCO DE CREDITO E INVERS | CHILE | Chile | $154,362.79 | $83,903.61 | 2,350.00 |
| EQUITIES | BANCO DE SABADELL SA | SPAIN | Spain | $719,880.81 | $193,551.59 | 203,179.00 |
| EQUITIES | BANCO DE SABADELL SA | SPAIN | Spain | $1,585,623.41 | ($66,349.39) | 447,526.00 |
| EQUITIES | BANCO DE SABADELL SA | SPAIN | Spain | $1,134,315.66 | $195,217.75 | 320,149.00 |
| EQUITIES | BANCO DE SABADELL SA | SPAIN | Spain | $6,934.06 | $0.00 | 1,957.06 |
| EQUITIES | BANCO DEL BAJIO SA | MEXICO | Mexico | $2,364,225.24 | $402,725.90 | 730,925.00 |
| EQUITIES | BANCO DO ESTADO DO RIO G | BRAZIL | Brazil | $410,558.06 | $75,220.12 | 153,100.00 |
| EQUITIES | BANCO DO ESTADO DO RIO G | BRAZIL | Brazil | $1,172,410.09 | ($20,272.38) | 437,200.00 |
| EQUITIES | BANCO ITAU CHILE SA | CHILE | Chile | $1,310,831.80 | $468,515.85 | 64,300.00 |
| EQUITIES | BANCO ITAU CHILE SA | CHILE | Chile | $48,928.89 | $16,735.20 | 2,100.00 |
| EQUITIES | BANCO MACRO SA | ARGENTINA | Argentina | $1,695,045.13 | $1,304,379.64 | 18,307.00 |
| EQUITIES | BANCO SANTANDER CHILE | CHILE | Chile | $298,244.89 | $69,617.84 | 3,642,518.00 |
| EQUITIES | BANCO SANTANDER CHILE | CHILE | Chile | $305,096.45 | $86,661.73 | 9,265.00 |
| EQUITIES | BANCO SANTANDER CHILE | CHILE | Chile | $4,676,982.04 | $1,655,849.27 | 142,028.00 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $776,673.68 | $341,739.86 | 56,217.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $11,248,125.37 | $6,963,096.71 | 814,159.00 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $52,029,330.49 | $17,421,751.64 | 3,765,974.00 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $36,553,799.74 | $5,737,750.76 | 2,645,828.00 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $13,717,186.97 | $6,668,154.81 | 992,874.00 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $44,444,329.45 | $0.00 | 3,297,057.08 |
| EQUITIES | BANCO SANTANDER SA | SPAIN | Spain | $79,192.05 | $0.00 | 5,874.78 |
| EQUITIES | BANCORP INC/THE | REGIONAL BANKS | United States | $946,239.84 | $798,731.91 | 15,106.00 |
| EQUITIES | BANDAI NAMCO HOLDINGS IN | OTHER PRODUCTS | Japan | $745,042.36 | $227,334.09 | 32,000.00 |
| EQUITIES | BANDAI NAMCO HOLDINGS IN | OTHER PRODUCTS | Japan | $849,418.13 | ($103,205.63) | 36,483.00 |
| EQUITIES | BANDAI NAMCO HOLDINGS IN | OTHER PRODUCTS | Japan | $4,857.39 | $0.00 | 208.63 |
| EQUITIES | BANDHAN BANK LTD | INDIA | India | $10,151,590.32 | $1,768,598.22 | 4,706,322.00 |
| EQUITIES | BANDHAN BANK LTD | INDIA | India | $92,652.27 | $319.71 | 42,954.00 |
| EQUITIES | BANDO CHEMICAL INDUSTRIE | RUBBER PRODUCTS | Japan | $201,967.10 | $180,844.09 | 14,900.00 |
| EQUITIES | BANDWIDTH INC | ALTERNATIVE CARRIE | United States | $424,363.20 | ($58,240.53) | 6,704.00 |
| EQUITIES | BANDWIDTH INC | ALTERNATIVE CARRIE | United States | $1,351,138.50 | $1,026,975.23 | 21,345.00 |
| EQUITIES | BANG & OLUFSEN A/S | DENMARK | Denmark | $11,559.88 | ($2,507.91) | 8,342.00 |
| EQUITIES | BANGCHAK CORP PCL | THAILAND | Thailand | $2,103,014.71 | $267,358.93 | 2,054,800.00 |
| EQUITIES | BANGKOK BANK PCL | THAILAND | Thailand | $1,751,746.67 | $242,104.24 | 324,200.00 |
| EQUITIES | BANGKOK BANK PCL | THAILAND | Thailand | $5,532,969.12 | $904,263.01 | 1,024,000.00 |
| EQUITIES | BANGKOK LIFE ASSURANCE F | THAILAND | Thailand | $1,189,849.95 | $261,416.31 | 1,600,300.00 |
| EQUITIES | BANK AL-JAZIRA | SAUDI ARABIA | Saudi Arabia | $439,358.10 | ($28,359.55) | 142,184.00 |
| EQUITIES | BANK AL-JAZIRA | SAUDI ARABIA | Saudi Arabia | $1,040,805.66 | $136.40 | 336,823.00 |
| EQUITIES | BANK CENTRAL ASIA TBK PT | INDONESIA | Indonesia | $3,233,689.29 | ($1,524,611.46) | 10,417,800.00 |
| EQUITIES | BANK CENTRAL ASIA TBK PT | INDONESIA | Indonesia | $6,158,188.74 | $868,585.17 | 19,839,500.00 |
| EQUITIES | BANK CIMB NIAGA TBK PT | INDONESIA | Indonesia | $119,442.51 | $27,472.85 | 1,373,407.00 |
| EQUITIES | BANK DANAMON INDONESIA T | INDONESIA | Indonesia | $108,178.73 | $40,087.39 | 515,800.00 |
| EQUITIES | BANK HANDLOWY W WARSZA | POLAND | Poland | $432,496.60 | $31,600.16 | 13,161.00 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $1,359,391.66 | $737,059.10 | 59,050.00 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $11,226,111.90 | $205,693.46 | 487,646.00 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $1,990,259.90 | $378,474.73 | 86,454.00 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $3,584,181.32 | $0.00 | 155,691.82 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $11,484.94 | $0.00 | 498.89 |
| EQUITIES | BANK HAPOALIM BM | ISRAEL | Israel | $6,960,591.79 | ($1,056,670.58) | 302,358.00 |
| EQUITIES | BANK ISLAM MALAYSIA BHD | MALAYSIA | Malaysia | $23,392.93 | ($4,061.31) | 45,206.00 |
| EQUITIES | BANK ISLAM MALAYSIA BHD | MALAYSIA | Malaysia | $248,956.71 | ($36,910.82) | 481,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $1,723,980.99 | ($158,951.87) | 77,206.00 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $1,402,791.67 | $825,584.64 | 62,822.00 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $1,139,034.15 | $11,792.24 | 51,010.00 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $2,291,376.75 | $448,825.88 | 102,616.00 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $2,638,531.87 | $0.00 | 118,162.97 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $13,363.16 | $0.00 | 598.45 |
| EQUITIES | BANK LEUMI LE-ISRAEL BM | ISRAEL | Israel | $4,814,289.39 | ($713,183.84) | 215,601.00 |
| EQUITIES | BANK MANDIRI PERSERO TBK | INDONESIA | Indonesia | $2,558,616.24 | ($640,604.11) | 11,882,700.00 |
| EQUITIES | BANK MILLENNIUM SA | POLAND | Poland | $886,351.83 | $6,457.28 | 170,374.00 |
| EQUITIES | BANK NEGARA INDONESIA PE | INDONESIA | Indonesia | $1,114,793.14 | ($422,264.86) | 6,307,800.00 |
| EQUITIES | BANK NEGARA INDONESIA PE | INDONESIA | Indonesia | $9,158,824.98 | ($1,847,955.25) | 51,823,100.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $10,515,659.00 | $1,308,651.28 | 184,550.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $6,433,497.84 | $590,609.34 | 112,908.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $87,268,174.84 | $50,054,592.35 | 1,531,558.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $124,338,736.06 | $57,611,316.63 | 2,182,147.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $89,237,916.46 | $49,609,960.17 | 1,566,127.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $11,996,512.22 | $276,341.76 | 210,539.00 |
| EQUITIES | BANK OF AMERICA CORP | DIVERSIFIED BANKS | United States | $24,628,807.28 | $15,989,311.63 | 432,236.00 |
| EQUITIES | BANK OF BARODA | INDIA | India | $2,504,304.71 | $224,838.35 | 850,063.00 |
| EQUITIES | BANK OF BARODA | INDIA | India | $3,213,524.28 | $323,998.54 | 1,090,801.00 |
| EQUITIES | BANK OF EAST ASIA LTD/THE | HONG KONG | Hong Kong | $207,074.43 | ($23,603.56) | 129,600.00 |
| EQUITIES | BANK OF EAST ASIA LTD/THE | HONG KONG | Hong Kong | $290,626.40 | $0.00 | 181,891.60 |
| EQUITIES | BANK OF HAWAII CORP | REGIONAL BANKS | United States | $300,127.67 | $93,130.13 | 3,683.00 |
| EQUITIES | BANK OF HAWAII CORP | REGIONAL BANKS | United States | $1,397,064.56 | $129,658.05 | 17,144.00 |
| EQUITIES | BANK OF INDIA | INDIA | India | $948,609.89 | ($59,951.58) | 639,560.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $72,317.94 | $0.00 | 0.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $14,741,006.84 | $9,339,867.31 | 739,936.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $976,178.12 | $483,313.93 | 49,000.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $1,191,368.52 | $111,764.58 | 59,550.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $1,343,998.06 | $495,040.88 | 67,463.00 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $7,850.61 | $0.00 | 394.07 |
| EQUITIES | BANK OF IRELAND GROUP PL | IRELAND | Ireland | $19,068,143.19 | $11,320,148.32 | 951,000.00 |
| EQUITIES | BANK OF IWATE LTD/THE | BANKS | Japan | $392,278.14 | $318,559.59 | 31,100.00 |
| EQUITIES | BANK OF MARIN BANCORP | REGIONAL BANKS | United States | $124,317.60 | $54,249.68 | 4,488.00 |
| EQUITIES | BANK OF MONTREAL | CDN DIVERSIFIED BAI | Canada | $9,529,788.75 | $5,781,285.99 | 53,937.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BANK OF MONTREAL | CDN DIVERSIFIED BAI | Canada | $6,938,368.92 | $2,890,588.06 | 39,270.00 |
| EQUITIES | BANK OF MONTREAL | CDN DIVERSIFIED BAI | Canada | $7,777,616.49 | $3,290,041.50 | 44,020.00 |
| EQUITIES | BANK OF MONTREAL | CDN DIVERSIFIED BAI | Canada | $17,750,602.30 | $0.00 | 100,465.42 |
| EQUITIES | BANK OF MONTREAL | CDN DIVERSIFIED BAI | Canada | $50,686.99 | $0.00 | 286.88 |
| EQUITIES | BANK OF NAGOYA LTD/THE | BANKS | Japan | $398,629.28 | $0.00 | 10,789.10 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $3,391,972.16 | $924,773.64 | 23,456.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $22,777,810.32 | $17,987,424.74 | 157,512.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $34,037,144.92 | $26,179,925.58 | 235,372.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $24,516,311.74 | $17,358,145.00 | 169,534.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $8,962,783.19 | $2,690,013.61 | 61,979.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $2,548,028.20 | $30,223.59 | 17,620.00 |
| EQUITIES | BANK OF NEW YORK MELLON | ASSET MGMT & CUST | United States | $6,220,254.54 | $3,747,543.15 | 43,014.00 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $7,539,910.01 | $3,366,908.78 | 86,779.00 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $34,929,005.22 | $10,201,342.97 | 402,008.00 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $6,941,089.33 | $2,869,109.27 | 79,887.00 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $18,918,772.50 | $0.00 | 217,741.72 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $44,628.41 | $0.00 | 513.64 |
| EQUITIES | BANK OF NOVA SCOTIA | CDN DIVERSIFIED BAI | Canada | $60,212,236.13 | $16,277,603.66 | 693,000.00 |
| EQUITIES | BANK OF NOVA SCOTIA/THE | CDN DIVERSIFIED BAI | Canada | $7,796,582.04 | $3,306,111.50 | 89,781.00 |
| EQUITIES | BANK OF NT BUTTERFIELD & | DIVERSIFIED BANKS | Bermuda | $851,564.00 | $192,931.47 | 14,312.00 |
| EQUITIES | BANK OF NT BUTTERFIELD & | DIVERSIFIED BANKS | Bermuda | $338,971.50 | $82,243.90 | 5,697.00 |
| EQUITIES | BANK OF QUEENSLAND LTD | AUSTRALIA | Australia | $338,459.91 | $6,835.34 | 77,423.00 |
| EQUITIES | BANK OF QUEENSLAND LTD | AUSTRALIA | Australia | $626,221.08 | $0.00 | 143,247.57 |
| EQUITIES | BANK OF SAGA LTD/THE | BANKS | Japan | $51,881.25 | $29,364.15 | 1,600.00 |
| EQUITIES | BANK OZK | REGIONAL BANKS | United States | $73,290.63 | $377.17 | 1,407.00 |
| EQUITIES | BANK OZK | REGIONAL BANKS | United States | $1,613,800.29 | $1,213,963.35 | 30,981.00 |
| EQUITIES | BANK OZK | REGIONAL BANKS | United States | $2,590,904.51 | $809,861.84 | 49,739.00 |
| EQUITIES | BANK OZK | REGIONAL BANKS | United States | $1,355,538.07 | $295,510.04 | 26,023.00 |
| EQUITIES | BANK PEMBANGUNAN DAERA | INDONESIA | Indonesia | $170,275.26 | ($41,804.94) | 6,028,800.00 |
| EQUITIES | BANK POLSKA KASA OPIEKI S | POLAND | Poland | $413,852.96 | $120,529.35 | 6,799.00 |
| EQUITIES | BANK POLSKA KASA OPIEKI S | POLAND | Poland | $6,727,986.70 | $1,348,039.99 | 110,531.00 |
| EQUITIES | BANK POLSKA KASA OPIEKI S | POLAND | Poland | $4,182,416.64 | $936,347.44 | 68,711.00 |
| EQUITIES | BANK POLSKA KASA OPIEKI S | POLAND | Poland | $3,002,336.14 | ($162,615.83) | 49,324.00 |
| EQUITIES | BANK RAKYAT INDONESIA PE | INDONESIA | Indonesia | $514,526.86 | ($477,836.37) | 3,369,893.00 |
| EQUITIES | BANK RAKYAT INDONESIA PE | INDONESIA | Indonesia | $3,183,938.31 | ($2,351,872.49) | 20,853,200.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BANK TABUNGAN NEGARA PE | INDONESIA | Indonesia | $131,531.47 | ($10,398.98) | 2,138,000.00 |
| EQUITIES | BANKINTER SA | SPAIN | Spain | $1,796,374.46 | $47,832.53 | 107,100.00 |
| EQUITIES | BANKINTER SA | SPAIN | Spain | $249,915.78 | $15,697.52 | 14,900.00 |
| EQUITIES | BANKINTER SA | SPAIN | Spain | $746,392.75 | $166,614.85 | 44,500.00 |
| EQUITIES | BANKINTER SA | SPAIN | Spain | $4,348.80 | $0.00 | 259.82 |
| EQUITIES | BANKUNITED INC | REGIONAL BANKS | United States | $1,029,126.45 | $439,615.58 | 21,241.00 |
| EQUITIES | BANKUNITED INC | REGIONAL BANKS | United States | $317,395.95 | $34,447.40 | 6,551.00 |
| EQUITIES | BANKUNITED INC | REGIONAL BANKS | United States | $2,752,832.10 | $534,956.92 | 56,818.00 |
| EQUITIES | BANKUNITED INC | REGIONAL BANKS | United States | $2,024,725.50 | $111,690.88 | 41,790.00 |
| EQUITIES | BANKUNITED INC | REGIONAL BANKS | United States | $232,366.20 | ($239.80) | 4,796.00 |
| EQUITIES | BANKWELL FINANCIAL GROUI | REGIONAL BANKS | United States | $3,344,637.50 | $1,665,734.76 | 56,930.00 |
| EQUITIES | BANNER CORP | REGIONAL BANKS | United States | $617,294.04 | $290,075.26 | 9,291.00 |
| EQUITIES | BANNER CORP | REGIONAL BANKS | United States | $1,971,806.32 | $223,597.10 | 29,678.00 |
| EQUITIES | BANPU PCL | THAILAND | Thailand | $530,937.83 | ($23,436.03) | 3,266,300.00 |
| EQUITIES | BANQUE CANTONALE VAUDO | SWITZERLAND | Switzerland | $462,336.33 | $110,732.89 | 3,070.00 |
| EQUITIES | BANQUE CANTONALE VAUDO | SWITZERLAND | Switzerland | $231,138.41 | $45,753.54 | 1,540.00 |
| EQUITIES | BANQUE CANTONALE VAUDO | SWITZERLAND | Switzerland | $1,830.18 | $0.00 | 12.47 |
| EQUITIES | BANQUE NATIONALE DE BELG | BELGIUM | Belgium | $1,513.45 | $0.00 | 0.00 |
| EQUITIES | BANQUE SAUDI FRANSI | SAUDI ARABIA | Saudi Arabia | $2,765,888.96 | $242,155.42 | 535,670.00 |
| EQUITIES | BANQUE SAUDI FRANSI | SAUDI ARABIA | Saudi Arabia | $3,235,331.58 | $427,518.55 | 626,587.00 |
| EQUITIES | BAR HARBOR BANKSHARES | REGIONAL BANKS | United States | $160,857.60 | $52,109.42 | 4,260.00 |
| EQUITIES | BARAMULTI SUKSESSARANA | INDONESIA | Indonesia | $136,921.85 | ($12,603.09) | 559,991.00 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $21,573,091.37 | $12,869,944.00 | 3,208,444.00 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $5,046,611.38 | $3,273,263.97 | 750,554.00 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $31,591,887.87 | $15,538,100.41 | 4,698,483.00 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $6,626,816.64 | $2,525,512.46 | 985,569.00 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $31,372,064.60 | $0.00 | 4,665,823.58 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $38,272.24 | $0.00 | 5,650.13 |
| EQUITIES | BARCLAYS PLC | UNITED KINGDOM CO | United Kingdom | $24,080,016.86 | $12,549,495.72 | 896,501.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $207,756.77 | ($122,823.85) | 21,241.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $16,514.32 | $0.00 | 0.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $147,170.16 | $0.00 | 0.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $245,025.69 | $0.00 | 25,544.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $24,336.13 | ($9,511.28) | 2,293.00 |
| EQUITIES | BARCO NV | BELGIUM | Belgium | $77,950.52 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BARCO NV | BELGIUM | Belgium | $33,233.88 | $0.00 | 0.00 |
| EQUITIES | BARRATT REDROW PLC | UNITED KINGDOM CO | United Kingdom | $6,594,786.90 | ($4,868,612.99) | 1,767,613.00 |
| EQUITIES | BARRATT REDROW PLC | UNITED KINGDOM CO | United Kingdom | $73,078.78 | $0.00 | 19,587.44 |
| EQUITIES | BARRATT REDROW PLC | UNITED KINGDOM CO | United Kingdom | $602,845.94 | $0.00 | 161,581.91 |
| EQUITIES | BARRATT REDROW PLC | UNITED KINGDOM CO | United Kingdom | $3,999,263.37 | ($3,381,734.28) | 1,071,930.00 |
| EQUITIES | BARRETT BUSINESS SERVICE | HUMAN RESOURCE & | United States | $421,764.48 | ($15,390.74) | 11,874.00 |
| EQUITIES | BARRICK MINING CORP | CDN GOLD | Canada | $253,583.92 | $29,175.91 | 6,904.00 |
| EQUITIES | BARRICK MINING CORP | CDN GOLD | Canada | $3,713,521.09 | $2,010,041.19 | 101,027.00 |
| EQUITIES | BARRICK MINING CORP | CDN GOLD | Canada | $4,140,020.79 | $2,202,541.15 | 112,630.00 |
| EQUITIES | BARRICK MINING CORP | CDN GOLD | Canada | $22,462,128.62 | $0.00 | 611,086.35 |
| EQUITIES | BARRICK MINING CORP | CDN GOLD | Canada | $25,658.24 | $0.00 | 698.04 |
| EQUITIES | BARRY CALLEBAUT AG | SWITZERLAND | Switzerland | $440,558.17 | ($50,202.66) | 310.00 |
| EQUITIES | BARRY CALLEBAUT AG | SWITZERLAND | Switzerland | $330,190.35 | $61,690.46 | 235.00 |
| EQUITIES | BARRY CALLEBAUT AG | SWITZERLAND | Switzerland | $1,996.97 | $0.00 | 1.44 |
| EQUITIES | BARRY CALLEBAUT AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | BARWA REAL ESTATE CO | QATAR | Qatar | $1,018,864.05 | $15,960.32 | 1,571,900.00 |
| EQUITIES | BARWA REAL ESTATE CO | QATAR | Qatar | $767,912.63 | ($185,885.52) | 1,184,733.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $84,940.59 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $1,077,977.43 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $136,351.28 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $59,973.21 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $3,274,863.92 | ($883,684.49) | 52,647.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $94,002.86 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $76,706.39 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $11,006,993.92 | ($2,821,940.99) | 181,662.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $3,307,178.29 | $207,003.07 | 60,645.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $1,396,946.82 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $168,837.03 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $2,895,652.06 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $3,410,188.38 | $0.00 | 63,761.38 |
| EQUITIES | BASF SE | GERMANY | Germany | $18,791.42 | $0.00 | 351.35 |
| EQUITIES | BASF SE | GERMANY | Germany | $171,346.40 | $0.00 | 0.00 |
| EQUITIES | BASF SE | GERMANY | Germany | $1,209,539.24 | $0.00 | 0.00 |
| EQUITIES | BASIC-FIT NV | NETHERLANDS | Netherlands | $242,637.99 | $18,774.08 | 6,510.00 |
| EQUITIES | BASIC-FIT NV | NETHERLANDS | Netherlands | $725,070.79 | $0.00 | 19,453.71 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BASILEA PHARMACEUTICA AC | SWITZERLAND | Switzerland | $3,323,225.69 | $300,970.38 | 50,200.00 |
| EQUITIES | BASILEA PHARMACEUTICA AC | SWITZERLAND | Switzerland | $509,522.98 | $0.00 | 7,696.76 |
| EQUITIES | BASLER AG | GERMANY | Germany | $116,596.59 | $10,012.58 | 3,610.00 |
| EQUITIES | BATH & BODY WORKS INC | OTHER SPECIALTY RI | United States | $1,368,139.50 | $302,612.40 | 59,150.00 |
| EQUITIES | BATH & BODY WORKS INC | OTHER SPECIALTY RI | United States | $1,725,960.60 | $85,653.29 | 74,620.00 |
| EQUITIES | BATH & BODY WORKS INC | OTHER SPECIALTY RI | United States | $4,012,361.10 | $180,565.66 | 173,470.00 |
| EQUITIES | BATH & BODY WORKS INC | OTHER SPECIALTY RI | United States | $56,899.80 | $6,322.20 | 2,460.00 |
| EQUITIES | BATH & BODY WORKS INC | OTHER SPECIALTY RI | United States | $1,150,902.54 | ($1,472,976.43) | 49,758.00 |
| EQUITIES | BAUER AG | GERMANY | Germany | $1,304.99 | $0.00 | 0.00 |
| EQUITIES | BAUER AG | GERMANY | Germany | $367.82 | $0.00 | 0.00 |
| EQUITIES | BAUSCH HEALTH COS INC | CDN PHARMACEUTIC | Canada | $1,507,534.84 | ($248,027.38) | 305,788.00 |
| EQUITIES | BAUSCH HEALTH COS INC | CDN PHARMACEUTIC | United States | $418,301.31 | $0.00 | 84,901.52 |
| EQUITIES | BAVARIAN NORDIC A/S | DENMARK | Denmark | $3,522,410.17 | ($122,536.74) | 126,051.00 |
| EQUITIES | BAVARIAN NORDIC A/S | DENMARK | Denmark | $440,513.72 | $0.00 | 15,763.99 |
| EQUITIES | BAVARIAN NORDIC A/S | DENMARK | Denmark | $170,963.38 | ($14,443.03) | 6,118.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $1,906,985.30 | $360,152.40 | 9,511.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $5,227,528.69 | $2,809,506.67 | 26,037.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $5,203,751.56 | $4,209,812.44 | 25,920.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $5,161,026.99 | $3,258,660.55 | 25,693.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $853,704.97 | $165,109.72 | 4,250.00 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $5,987.46 | $0.00 | 29.87 |
| EQUITIES | BAWAG GROUP AG | AUSTRIA | Austria | $5,407,918.13 | $3,959,855.46 | 26,937.00 |
| EQUITIES | BAWAN CO | SAUDI ARABIA | Saudi Arabia | $231,683.17 | ($15,389.76) | 21,600.00 |
| EQUITIES | BAXTER INTERNATIONAL INC | HEALTH CARE EQUIPI | United States | $3,090,205.08 | ($755,612.89) | 144,876.00 |
| EQUITIES | BAXTER INTERNATIONAL INC | HEALTH CARE EQUIPI | United States | $3,824,788.95 | ($1,418,368.38) | 179,315.00 |
| EQUITIES | BAXTER INTERNATIONAL INC | HEALTH CARE EQUIPI | United States | $129,199.20 | $8,665.80 | 6,060.00 |
| EQUITIES | BAXTER INTERNATIONAL INC | HEALTH CARE EQUIPI | United States | $2,287,704.51 | ($3,264,572.50) | 107,247.00 |
| EQUITIES | BAYCOM CORP | REGIONAL BANKS | United States | $111,220.00 | $51,864.11 | 3,350.00 |
| EQUITIES | BAYCURRENT INC | SERVICES | Japan | $1,364,132.35 | $0.00 | 36,730.55 |
| EQUITIES | BAYCURRENT INC | SERVICES | Japan | $4,452,954.64 | $599,206.06 | 119,900.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $2,337.02 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $90,132.43 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $320,749.96 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $106,257.65 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $44,306.06 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BAYER AG | GERMANY | Germany | $3,553,331.28 | ($1,375,558.95) | 59,159.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $51,767.41 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $104,301.77 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $206,159.22 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $3,664,053.02 | $1,845,258.52 | 66,141.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $1,174,610.98 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $1,915,346.64 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $1,181,362.88 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $502,089.64 | $0.00 | 0.00 |
| EQUITIES | BAYER AG | GERMANY | Germany | $21,624.99 | $0.00 | 386.17 |
| EQUITIES | BAYER AG | GERMANY | Germany | $292,752.92 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $48,366.92 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $9,588.58 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $1,667,952.61 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $68,223.76 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $1,551,105.49 | ($570,432.67) | 19,945.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $769,839.74 | ($150,183.73) | 10,641.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $82,819.15 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $1,806,687.35 | ($229,736.78) | 15,902.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $573,850.07 | ($65,636.06) | 4,623.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $1,155,751.26 | ($385,367.95) | 17,075.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $199,223.65 | ($50,689.68) | 2,890.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $566,965.39 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $97,906.13 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $3,916,084.33 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $67,884.92 | $0.00 | 0.00 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $7,223.16 | $0.00 | 109.62 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $1,410.96 | $0.00 | 21.48 |
| EQUITIES | BAYERISCHE MOTOREN WER | GERMANY | Germany | $225,255.02 | $0.00 | 0.00 |
| EQUITIES | BAYTEX ENERGY CORP | CDN OIL & GAS EXPL | Canada | $1,899,164.07 | $79,027.41 | 471,514.00 |
| EQUITIES | BAYTEX ENERGY CORP | CDN OIL & GAS EXPL | Canada | $741,082.13 | $0.00 | 184,780.86 |
| EQUITIES | BAYWA AG | GERMANY | Germany | $11,835.99 | $0.00 | 0.00 |
| EQUITIES | BAYWA AG | GERMANY | Germany | $1,682.08 | $0.00 | 0.00 |
| EQUITIES | BB SEGURIDADE PARTICIPAC | BRAZIL | Brazil | $1,970,627.23 | $230,907.33 | 260,400.00 |
| EQUITIES | BBB FOODS INC | MEXICO | British Virgin Islands | $7,970,012.55 | $3,064,944.03 | 191,265.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BCE INC | CDN INTEGRATED TE | Canada | $1,502,701.09 | ($213,381.15) | 68,800.00 |
| EQUITIES | BCE INC | CDN INTEGRATED TE | Canada | $126,178.84 | ($64,258.63) | 5,777.00 |
| EQUITIES | BCE INC | CDN INTEGRATED TE | Canada | $414,334.88 | ($32,433.37) | 18,970.00 |
| EQUITIES | BCE INC | CDN INTEGRATED TE | Canada | $2,785.99 | $0.00 | 129.38 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $1,872,840.14 | $58,011.96 | 5,700.00 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $1,578,467.07 | $926,339.00 | 4,800.00 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $1,590,416.89 | $884,061.66 | 4,838.00 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $1,733,597.89 | $0.00 | 5,281.47 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $3,701,578.61 | ($31,625.81) | 11,277.00 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $9,637.46 | $0.00 | 29.36 |
| EQUITIES | BE SEMICONDUCTOR INDUST | NETHERLANDS | Netherlands | $4,640,081.98 | $574,826.88 | 14,135.00 |
| EQUITIES | BEACH ENERGY LTD | AUSTRALIA | Australia | $296,303.78 | $0.00 | 489,467.55 |
| EQUITIES | BEACON FINANCIAL CORP | REGIONAL BANKS | United States | $702,116.10 | $79,262.26 | 23,058.00 |
| EQUITIES | BEAM THERAPEUTICS INC | BIOTECHNOLOGY | United States | $876,773.04 | ($491,588.19) | 25,547.00 |
| EQUITIES | BEAM THERAPEUTICS INC | BIOTECHNOLOGY | United States | $444,821.52 | $128,470.73 | 12,961.00 |
| EQUITIES | BEAZER HOMES USA INC | HOMEBUILDING | United States | $205,354.05 | ($79,752.59) | 7,321.00 |
| EQUITIES | BEAZLEY PLC | UNITED KINGDOM CO | United Kingdom | $30,855,320.28 | $10,346,876.81 | 1,806,337.00 |
| EQUITIES | BEAZLEY PLC | UNITED KINGDOM CO | United Kingdom | $2,229,117.24 | $0.00 | 130,497.39 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $2,572.63 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $1,264.32 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $4,582,915.39 | ($1,012,817.67) | 128,140.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $4,478.76 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $702.23 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $584,145.83 | $0.00 | 16,492.26 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $20,719.18 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $2,001.90 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $13,553.12 | $0.00 | 0.00 |
| EQUITIES | BECHTLE AG | GERMANY | Germany | $7,181.22 | $0.00 | 0.00 |
| EQUITIES | BECLE SAB DE CV | MEXICO | Mexico | $2,452,575.70 | ($2,756,333.79) | 2,963,741.00 |
| EQUITIES | BECTON DICKINSON & CO | HEALTH CARE EQUIP | United States | $8,825,111.61 | $2,916,418.81 | 58,317.00 |
| EQUITIES | BECTON DICKINSON & CO | HEALTH CARE EQUIP | United States | $13,702,780.17 | $3,345,247.40 | 90,549.00 |
| EQUITIES | BECTON DICKINSON & CO | HEALTH CARE EQUIP | United States | $10,584,625.52 | ($301,969.13) | 69,944.00 |
| EQUITIES | BECTON DICKINSON & CO | HEALTH CARE EQUIP | United States | $6,995,531.91 | $502,201.57 | 46,227.00 |
| EQUITIES | BECTON DICKINSON & CO | HEALTH CARE EQUIP | United States | $3,090,915.25 | ($148,848.72) | 20,425.00 |
| EQUITIES | BED BATH & BEYOND INC | US RIGHTS AND WAR | United States | $541.80 | $541.80 | 1,290.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BED BATH & BEYOND INC | HOMEFURNISHING RE | United States | $74,691.00 | ($307,353.63) | 12,900.00 |
| EQUITIES | BEFESA SA | LUXEMBOURG | Luxembourg | $600,445.14 | $0.00 | 17,594.17 |
| EQUITIES | BEFIMMO SA | BELGIUM | Belgium | $17,320.40 | $0.00 | 0.00 |
| EQUITIES | BEFIMMO SA | BELGIUM | Belgium | $3,020.56 | $0.00 | 0.00 |
| EQUITIES | BEGA CHEESE LTD | AUSTRALIA | Australia | $536,335.24 | $0.00 | 131,658.01 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $852.14 | $0.00 | 0.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $661,963.85 | ($371,782.08) | 7,555.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $11,454.31 | $0.00 | 0.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $578,385.73 | ($330,074.14) | 6,678.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $36,224.17 | $0.00 | 0.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $202,872.37 | $0.00 | 0.00 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $3,085.52 | $0.00 | 35.82 |
| EQUITIES | BEIERSDORF AG | GERMANY | Germany | $12,663.40 | $0.00 | 0.00 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $319,854.52 | ($13,440.46) | 21,800.00 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $3,761,371.74 | ($260,083.57) | 256,360.00 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $6,289,337.51 | ($99,186.51) | 428,656.00 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $327,337.35 | ($28,974.28) | 22,310.00 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $2,460.48 | $0.00 | 167.70 |
| EQUITIES | BEIJER REF AB | SWEDEN | Sweden | $2,865,999.18 | $115,161.85 | 195,335.00 |
| EQUITIES | BEIJING HUAFENG TEST & CC | CHINA | China | $2,261,899.94 | $1,073,876.20 | 29,228.52 |
| EQUITIES | BEKAERT SA | BELGIUM | Belgium | $1,572,543.72 | $128,224.61 | 32,638.00 |
| EQUITIES | BEKAERT SA | BELGIUM | Belgium | $47,244.99 | $0.00 | 0.00 |
| EQUITIES | BEKAERT SA | BELGIUM | Belgium | $333,534.40 | $0.00 | 7,470.66 |
| EQUITIES | BEKAERT SA | BELGIUM | Belgium | $3,012.33 | $0.00 | 0.00 |
| EQUITIES | BEKAERT SA | BELGIUM | Belgium | $2,065.52 | $0.00 | 0.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $3,685,087.60 | $2,591,533.65 | 11,065.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $99,018.20 | $47,029.65 | 340.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $971,810.72 | $810,099.33 | 2,918.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $5,125,818.64 | $2,756,703.73 | 15,391.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $150,867.12 | $25,949.61 | 453.00 |
| EQUITIES | BEL FUSE INC | ELECTRONIC COMPO | United States | $256,440.80 | $22,106.70 | 770.00 |
| EQUITIES | BEL GLOBAL RESOURCES HO | HONG KONG | Hong Kong | $0.00 | ($4,886.15) | 160,000.00 |
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $719,460.00 | $8,520.00 | 6,000.00 |
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $1,093,915.24 | $668,978.68 | 9,119.00 |
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $661.70 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $469.25 | $0.00 | 0.00 |
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $1,124,354.47 | $48,258.85 | 9,372.00 |
| EQUITIES | BELDEN INC | ELECTRONIC COMPO | United States | $436,112.67 | ($592.11) | 3,637.00 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $6,109.22 | $0.00 | 0.00 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $703,766.19 | $49,498.36 | 622.00 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $22,341.16 | $0.00 | 0.00 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $749,598.34 | $34,156.53 | 662.00 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $4,485.47 | $0.00 | 3.98 |
| EQUITIES | BELIMO HOLDING AG | SWITZERLAND | Switzerland | $6,092,065.33 | $1,457,171.43 | 5,376.00 |
| EQUITIES | BELL FOOD GROUP AG | SWITZERLAND | Switzerland | $923,736.31 | ($145,547.78) | 4,140.00 |
| EQUITIES | BELLE CORP | PHILIPPINES | Philippines | $3,140.95 | ($9,082.34) | 158,000.00 |
| EQUITIES | BELLEVUE GOLD LTD | AUSTRALIA | Australia | $1,099,956.06 | ($259,879.86) | 1,306,746.00 |
| EQUITIES | BELLEVUE GOLD LTD | AUSTRALIA | Australia | $267,057.41 | $0.00 | 317,245.68 |
| EQUITIES | BELLRING BRANDS INC | PERSONAL CARE PR( | United States | $119,630.30 | $32,103.76 | 9,245.00 |
| EQUITIES | BELLRING BRANDS INC | PERSONAL CARE PR( | United States | $493,945.68 | ($233,601.14) | 38,172.00 |
| EQUITIES | BELLRING BRANDS INC | PERSONAL CARE PR( | United States | $20,186.40 | $5,428.80 | 1,560.00 |
| EQUITIES | BELLWAY PLC | UNITED KINGDOM CO | United Kingdom | $1,367,689.47 | ($695,880.40) | 52,495.00 |
| EQUITIES | BELLWAY PLC | UNITED KINGDOM CO | United Kingdom | $891,691.17 | $0.00 | 34,666.34 |
| EQUITIES | BELLWAY PLC | UNITED KINGDOM CO | United Kingdom | $3,828,626.50 | ($1,878,075.07) | 147,100.00 |
| EQUITIES | BELRISE INDUSTRIES LTD | INDIA | India | $1,334,162.28 | $112,603.01 | 529,363.00 |
| EQUITIES | BELSHIPS ASA | NORWAY | Norway | $4,896.30 | $0.00 | 0.00 |
| EQUITIES | BENCHMARK ELECTRONICS II | ELECTRC MANUFACT | United States | $998,580.52 | $787,472.02 | 10,103.00 |
| EQUITIES | BENCHMARK ELECTRONICS II | ELECTRC MANUFACT | United States | $2,921,710.40 | $2,035,945.48 | 29,560.00 |
| EQUITIES | BENCHMARK ELECTRONICS II | ELECTRC MANUFACT | United States | $274,182.16 | $13,897.74 | 2,774.00 |
| EQUITIES | BENDIGO & ADELAIDE BANK L | AUSTRALIA | Australia | $2,194,356.53 | ($138,698.98) | 300,225.00 |
| EQUITIES | BENDIGO & ADELAIDE BANK L | AUSTRALIA | Australia | $857,402.04 | $0.00 | 117,307.71 |
| EQUITIES | BENEFIT SYSTEMS SA | POLAND | Poland | $1,467,231.73 | $104,786.29 | 1,132.00 |
| EQUITIES | BENGAL & ASSAM CO LTD | INDIA | India | $2,401.30 | $814.50 | 36.00 |
| EQUITIES | BENTLEY SYSTEMS INC | APPLICATION SOFTW | United States | $1,391,708.29 | ($1,249,604.60) | 46,561.00 |
| EQUITIES | BENTLEY SYSTEMS INC | APPLICATION SOFTW | United States | $1,770,295.03 | ($1,546,779.54) | 59,227.00 |
| EQUITIES | BENTLEY SYSTEMS INC | APPLICATION SOFTW | United States | $55,296.50 | $943.50 | 1,850.00 |
| EQUITIES | BENTLEY SYSTEMS INC | APPLICATION SOFTW | United States | $967,270.29 | ($698,983.17) | 32,361.00 |
| EQUITIES | BEONE MEDICINES LTD | SWITZERLAND | United States | $2,277,200.47 | ($286,334.28) | 104,800.00 |
| EQUITIES | BERKELEY GROUP HOLDINGS | UNITED KINGDOM CO | United Kingdom | $550,673.08 | ($90,026.63) | 11,861.00 |
| EQUITIES | BERKELEY GROUP HOLDINGS | UNITED KINGDOM CO | United Kingdom | $848,928.39 | $0.00 | 18,285.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $26,198,418.84 | $12,010,417.81 | 52,356.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $16,526,880.92 | $285,927.93 | 33,028.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $9,984,281.67 | $109,413.52 | 19,953.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $210,868,349.12 | $160,396,996.12 | 421,408.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $300,592,779.63 | $215,469,571.98 | 600,717.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $218,963,158.15 | $119,442,025.51 | 437,585.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $2,494,444.15 | $16,004.40 | 4,985.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $45,292,800.85 | $19,126,452.05 | 90,515.00 |
| EQUITIES | BERKSHIRE HATHAWAY INC | MULTI-SECTOR HOLD | United States | $2,781,167.62 | $65,028.60 | 5,558.00 |
| EQUITIES | BERMAZ AUTO BHD | MALAYSIA | Malaysia | $452,127.04 | ($512,136.76) | 1,807,400.00 |
| EQUITIES | BERTRANDT AG | GERMANY | Germany | $1,006.65 | $0.00 | 0.00 |
| EQUITIES | BERTRANDT AG | GERMANY | Germany | $64,847.22 | $0.00 | 0.00 |
| EQUITIES | BEST BUY CO INC | COMPUTER & ELECT | United States | $3,485,155.04 | $1,696,576.41 | 45,356.00 |
| EQUITIES | BEST BUY CO INC | COMPUTER & ELECT | United States | $5,073,437.84 | $2,401,247.43 | 66,026.00 |
| EQUITIES | BEST BUY CO INC | COMPUTER & ELECT | United States | $173,765.20 | $2,633.50 | 2,290.00 |
| EQUITIES | BEST BUY CO INC | COMPUTER & ELECT | United States | $3,875,164.92 | $1,205,362.61 | 50,403.00 |
| EQUITIES | BEST BUY CO INC | COMPUTER & ELECT | United States | $952,662.32 | $510,784.63 | 12,398.00 |
| EQUITIES | BET SHEMESH ENGINES HOLI | ISRAEL | Israel | $479,353.37 | $0.00 | 1,685.00 |
| EQUITIES | BET-AT-HOME.COM AG | GERMANY | Germany | $1,656.24 | $0.00 | 0.00 |
| EQUITIES | BET-AT-HOME.COM AG | GERMANY | Germany | $988.31 | $0.00 | 0.00 |
| EQUITIES | BET-AT-HOME.COM AG | GERMANY | Germany | $59,122.49 | $0.00 | 0.00 |
| EQUITIES | BETA TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $212,540.75 | $24,361.61 | 12,689.00 |
| EQUITIES | BETAGRO PCL | THAILAND | Thailand | $677,818.22 | $31,543.93 | 1,087,800.00 |
| EQUITIES | BETAGRO PCL | THAILAND | Thailand | $626,847.88 | $20,555.53 | 1,006,000.00 |
| EQUITIES | BETSSON AB | SWEDEN | Sweden | $267,203.22 | $0.00 | 30,531.58 |
| EQUITIES | BETTER HOME & FINANCE HC | CMRL&RESIDENTIAL I | United States | $174,707.50 | ($15,879.26) | 6,353.00 |
| EQUITIES | BEZEQ THE ISRAELI TELECOM | ISRAEL | Israel | $123,084.82 | ($669.65) | 52,188.00 |
| EQUITIES | BEZEQ THE ISRAELI TELECOM | ISRAEL | Israel | $869,423.94 | ($138,500.86) | 368,636.00 |
| EQUITIES | BEZEQ THE ISRAELI TELECOM | ISRAEL | Israel | $3,541,804.22 | $1,733,376.83 | 1,501,726.00 |
| EQUITIES | BEZEQ THE ISRAELI TELECOM | ISRAEL | Israel | $1,877,482.65 | $0.00 | 796,049.46 |
| EQUITIES | BFF BANK SPA | ITALY | Italy | $5,945,447.84 | ($11,081,967.48) | 1,690,589.00 |
| EQUITIES | BFF BANK SPA | ITALY | Italy | $270,235.93 | $0.00 | 76,841.43 |
| EQUITIES | BFF BANK SPA | ITALY | Italy | $1,598,381.42 | ($2,021,437.17) | 454,500.00 |
| EQUITIES | BGC GROUP INC | INVESTMNT BKG & BF | United States | $1,278,951.60 | ($234,494.40) | 119,640.00 |
| EQUITIES | BGC GROUP INC | INVESTMNT BKG & BF | United States | $994,875.54 | $606,757.24 | 93,066.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BGC GROUP INC | INVESTMNT BKG & BF | United States | $2,323,728.06 | $1,039,573.17 | 217,374.00 |
| EQUITIES | BGC GROUP INC | INVESTMNT BKG & BF | United States | $1,715,488.44 | $215,390.50 | 160,476.00 |
| EQUITIES | BGF RETAIL CO LTD | SOUTH KOREA | South Korea | $11,209,351.05 | ($115,540.76) | 149,971.00 |
| EQUITIES | BGSF INC | HUMAN RESOURCE & | United States | $743,110.82 | ($786,251.18) | 130,142.00 |
| EQUITIES | BHARAT ELECTRONICS LTD | INDIA | India | $608,794.28 | $429,085.24 | 139,941.00 |
| EQUITIES | BHARAT ELECTRONICS LTD | INDIA | India | $5,655,773.26 | ($154,063.68) | 1,300,069.00 |
| EQUITIES | BHARAT ELECTRONICS LTD | INDIA | India | $5,130,218.85 | $3,968,153.22 | 1,179,262.00 |
| EQUITIES | BHARAT FORGE LTD | INDIA | India | $261,549.23 | $51,113.61 | 11,547.00 |
| EQUITIES | BHARAT HEAVY ELECTRICALS | INDIA | India | $2,727,137.87 | $75,472.26 | 623,394.00 |
| EQUITIES | BHARAT PETROLEUM CORP L | INDIA | India | $2,368,385.13 | $341,942.54 | 738,555.00 |
| EQUITIES | BHARAT PETROLEUM CORP L | INDIA | India | $6,535,313.37 | $1,430,828.42 | 2,037,966.00 |
| EQUITIES | BHARTI AIRTEL LTD | INDIA | India | $5,063,074.21 | $1,633,900.24 | 258,782.00 |
| EQUITIES | BHARTI AIRTEL LTD | INDIA | India | $13,479,807.54 | ($631,612.65) | 688,975.00 |
| EQUITIES | BHARTI AIRTEL LTD | INDIA | India | $6,806,649.82 | $646,838.11 | 347,899.00 |
| EQUITIES | BHARTI AIRTEL LTD | INDIA | India | $5,322,310.68 | $633,690.00 | 272,032.00 |
| EQUITIES | BHARTI AIRTEL LTD | INDIA | India | $20,270,277.09 | $27,062,315.17 | 1,036,047.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $1,529,343.67 | $10,213.27 | 37,163.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $13,807,467.56 | $3,820,826.21 | 335,521.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $53,008,632.61 | $11,211,709.66 | 1,288,108.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $7,437,541.10 | $2,082,652.42 | 180,732.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $13,950,924.55 | $4,370,960.65 | 339,007.00 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $31,140,730.22 | $0.00 | 756,719.07 |
| EQUITIES | BHP GROUP LTD | AUSTRALIA | Australia | $86,493.31 | $0.00 | 2,101.79 |
| EQUITIES | BIC CAMERA INC | JAPAN | Japan | $413,688.08 | $0.00 | 40,221.15 |
| EQUITIES | BICARA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $75,323.53 | $28,579.30 | 2,537.00 |
| EQUITIES | BICARA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $143,758.98 | $41,865.87 | 4,842.00 |
| EQUITIES | BIG SHOPPING CENTERS LTD | ISRAEL | Israel | $44,637.33 | ($2,904.49) | 197.00 |
| EQUITIES | BIG SHOPPING CENTERS LTD | ISRAEL | Israel | $1,200,936.03 | $0.00 | 5,300.15 |
| EQUITIES | BIG YELLOW GROUP PLC | UNITED KINGDOM CO | United Kingdom | $645,492.04 | $0.00 | 53,815.42 |
| EQUITIES | BIGBEAR.AI HOLDINGS INC | IT CONSULTNG & OTH | United States | $62,390.00 | ($58,230.10) | 17,000.00 |
| EQUITIES | BIGBEAR.AI HOLDINGS INC | IT CONSULTNG & OTH | United States | $573,811.84 | ($86,114.64) | 156,352.00 |
| EQUITIES | BIGLARI HOLDINGS INC | RESTAURANTS | United States | $8,520.60 | $2,280.04 | 20.00 |
| EQUITIES | BIJOU BRIGITTE AG | GERMANY | Germany | $3,881.81 | $0.00 | 0.00 |
| EQUITIES | BIKAJI FOODS INTERNATIONA | INDIA | India | $105.58 | $0.00 | 0.00 |
| EQUITIES | BILFINGER SE | GERMANY | Germany | $880,319.82 | $0.00 | 9,320.68 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BILFINGER SE | GERMANY | Germany | $5,735.70 | $0.00 | 0.00 |
| EQUITIES | BILIA AB | SWEDEN | Sweden | $296,651.32 | $0.00 | 19,813.87 |
| EQUITIES | BILL HOLDINGS INC | APPLICATION SOFTW | United States | $245,092.48 | ($11,840.49) | 6,778.00 |
| EQUITIES | BILL HOLDINGS INC | APPLICATION SOFTW | United States | $871,926.08 | ($2,443,191.90) | 24,113.00 |
| EQUITIES | BILL HOLDINGS INC | APPLICATION SOFTW | United States | $1,070,372.16 | ($2,759,409.23) | 29,601.00 |
| EQUITIES | BILL HOLDINGS INC | APPLICATION SOFTW | United States | $34,713.60 | $3,542.40 | 960.00 |
| EQUITIES | BILL HOLDINGS INC | APPLICATION SOFTW | United States | $1,055,835.84 | ($3,011,230.64) | 29,199.00 |
| EQUITIES | BILLERUD AB | SWEDEN | Sweden | $250,018.91 | $0.00 | 38,653.55 |
| EQUITIES | BILLIONBRAINS GARAGE VEN | INDIA | India | $4,076,270.77 | $314,871.76 | 1,909,510.00 |
| EQUITIES | BILLIONTOONE INC | HEALTH CARE SERVI | United States | $2,658,636.82 | $699,521.58 | 22,159.00 |
| EQUITIES | BIM BIRLESIK MAGAZALAR AS | TURKEY | Turkey | $1,997,278.78 | $950,768.99 | 255,124.00 |
| EQUITIES | BIO-RAD LABORATORIES INC | LIFE SCIENCES TOOL | United States | $1,446,322.86 | $71,442.17 | 4,926.00 |
| EQUITIES | BIO-RAD LABORATORIES INC | LIFE SCIENCES TOOL | United States | $1,429,880.70 | $12,243.03 | 4,870.00 |
| EQUITIES | BIO-RAD LABORATORIES INC | LIFE SCIENCES TOOL | United States | $1,732,886.22 | $426,410.96 | 5,902.00 |
| EQUITIES | BIO-RAD LABORATORIES INC | LIFE SCIENCES TOOL | United States | $64,594.20 | $2,457.40 | 220.00 |
| EQUITIES | BIO-RAD LABORATORIES INC | LIFE SCIENCES TOOL | United States | $1,658,015.67 | ($517,563.01) | 5,647.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $3,045,580.20 | $2,049,635.96 | 43,108.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $3,960,709.65 | $2,359,243.67 | 56,061.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $275,605.65 | $17,682.50 | 3,901.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $128,583.00 | $23,132.20 | 1,820.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $2,543,611.95 | $936,726.76 | 36,003.00 |
| EQUITIES | BIO-TECHNE CORP | LIFE SCIENCES TOOL | United States | $2,568,975.30 | $514,863.84 | 36,362.00 |
| EQUITIES | BIOAGE LABS INC | PHARMACEUTICALS | United States | $88,236.00 | $18,702.00 | 3,600.00 |
| EQUITIES | BIOARCTIC AB | SWEDEN | Sweden | $304,978.84 | $0.00 | 8,966.06 |
| EQUITIES | BIOCRYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $506,400.00 | $0.00 | 50,640.00 |
| EQUITIES | BIOCRYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $563,610.00 | ($92,209.23) | 56,361.00 |
| EQUITIES | BIOCRYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $1,356,260.00 | $40,654.96 | 135,626.00 |
| EQUITIES | BIOCRYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $253,580.00 | $21,807.88 | 25,358.00 |
| EQUITIES | BIOGAIA AB | SWEDEN | Sweden | $195,210.84 | $0.00 | 16,161.44 |
| EQUITIES | BIOGEN INC | BIOTECHNOLOGY | United States | $6,681,223.38 | $3,316,702.20 | 30,923.00 |
| EQUITIES | BIOGEN INC | BIOTECHNOLOGY | United States | $9,650,752.02 | $5,266,655.40 | 44,667.00 |
| EQUITIES | BIOGEN INC | BIOTECHNOLOGY | United States | $7,753,313.10 | ($2,105,770.55) | 35,885.00 |
| EQUITIES | BIOGEN INC | BIOTECHNOLOGY | United States | $19,469,166.60 | $5,684,501.09 | 90,110.00 |
| EQUITIES | BIOGEN INC | BIOTECHNOLOGY | United States | $2,125,166.16 | ($108,731.95) | 9,836.00 |
| EQUITIES | BIOHAVEN LTD | BIOTECHNOLOGY | British Virgin Islands | $267,929.28 | ($15,434.64) | 18,006.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BIOLIFE SOLUTIONS INC | LIFE SCIENCES TOOL | United States | $282,174.08 | $60,320.18 | 9,992.00 |
| EQUITIES | BIOLIFE SOLUTIONS INC | LIFE SCIENCES TOOL | United States | $2,562,186.96 | $166,688.80 | 90,729.00 |
| EQUITIES | BIOLIFE SOLUTIONS INC | LIFE SCIENCES TOOL | United States | $2,954,751.20 | $1,028,701.79 | 104,630.00 |
| EQUITIES | BIOMARIN PHARMACEUTICAL | BIOTECHNOLOGY | United States | $99,391.14 | $7,089.57 | 1,737.00 |
| EQUITIES | BIOMARIN PHARMACEUTICAL | BIOTECHNOLOGY | United States | $2,832,046.68 | $1,329,710.47 | 49,494.00 |
| EQUITIES | BIOMARIN PHARMACEUTICAL | BIOTECHNOLOGY | United States | $3,777,206.64 | $185,274.89 | 66,012.00 |
| EQUITIES | BIOMARIN PHARMACEUTICAL | BIOTECHNOLOGY | United States | $2,406,215.44 | ($1,188,310.36) | 42,052.00 |
| EQUITIES | BIOMERIEUX | FRANCE | France | $213,955.79 | ($82,158.04) | 2,724.00 |
| EQUITIES | BIOMERIEUX | FRANCE | France | $186,150.96 | ($118,650.70) | 2,370.00 |
| EQUITIES | BIOMERIEUX | FRANCE | France | $1,236.89 | $0.00 | 15.75 |
| EQUITIES | BIOTEST AG | GERMANY | Germany | $546.76 | $0.00 | 0.00 |
| EQUITIES | BIOVENTUS INC | HEALTH CARE SUPPL | United States | $194,464.00 | ($1,236.00) | 20,600.00 |
| EQUITIES | BIOVENTUS INC | HEALTH CARE SUPPL | United States | $410,139.68 | $37,851.03 | 43,447.00 |
| EQUITIES | BIPROGY INC | JAPAN | Japan | $14,747,665.75 | $2,435,633.70 | 561,458.00 |
| EQUITIES | BIPROGY INC | JAPAN | Japan | $1,665,310.69 | ($476,537.57) | 63,400.00 |
| EQUITIES | BIPROGY INC | JAPAN | Japan | $737,874.84 | $0.00 | 28,004.07 |
| EQUITIES | BIPROGY INC | JAPAN | Japan | $4,097,609.90 | $2,791,182.50 | 156,000.00 |
| EQUITIES | BIRCHCLIFF ENERGY LTD | CDN OIL & GAS EXPL | Canada | $1,356,891.63 | ($95,645.63) | 311,000.00 |
| EQUITIES | BIRCHCLIFF ENERGY LTD | CDN OIL & GAS EXPL | Canada | $492,212.53 | $0.00 | 112,815.16 |
| EQUITIES | BIRD CONSTRUCTION INC | CDN CONSTRUCTION | Canada | $2,828,137.05 | $1,737,486.06 | 61,920.00 |
| EQUITIES | BIRD CONSTRUCTION INC | CDN CONSTRUCTION | Canada | $623,311.11 | $0.00 | 13,661.70 |
| EQUITIES | BIRD CONSTRUCTION INC | CDN CONSTRUCTION | Canada | $315,150.93 | $107,150.85 | 6,900.00 |
| EQUITIES | BIRKENSTOCK HOLDING PLC | UNITED KINGDOM CO | Jersey C I | $61,963.20 | ($25,987.10) | 1,440.00 |
| EQUITIES | BIRKENSTOCK HOLDING PLC | UNITED KINGDOM CO | Jersey C I | $139,847.50 | ($49,803.34) | 3,250.00 |
| EQUITIES | BIRKENSTOCK HOLDING PLC | UNITED KINGDOM CO | Jersey C I | $17,212.00 | ($1,232.00) | 400.00 |
| EQUITIES | BIRLA CORP LTD | INDIA | India | $180,040.89 | ($56,392.89) | 17,346.00 |
| EQUITIES | BIRLASOFT LTD | INDIA | India | $1,185,018.21 | ($331,259.48) | 391,800.00 |
| EQUITIES | BIRLASOFT LTD | INDIA | India | $587,996.48 | ($335,886.89) | 194,408.00 |
| EQUITIES | BITDEER TECHNOLOGIES GR | SINGAPORE | Cayman Islands | $148,765.38 | ($4,367.35) | 9,374.00 |
| EQUITIES | BITDEER TECHNOLOGIES GR | SINGAPORE | Cayman Islands | $314,446.16 | $0.00 | 19,813.87 |
| EQUITIES | BITFIRE GROUP HOLDINGS LT | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | BITMINE IMMERSION TECHNC | APPLICATION SOFTW | United States | $1,547,340.74 | ($4,161.89) | 116,254.00 |
| EQUITIES | BITMINE IMMERSION TECHNC | APPLICATION SOFTW | United States | $1,915,162.59 | ($49,497.82) | 143,889.00 |
| EQUITIES | BITMINE IMMERSION TECHNC | APPLICATION SOFTW | United States | $1,272,768.75 | ($32,895.01) | 95,625.00 |
| EQUITIES | BITTIUM OYJ | FINLAND | Finland | $170,565.19 | $0.00 | 4,751.17 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BIZLINK HOLDING INC | ELECTRIC COMP & EC | Taiwan | $8,144,813.94 | $5,754,248.27 | 135,491.00 |
| EQUITIES | BIZLINK HOLDING INC | ELECTRIC COMP & EC | Taiwan | $1,202,266.41 | $625,287.83 | 20,000.00 |
| EQUITIES | BIZLINK HOLDING INC | ELECTRIC COMP & EC | Taiwan | $2,404,532.83 | ($513,491.24) | 40,000.00 |
| EQUITIES | BJ'S RESTAURANTS INC | RESTAURANTS | United States | $3,873,556.83 | $1,475,203.80 | 63,778.00 |
| EQUITIES | BJ'S RESTAURANTS INC | RESTAURANTS | United States | $502,278.45 | $50,571.05 | 8,270.00 |
| EQUITIES | BJ'S RESTAURANTS INC | RESTAURANTS | United States | $394,716.77 | $228,661.43 | 6,499.00 |
| EQUITIES | BJ'S WHOLESALE CLUB HOLD | CNSMR STAPLE MER( | United States | $2,990,861.02 | $2,076,414.76 | 34,291.00 |
| EQUITIES | BJ'S WHOLESALE CLUB HOLD | CNSMR STAPLE MER( | United States | $3,970,254.40 | $653,280.93 | 45,520.00 |
| EQUITIES | BJ'S WHOLESALE CLUB HOLD | CNSMR STAPLE MER( | United States | $134,318.80 | $3,080.00 | 1,540.00 |
| EQUITIES | BJ'S WHOLESALE CLUB HOLD | CNSMR STAPLE MER( | United States | $2,337,147.12 | $244,126.02 | 26,796.00 |
| EQUITIES | BK TECHNOLOGIES CORP | COMMUNICATIONS E( | United States | $97,759.26 | $9,484.85 | 1,137.00 |
| EQUITIES | BKW AG | SWITZERLAND | Switzerland | $651,009.11 | ($67,531.85) | 3,780.00 |
| EQUITIES | BKW AG | SWITZERLAND | Switzerland | $90,043.26 | ($14,032.15) | 490.00 |
| EQUITIES | BKW AG | SWITZERLAND | Switzerland | $167,696.59 | $0.00 | 992.46 |
| EQUITIES | BKW AG | SWITZERLAND | Switzerland | $1,354.23 | $0.00 | 8.01 |
| EQUITIES | BLACK BOX LTD | INDIA | India | $140,540.88 | $151.51 | 14,045.00 |
| EQUITIES | BLACK DIAMOND THERAPEUT | BIOTECHNOLOGY | United States | $50,495.75 | $3,802.64 | 27,295.00 |
| EQUITIES | BLACK HILLS CORP | MULTI-UTILITIES | United States | $961,620.00 | $321,804.15 | 12,925.00 |
| EQUITIES | BLACK HILLS CORP | MULTI-UTILITIES | United States | $941,606.40 | $156,624.13 | 12,656.00 |
| EQUITIES | BLACKBAUD INC | APPLICATION SOFTW | United States | $364,859.16 | ($42,861.94) | 12,318.00 |
| EQUITIES | BLACKBERRY LIMITED | CDN SYSTEMS SOFTV | Canada | $1,659,110.13 | $0.00 | 131,427.16 |
| EQUITIES | BLACKBUCK LTD | INDIA | India | $2,586,593.57 | $1,409,042.93 | 461,273.00 |
| EQUITIES | BLACKLINE INC | APPLICATION SOFTW | United States | $423,688.58 | ($389,456.99) | 15,094.00 |
| EQUITIES | BLACKLINE INC | APPLICATION SOFTW | United States | $215,802.16 | $16,836.72 | 7,688.00 |
| EQUITIES | BLACKROCK INC | ASSET MGMT & CUST | United States | $33,696,908.64 | $15,870,897.71 | 35,044.00 |
| EQUITIES | BLACKROCK INC | ASSET MGMT & CUST | United States | $47,930,881.32 | $24,354,286.41 | 49,847.00 |
| EQUITIES | BLACKROCK INC | ASSET MGMT & CUST | United States | $35,095,016.88 | $15,703,379.80 | 36,498.00 |
| EQUITIES | BLACKROCK INC | ASSET MGMT & CUST | United States | $9,561,752.64 | $3,264,131.83 | 9,944.00 |
| EQUITIES | BLACKSKY TECHNOLOGY INC | RESEARCH & CONSUI | United States | $187,873.68 | $12,213.13 | 6,729.00 |
| EQUITIES | BLACKSKY TECHNOLOGY INC | RESEARCH & CONSUI | United States | $165,509.76 | ($85,634.11) | 5,928.00 |
| EQUITIES | BLACKSTONE INC | ASSET MGMT & CUST | United States | $2,018,511.18 | $52,448.46 | 17,154.00 |
| EQUITIES | BLACKSTONE INC | ASSET MGMT & CUST | United States | $19,747,261.73 | $2,244,018.32 | 167,819.00 |
| EQUITIES | BLACKSTONE INC | ASSET MGMT & CUST | United States | $28,268,099.44 | $2,811,017.58 | 240,232.00 |
| EQUITIES | BLACKSTONE INC | ASSET MGMT & CUST | United States | $20,458,341.54 | $2,035,553.06 | 173,862.00 |
| EQUITIES | BLACKSTONE INC | ASSET MGMT & CUST | United States | $5,670,987.98 | $1,129,716.08 | 48,194.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BLACKSTONE MORTGAGE TR | MORTGAGE REITS | United States | $851,576.70 | ($661,883.44) | 48,885.00 |
| EQUITIES | BLACKSTONE MORTGAGE TR | MORTGAGE REITS | United States | $409,126.12 | ($51,969.83) | 23,486.00 |
| EQUITIES | BLADEX INC | SPECIALIZED FINANC | Panama | $480,265.11 | $365,746.04 | 7,813.00 |
| EQUITIES | BLADEX INC | SPECIALIZED FINANC | Panama | $1,184,342.49 | $728,017.18 | 19,267.00 |
| EQUITIES | BLADEX INC | SPECIALIZED FINANC | Panama | $1,365,002.82 | $337,926.34 | 22,206.00 |
| EQUITIES | BLADEX INC | SPECIALIZED FINANC | Panama | $3,515,961.06 | $608,985.80 | 57,198.00 |
| EQUITIES | BLAIZE HOLDINGS INC | SEMICONDUCTORS | United States | $125,716.62 | $7,725.20 | 91,099.00 |
| EQUITIES | BLEND LABS INC | APPLICATION SOFTW | United States | $61,748.10 | ($85,165.44) | 36,110.00 |
| EQUITIES | BLOCK INC | TRANS & PAYMNT PR | United States | $9,710,140.00 | ($181,372.37) | 127,765.00 |
| EQUITIES | BLOCK INC | TRANS & PAYMNT PR | United States | $13,015,988.00 | $297,784.98 | 171,263.00 |
| EQUITIES | BLOCK INC | TRANS & PAYMNT PR | United States | $9,615,520.00 | ($1,192,183.24) | 126,520.00 |
| EQUITIES | BLOCK INC | TRANS & PAYMNT PR | United States | $7,584,724.00 | $752,044.76 | 99,799.00 |
| EQUITIES | BLOCK INC | TRANS & PAYMNT PR | United States | $2,391,340.00 | ($203,902.89) | 31,465.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $1,048,855.50 | $175,554.22 | 3,465.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $18,750,751.50 | $14,284,741.61 | 61,945.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $26,469,601.50 | $3,573,649.79 | 87,445.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $19,274,422.50 | $2,602,231.69 | 63,675.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $411,672.00 | $331,472.87 | 1,360.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $41,659,087.50 | $22,655,453.02 | 137,625.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $5,316,925.50 | $2,721,454.92 | 17,565.00 |
| EQUITIES | BLOOM ENERGY CORP | HEAVY ELECTRICAL E | United States | $650,199.60 | ($41,413.44) | 2,148.00 |
| EQUITIES | BLOOMIN' BRANDS INC | RESTAURANTS | United States | $228,783.34 | ($274,472.37) | 25,031.00 |
| EQUITIES | BLUE BIRD CORP | CONST MACH&HVY TI | United States | $1,436,282.40 | $65,302.10 | 18,190.00 |
| EQUITIES | BLUE BIRD CORP | CONST MACH&HVY TI | United States | $519,714.72 | $374,724.14 | 6,582.00 |
| EQUITIES | BLUE BIRD CORP | CONST MACH&HVY TI | United States | $701,322.72 | $239,917.98 | 8,882.00 |
| EQUITIES | BLUE BIRD TBK PT | INDONESIA | Indonesia | $24,837.45 | $1,837.23 | 273,200.00 |
| EQUITIES | BLUE OWL CAPITAL INC | ASSET MGMT & CUST | United States | $1,125,687.50 | ($197,802.80) | 128,650.00 |
| EQUITIES | BLUE OWL CAPITAL INC | ASSET MGMT & CUST | United States | $1,281,778.75 | ($1,382,755.14) | 146,489.00 |
| EQUITIES | BLUE OWL CAPITAL INC | ASSET MGMT & CUST | United States | $67,025.00 | ($5,974.80) | 7,660.00 |
| EQUITIES | BLUE OWL CAPITAL INC | ASSET MGMT & CUST | United States | $993,483.75 | ($1,326,311.01) | 113,541.00 |
| EQUITIES | BLUE SQUARE REAL ESTATE | ISRAEL | Israel | $275,009.37 | $0.00 | 2,521.16 |
| EQUITIES | BLUELINX HOLDINGS INC | TRADING COS & DIST | United States | $2,400,758.36 | ($735,342.82) | 38,797.00 |
| EQUITIES | BLUELINX HOLDINGS INC | TRADING COS & DIST | United States | $572,946.92 | ($35,825.92) | 9,259.00 |
| EQUITIES | BLUENORD ASA | NORWAY | Norway | $2,643,604.12 | ($270,022.09) | 52,477.00 |
| EQUITIES | BLUENORD ASA | NORWAY | Norway | $472,539.40 | $0.00 | 9,380.17 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BLUEPRINT MEDIC CONTRA | OTHER | United States | $0.00 | $0.00 | 23,547.00 |
| EQUITIES | BLUEPRINT MEDIC CONTRA | OTHER | United States | $0.00 | $0.00 | 9,774.00 |
| EQUITIES | BLUESCOPE STEEL LTD | AUSTRALIA | Australia | $3,281,504.80 | $1,078,714.11 | 148,622.00 |
| EQUITIES | BLUESCOPE STEEL LTD | AUSTRALIA | Australia | $4,386,718.05 | $1,011,404.22 | 198,678.00 |
| EQUITIES | BLUESCOPE STEEL LTD | AUSTRALIA | Australia | $2,258,131.73 | $0.00 | 102,272.77 |
| EQUITIES | BLUESCOPE STEEL LTD | AUSTRALIA | Australia | $1,696,944.82 | $968,938.20 | 76,856.00 |
| EQUITIES | BLUESCOPE STEEL LTD | AUSTRALIA | Australia | $7,877,978.44 | $4,020,678.99 | 356,800.00 |
| EQUITIES | BNK FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $427,323.13 | $337,280.07 | 38,830.00 |
| EQUITIES | BNK FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $213,716.59 | $204,138.71 | 19,420.00 |
| EQUITIES | BNK FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $1,862,877.92 | $1,711,424.10 | 169,276.00 |
| EQUITIES | BNK FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $1,319,100.16 | $265,425.81 | 119,864.00 |
| EQUITIES | BNK FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $3,785,182.70 | $2,475,121.23 | 343,952.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $8,686,432.00 | $3,893,917.62 | 74,385.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $47,544,450.17 | $10,825,859.62 | 407,140.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $36,090,878.38 | $5,531,260.39 | 309,059.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $7,424,426.62 | $2,243,030.38 | 63,578.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $22,443,901.39 | $0.00 | 192,195.03 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $40,641,431.35 | $11,968,165.29 | 348,027.00 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $47,552.41 | $0.00 | 407.21 |
| EQUITIES | BNP PARIBAS SA | FRANCE | France | $44,154,890.78 | $14,429,563.24 | 378,114.00 |
| EQUITIES | BNPP BANK POLSKA SA | POLAND | Poland | $103,961.55 | $25,337.88 | 2,596.00 |
| EQUITIES | BOARDWALK REAL ESTATE IN | CDN MULTIFAM RESD | Canada | $3,651,481.28 | ($167,886.56) | 79,851.00 |
| EQUITIES | BOARDWALK REAL ESTATE IN | CDN MULTIFAM RESD | Canada | $11,422,614.11 | $4,118,750.69 | 249,791.00 |
| EQUITIES | BOARDWALK REAL ESTATE IN | CDN MULTIFAM RESD | Canada | $711,645.17 | $0.00 | 15,555.35 |
| EQUITIES | BOBST GROUP SA | SWITZERLAND | Switzerland | $48,889.86 | ($52,185.34) | 904.00 |
| EQUITIES | BOBST GROUP SA | SWITZERLAND | Switzerland | $5,082.75 | ($2,911.82) | 100.00 |
| EQUITIES | BOC HONG KONG HOLDINGS | HONG KONG | Hong Kong | $8,365.72 | $0.00 | 1,548.00 |
| EQUITIES | BODYCOTE PLC | UNITED KINGDOM CO | United Kingdom | $423,288.47 | $0.00 | 48,030.55 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $978,877.34 | ($52,353.78) | 4,522.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $37,567,935.56 | $17,979,498.08 | 173,548.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $52,935,573.80 | $25,235,236.32 | 244,540.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $39,183,667.64 | $8,661,080.82 | 181,012.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $13,581,327.80 | $62,872.57 | 62,740.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $27,020,651.28 | $639,745.25 | 124,824.00 |
| EQUITIES | BOEING CO/THE | AEROSPACE & DEFEN | United States | $10,463,510.39 | $2,250,205.73 | 48,337.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BOISE CASCADE CO | TRADING COS & DIST | United States | $863,866.64 | $433,877.07 | 11,128.00 |
| EQUITIES | BOK FINANCIAL CORP | REGIONAL BANKS | United States | $33,331.20 | $2,052.00 | 240.00 |
| EQUITIES | BOK FINANCIAL CORP | REGIONAL BANKS | United States | $1,623,090.56 | $717,474.37 | 11,687.00 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $1,384,719.31 | $608,288.00 | 24,509.00 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $1,336,582.67 | ($178,494.80) | 23,657.00 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $11,090,636.10 | $3,912,432.37 | 196,300.00 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $998,948.23 | $400,610.43 | 17,681.00 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $6,578.93 | $0.00 | 116.44 |
| EQUITIES | BOLIDEN AB | SWEDEN | Sweden | $2,347,508.56 | $339,212.82 | 41,550.00 |
| EQUITIES | BOLLORE SE | FRANCE | France | $1,706,591.47 | ($607,210.01) | 368,020.00 |
| EQUITIES | BOLLORE SE | FRANCE | France | $80,223.99 | ($14,596.31) | 17,300.00 |
| EQUITIES | BOLLORE SE | FRANCE | France | $108,844.94 | ($36,728.69) | 23,472.00 |
| EQUITIES | BOLLORE SE | FRANCE | France | $1,194.86 | $0.00 | 263.19 |
| EQUITIES | BOMBARDIER INC | CDN AEROSPACE & D | Canada | $3,907,662.46 | $783,582.54 | 16,978.00 |
| EQUITIES | BOMBARDIER INC | CDN AEROSPACE & D | Canada | $1,346,207.90 | $614,564.25 | 5,849.00 |
| EQUITIES | BOMBARDIER INC | CDN AEROSPACE & D | Canada | $1,271,635.95 | $625,324.25 | 5,525.00 |
| EQUITIES | BOMBARDIER INC | CDN AEROSPACE & D | Canada | $8,023.97 | $0.00 | 34.86 |
| EQUITIES | BOMBARDIER INC | CDN AEROSPACE & D | Canada | $2,784,940.26 | $369,710.69 | 12,100.00 |
| EQUITIES | BOMBAY BURMAH TRADING C | INDIA | India | $663,326.76 | ($3,158.75) | 40,900.00 |
| EQUITIES | BOMBAY BURMAH TRADING C | INDIA | India | $189,607.66 | ($96,809.61) | 11,691.00 |
| EQUITIES | BOMBAY BURMAH TRADING C | INDIA | India | $173,875.95 | $2,654.10 | 10,721.00 |
| EQUITIES | BONESUPPORT HOLDING AB | SWEDEN | Sweden | $2,589,358.66 | ($420,160.79) | 118,544.00 |
| EQUITIES | BONESUPPORT HOLDING AB | SWEDEN | Sweden | $340,884.52 | $0.00 | 15,606.12 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $8,321,847.36 | ($2,288,149.20) | 46,689.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $2,533,859.84 | ($266,471.99) | 14,216.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $32,124,908.16 | $18,400,470.74 | 180,234.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $44,850,352.96 | $33,017,728.41 | 251,629.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $33,185,970.88 | $19,059,580.96 | 186,187.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $5,217,976.00 | $286,950.59 | 29,275.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $7,361,312.00 | ($1,614,334.07) | 41,300.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $9,060,473.92 | $4,334,782.69 | 50,833.00 |
| EQUITIES | BOOKING HOLDINGS INC | HOTELS, RESORTS & | United States | $2,081,486.72 | $156,518.10 | 11,678.00 |
| EQUITIES | BOOT BARN HOLDINGS INC | APPAREL RETAIL | United States | $1,083,360.65 | $488,781.80 | 6,595.00 |
| EQUITIES | BOOT BARN HOLDINGS INC | APPAREL RETAIL | United States | $2,895,423.02 | $456,768.48 | 17,626.00 |
| EQUITIES | BOOT BARN HOLDINGS INC | APPAREL RETAIL | United States | $1,440,647.90 | $739,172.80 | 8,770.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BOOT BARN HOLDINGS INC | APPAREL RETAIL | United States | $993,504.96 | ($107,228.96) | 6,048.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $85,302.02 | ($8,190.51) | 1,406.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $1,852,558.45 | $1,019,556.75 | 30,535.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $2,530,060.34 | $590,582.14 | 41,702.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $85,544.70 | ($8,022.90) | 1,410.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $1,789,400.98 | $282,293.28 | 29,494.00 |
| EQUITIES | BOOZ ALLEN HAMILTON HOLI | RESEARCH & CONSUI | United States | $16,812,567.05 | ($8,543,813.57) | 277,115.00 |
| EQUITIES | BORAL LTD | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | BORALEX INC | CDN RENEWABLE ELI | Canada | $467,533.15 | $0.00 | 17,927.37 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $209,956.80 | $70,097.27 | 3,162.00 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $4,106,840.00 | $3,208,087.39 | 61,850.00 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $4,185,324.80 | $3,040,087.54 | 63,032.00 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $166,664.00 | ($13,654.40) | 2,510.00 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $3,189,922.40 | $956,837.55 | 48,041.00 |
| EQUITIES | BORGWARNER INC | AUTOMOTIVE PARTS | United States | $5,187,632.80 | $1,791,662.82 | 78,127.00 |
| EQUITIES | BORR DRILLING LTD | UNITED ARAB EMIRAT | Bermuda | $269,399.90 | ($91,338.14) | 65,230.00 |
| EQUITIES | BORR DRILLING LTD | UNITED ARAB EMIRAT | Bermuda | $1,547,564.69 | ($78,689.73) | 374,713.00 |
| EQUITIES | BORREGAARD ASA | NORWAY | Norway | $2,130.72 | $0.00 | 0.00 |
| EQUITIES | BORUSSIA DORTMUND GMBH | GERMANY | Germany | $892,936.74 | ($779,200.20) | 260,339.00 |
| EQUITIES | BOSCH LTD | INDIA | India | $580,003.45 | $22,126.07 | 1,376.00 |
| EQUITIES | BOSSARD HOLDING AG | SWITZERLAND | Switzerland | $2,104,164.47 | ($7,362.33) | 8,372.00 |
| EQUITIES | BOSTON BEER CO INC/THE | BREWERS | United States | $1,115,997.12 | ($293,829.44) | 6,304.00 |
| EQUITIES | BOSTON BEER CO INC/THE | BREWERS | United States | $394,422.84 | ($121,722.36) | 2,228.00 |
| EQUITIES | BOSTON BEER CO INC/THE | BREWERS | United States | $17,703.00 | $92.00 | 100.00 |
| EQUITIES | BOSTON OMAHA CORP | ADVERTISING | United States | $547,373.20 | $16,854.60 | 40,130.00 |
| EQUITIES | BOSTON OMAHA CORP | ADVERTISING | United States | $91,388.00 | ($63,360.99) | 6,700.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $1,097,046.72 | ($268,956.76) | 25,704.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $1,874,889.72 | ($1,832,895.43) | 43,929.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $14,371,849.80 | $7,352,337.02 | 336,735.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $20,479,955.32 | $9,019,722.03 | 479,849.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $744,766.00 | ($45,544.50) | 17,450.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $15,009,062.20 | $3,644,886.76 | 351,665.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $9,907,052.32 | ($614,687.56) | 232,124.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $923,424.48 | ($1,074,533.50) | 21,636.00 |
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIPI | United States | $8,133,186.16 | ($7,771,481.94) | 190,562.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BOSTON SCIENTIFIC CORP | HEALTH CARE EQUIP | United States | $3,819,305.16 | $1,058,587.33 | 89,487.00 |
| EQUITIES | BOUBYAN PETROCHEMICALS | KUWAIT | Kuwait | $170,921.59 | $6,310.20 | 76,299.00 |
| EQUITIES | BOUSTEAD SINGAPORE LTD | SINGAPORE | Singapore | $372,453.52 | ($5,863.21) | 235,000.00 |
| EQUITIES | BOUYGUES SA | FRANCE | France | $663,347.77 | $243,640.29 | 11,887.00 |
| EQUITIES | BOUYGUES SA | FRANCE | France | $677,410.50 | $188,167.09 | 12,139.00 |
| EQUITIES | BOUYGUES SA | FRANCE | France | $4,966.85 | $0.00 | 89.00 |
| EQUITIES | BOUYGUES SA | FRANCE | France | $4,789,642.11 | $248,351.33 | 85,829.00 |
| EQUITIES | BOWHEAD SPECIALTY HOLDI | PROPERTY & CASUAL | United States | $350,091.21 | $33,707.91 | 11,697.00 |
| EQUITIES | BOWMAN CONSULTING GROU | CONSTRUCTION & EN | United States | $87,308.00 | ($3,771.08) | 2,990.00 |
| EQUITIES | BOWMAN CONSULTING GROU | CONSTRUCTION & EN | United States | $305,227.60 | ($35,328.08) | 10,453.00 |
| EQUITIES | BOWMAN CONSULTING GROU | CONSTRUCTION & EN | United States | $2,761,677.60 | $779,271.08 | 94,578.00 |
| EQUITIES | BOX INC | APPLICATION SOFTW | United States | $314,499.00 | $12,798.00 | 11,850.00 |
| EQUITIES | BOX INC | APPLICATION SOFTW | United States | $1,068,500.40 | $272,899.08 | 40,260.00 |
| EQUITIES | BOX INC | APPLICATION SOFTW | United States | $1,784,363.82 | $20,028.71 | 67,233.00 |
| EQUITIES | BOXER RETAIL LTD | SOUTH AFRICA | South Africa | $1,167,872.07 | $381,499.93 | 226,633.00 |
| EQUITIES | BOYD GAMING CORP | CASINOS & GAMING | United States | $916,462.56 | $673,301.05 | 10,352.00 |
| EQUITIES | BOYD GAMING CORP | CASINOS & GAMING | United States | $1,735,542.12 | $520,191.46 | 19,604.00 |
| EQUITIES | BOYD GAMING CORP | CASINOS & GAMING | United States | $427,245.78 | $108,644.98 | 4,826.00 |
| EQUITIES | BOYD GAMING CORP | CASINOS & GAMING | United States | $58,297.80 | $2,409.00 | 660.00 |
| EQUITIES | BOYD GAMING CORP | CASINOS & GAMING | United States | $487,312.59 | $142,830.87 | 5,503.00 |
| EQUITIES | BOYD GROUP SERVICES INC | CDN DIVERSIFIED SU | Canada | $369,799.12 | ($86,960.03) | 3,900.00 |
| EQUITIES | BOYD GROUP SERVICES INC | CDN DIVERSIFIED SU | Canada | $3,649,734.24 | ($2,190,643.64) | 38,514.00 |
| EQUITIES | BOYD GROUP SERVICES INC | CDN DIVERSIFIED SU | Canada | $705,173.39 | $0.00 | 7,450.04 |
| EQUITIES | BOYD GROUP SERVICES INC | CDN DIVERSIFIED SU | Canada | $3,968,709.30 | ($2,153,389.75) | 41,880.00 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $378,614.84 | ($62,588.24) | 61,071.00 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $5,384,376.56 | $672,632.04 | 868,506.00 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $21,889,710.83 | $3,916,383.24 | 3,530,835.00 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $6,909,331.81 | $1,185,087.35 | 1,114,483.00 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $13,152,743.43 | $0.00 | 2,121,547.10 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $41,000.07 | $0.00 | 6,489.11 |
| EQUITIES | BP PLC | UNITED KINGDOM CO | United Kingdom | $41,760,224.90 | ($2,229,726.36) | 1,130,182.00 |
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $974,313.62 | $332,937.69 | 62,059.00 |
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $4,102,843.28 | $802,533.90 | 261,331.00 |
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $34,426,087.90 | $11,076,619.09 | 2,192,773.00 |
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $1,221,334.20 | $523,704.48 | 77,793.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $198,096.89 | $0.00 | 12,617.80 |
| EQUITIES | BPER BANCA SPA | ITALY | Italy | $10,164.71 | $0.00 | 647.44 |
| EQUITIES | BPOST SA | BELGIUM | Belgium | $1,080.66 | $0.00 | 0.00 |
| EQUITIES | BPOST SA | BELGIUM | Belgium | $1,367.97 | $0.00 | 0.00 |
| EQUITIES | BR ADVISORY PARTNERS PAI | BRAZIL | Brazil | $3,772,475.06 | ($232,941.27) | 1,328,309.00 |
| EQUITIES | BRADESPAR SA | BRAZIL | Brazil | $1,454,666.29 | $152,833.91 | 341,000.00 |
| EQUITIES | BRAMBLES LTD | AUSTRALIA | Australia | $6,071,397.83 | ($453,595.84) | 449,875.00 |
| EQUITIES | BRAMBLES LTD | AUSTRALIA | Australia | $976,633.01 | $482,816.37 | 72,366.00 |
| EQUITIES | BRAMBLES LTD | AUSTRALIA | Australia | $1,309,815.94 | ($103,060.43) | 97,054.00 |
| EQUITIES | BRAMBLES LTD | AUSTRALIA | Australia | $7,527.50 | $0.00 | 557.77 |
| EQUITIES | BRANDYWINE REALTY TRUST | OFFICE REITS | United States | $295,640.54 | ($1,211,267.97) | 93,262.00 |
| EQUITIES | BRANICKS GROUP AG | GERMANY | Germany | $390.47 | $0.00 | 0.00 |
| EQUITIES | BRANICKS GROUP AG | GERMANY | Germany | $200,501.56 | $0.00 | 0.00 |
| EQUITIES | BRAVA ENERGIA | BRAZIL | Brazil | $586,910.62 | ($60,563.87) | 157,400.00 |
| EQUITIES | BRAVIDA HOLDING AB | SWEDEN | Sweden | $564,098.59 | $0.00 | 44,170.28 |
| EQUITIES | BRAZE INC | APPLICATION SOFTW | United States | $324,482.40 | ($308,392.32) | 14,960.00 |
| EQUITIES | BRAZE INC | APPLICATION SOFTW | United States | $262,210.41 | ($29,184.39) | 12,089.00 |
| EQUITIES | BRAZE INC | APPLICATION SOFTW | United States | $1,316,344.41 | ($746,065.90) | 60,689.00 |
| EQUITIES | BRAZE INC | APPLICATION SOFTW | United States | $608,903.37 | ($225,004.65) | 28,073.00 |
| EQUITIES | BREAD FINANCIAL HOLDINGS | CONSUMER FINANCE | United States | $1,046,986.05 | $175,147.16 | 9,663.00 |
| EQUITIES | BREAD FINANCIAL HOLDINGS | CONSUMER FINANCE | United States | $2,068,726.55 | $890,617.05 | 19,093.00 |
| EQUITIES | BREAD FINANCIAL HOLDINGS | CONSUMER FINANCE | United States | $1,572,700.25 | $196,732.14 | 14,515.00 |
| EQUITIES | BREMBO NV | ITALY | Italy | $528,022.81 | $0.00 | 45,101.63 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $43,203.95 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $24,997.81 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $513,477.54 | ($164,465.21) | 7,954.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $25,071.12 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $4,914.04 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $248,615.00 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $467,793.12 | ($41,600.25) | 7,582.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $82,424.02 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $307,775.38 | $0.00 | 0.00 |
| EQUITIES | BRENNTAG SE | GERMANY | Germany | $2,784.96 | $0.00 | 45.65 |
| EQUITIES | BREVILLE GROUP LTD | AUSTRALIA | Australia | $507,213.14 | $0.00 | 22,694.40 |
| EQUITIES | BRIDGEBIO PHARMA INC | BIOTECHNOLOGY | United States | $898,973.60 | $61,798.40 | 12,070.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BRIDGEBIO PHARMA INC | BIOTECHNOLOGY | United States | $2,617,525.12 | $1,404,045.27 | 35,144.00 |
| EQUITIES | BRIDGEBIO PHARMA INC | BIOTECHNOLOGY | United States | $3,289,185.76 | $146,034.90 | 44,162.00 |
| EQUITIES | BRIDGEBIO PHARMA INC | BIOTECHNOLOGY | United States | $2,220,993.60 | $98,608.78 | 29,820.00 |
| EQUITIES | BRIDGEBIO PHARMA INC | BIOTECHNOLOGY | United States | $1,319,413.20 | $290,879.59 | 17,715.00 |
| EQUITIES | BRIDGEPOINT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $363,399.28 | $0.00 | 104,344.12 |
| EQUITIES | BRIDGESTONE CORP | RUBBER PRODUCTS | Japan | $1,998,658.96 | ($12,551.61) | 93,600.00 |
| EQUITIES | BRIDGESTONE CORP | RUBBER PRODUCTS | Japan | $1,136,246.16 | $545,021.07 | 53,212.00 |
| EQUITIES | BRIDGESTONE CORP | RUBBER PRODUCTS | Japan | $1,519,621.41 | $247,308.32 | 71,166.00 |
| EQUITIES | BRIDGESTONE CORP | RUBBER PRODUCTS | Japan | $2,814,051.54 | $0.00 | 134,121.25 |
| EQUITIES | BRIDGESTONE CORP | RUBBER PRODUCTS | Japan | $9,296.19 | $0.00 | 440.72 |
| EQUITIES | BRIDGEWATER BANCSHARES | REGIONAL BANKS | United States | $122,873.60 | $63,706.59 | 5,840.00 |
| EQUITIES | BRIDGEWATER BANCSHARES | REGIONAL BANKS | United States | $159,335.92 | $47,413.58 | 7,573.00 |
| EQUITIES | BRIGADE ENTERPRISES LTD | INDIA | India | $220,297.38 | $44,987.73 | 41,652.00 |
| EQUITIES | BRIGHT HORIZONS FAMILY S( | EDUCATION SERVICE | United States | $919,597.12 | $36,573.32 | 12,974.00 |
| EQUITIES | BRIGHT HORIZONS FAMILY S( | EDUCATION SERVICE | United States | $1,546,601.60 | ($699,599.04) | 21,820.00 |
| EQUITIES | BRIGHT HORIZONS FAMILY S( | EDUCATION SERVICE | United States | $47,489.60 | $4,395.20 | 670.00 |
| EQUITIES | BRIGHT HORIZONS FAMILY S( | EDUCATION SERVICE | United States | $1,418,379.68 | ($515,797.23) | 20,011.00 |
| EQUITIES | BRIGHT HORIZONS FAMILY S( | EDUCATION SERVICE | United States | $950,713.44 | ($471,853.44) | 13,413.00 |
| EQUITIES | BRIGHT MINDS BIOSCIENCES | CDN BIOTECHNOLOG | Canada | $427,588.20 | $78,631.41 | 6,091.00 |
| EQUITIES | BRIGHT MINDS BIOSCIENCES | CDN BIOTECHNOLOG | Canada | $678,061.80 | ($22,224.20) | 9,659.00 |
| EQUITIES | BRIGHT SMART SECURITIES & | HONG KONG | Hong Kong | $200,501.38 | $0.00 | 226,888.52 |
| EQUITIES | BRIGHTHOUSE FINANCIAL IN( | LIFE & HEALTH INSUR | United States | $711,745.20 | $206,231.48 | 11,244.00 |
| EQUITIES | BRIGHTHOUSE FINANCIAL IN( | LIFE & HEALTH INSUR | United States | $1,028,941.50 | $436,506.10 | 16,255.00 |
| EQUITIES | BRIGHTHOUSE FINANCIAL IN( | LIFE & HEALTH INSUR | United States | $468,230.10 | $86,930.66 | 7,397.00 |
| EQUITIES | BRIGHTSPIRE CAPITAL INC | MORTGAGE REITS | United States | $206,391.90 | ($375,687.99) | 36,790.00 |
| EQUITIES | BRIGHTSPRING HEALTH SER\ | HEALTH CARE SERVI( | United States | $2,044,358.36 | $62,438.82 | 29,314.00 |
| EQUITIES | BRIGHTSPRING HEALTH SER\ | HEALTH CARE SERVI( | United States | $1,642,098.04 | $404,539.64 | 23,546.00 |
| EQUITIES | BRIGHTSPRING HEALTH SER\ | HEALTH CARE SERVI( | United States | $157,961.10 | $21,484.43 | 2,265.00 |
| EQUITIES | BRIGHTSPRING HEALTH SER\ | HEALTH CARE SERVI( | United States | $257,061.64 | $44,161.40 | 3,686.00 |
| EQUITIES | BRIGHTSTAR LOTTERY PLC | UNITED KINGDOM CO | United Kingdom | $332,416.48 | ($282,419.15) | 31,009.00 |
| EQUITIES | BRIGHTVIEW HOLDINGS INC | ENVIRON & FACILITIE | United States | $167,347.70 | $85,651.35 | 11,810.00 |
| EQUITIES | BRINK'S CO/THE | SECURITY & ALARM S | United States | $338,274.20 | ($6,265.00) | 3,580.00 |
| EQUITIES | BRINK'S CO/THE | SECURITY & ALARM S | United States | $803,353.98 | $584,678.72 | 8,502.00 |
| EQUITIES | BRINK'S CO/THE | SECURITY & ALARM S | United States | $324,856.62 | ($35,195.05) | 3,438.00 |
| EQUITIES | BRINKER INTERNATIONAL IN( | RESTAURANTS | United States | $1,685,040.00 | $1,410,956.30 | 10,030.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BRINKER INTERNATIONAL INC | RESTAURANTS | United States | $1,559,376.00 | $1,228,622.02 | 9,282.00 |
| EQUITIES | BRINKER INTERNATIONAL INC | RESTAURANTS | United States | $2,755,032.00 | $517,126.95 | 16,399.00 |
| EQUITIES | BRINKER INTERNATIONAL INC | RESTAURANTS | United States | $232,344.00 | $4,895.82 | 1,383.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $6,805,267.72 | $1,300,245.98 | 118,106.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $4,915,735.06 | $1,206,630.52 | 85,313.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $27,274,023.66 | $11,174,594.27 | 473,343.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $38,085,552.36 | $12,559,553.71 | 660,978.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $28,068,315.36 | ($1,086,776.00) | 487,128.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $4,412,712.46 | $77,723.60 | 76,583.00 |
| EQUITIES | BRISTOL-MYERS SQUIBB CO | PHARMACEUTICALS | United States | $7,362,280.26 | ($379,488.29) | 127,773.00 |
| EQUITIES | BRISTOW GROUP INC | OIL & GAS EQUIP/SVC | United States | $275,191.20 | $96,367.96 | 6,660.00 |
| EQUITIES | BRISTOW GROUP INC | OIL & GAS EQUIP/SVC | United States | $221,971.04 | ($9,173.31) | 5,372.00 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $8,594,847.16 | $2,099,282.09 | 138,458.00 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $15,647,390.08 | $5,784,623.86 | 253,358.00 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $8,213,641.62 | $2,439,752.23 | 132,317.00 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $1,716,273.52 | $0.00 | 27,648.16 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $52,768,008.80 | $1,680,321.54 | 850,062.00 |
| EQUITIES | BRITISH AMERICAN TOBACCC | UNITED KINGDOM CO | United Kingdom | $51,593.12 | $0.00 | 831.13 |
| EQUITIES | BRITISH LAND CO PLC/THE | UNITED KINGDOM CO | United Kingdom | $2,352,803.66 | $114,068.44 | 419,540.00 |
| EQUITIES | BRITISH LAND CO PLC/THE | UNITED KINGDOM CO | United Kingdom | $1,100,059.19 | $0.00 | 200,393.33 |
| EQUITIES | BRIXMOR PROPERTY GROUP | RETAIL REITS | United States | $2,717,444.58 | $776,995.44 | 86,186.00 |
| EQUITIES | BRIXMOR PROPERTY GROUP | RETAIL REITS | United States | $3,683,618.37 | $1,517,066.95 | 116,829.00 |
| EQUITIES | BRIXMOR PROPERTY GROUP | RETAIL REITS | United States | $825,266.22 | $242,761.30 | 26,174.00 |
| EQUITIES | BRIXMOR PROPERTY GROUP | RETAIL REITS | United States | $2,017,636.23 | $673,134.51 | 63,991.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $27,355,521.75 | $5,785,945.19 | 72,417.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $24,774,356.00 | $2,749,945.79 | 65,584.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $400,938,183.75 | $358,218,025.13 | 1,061,385.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $569,118,905.50 | $510,439,978.44 | 1,506,602.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $415,633,036.50 | $358,765,985.84 | 1,100,286.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $19,801,277.25 | $1,463,208.62 | 52,419.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $26,539,204.00 | $5,373,394.47 | 70,256.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $24,564,327.00 | $11,120,776.33 | 65,028.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $22,203,011.75 | $6,812,947.69 | 58,777.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $56,956,389.50 | $20,924,439.61 | 150,778.00 |
| EQUITIES | BROADCOM INC | SEMICONDUCTORS | United States | $110,156,055.25 | $79,528,965.81 | 291,611.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $3,284,683.88 | $2,155,562.96 | 23,815.00 |
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $5,632,167.38 | $3,802,901.18 | 40,835.00 |
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $188,991.00 | ($897.00) | 1,380.00 |
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $3,912,622.65 | $1,114,094.94 | 28,358.00 |
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $1,202,016.38 | $120,476.47 | 8,715.00 |
| EQUITIES | BROADRIDGE FINANCIAL SOL | DATA PRCSNG/OUTSI | United States | $297.38 | $0.00 | 0.00 |
| EQUITIES | BROADSTONE NET LEASE INC | DIVERSIFIED REITS | United States | $1,125,455.66 | $263,772.47 | 53,689.00 |
| EQUITIES | BROOKDALE SENIOR LIVING I | HEALTH CARE FACILI | United States | $1,769,578.20 | $153,972.00 | 109,980.00 |
| EQUITIES | BROOKDALE SENIOR LIVING I | HEALTH CARE FACILI | United States | $1,127,780.28 | ($328,090.74) | 70,092.00 |
| EQUITIES | BROOKFIELD ASSET MANAGE | CDN ASSET MGMT/CL | Canada | $4,070,451.45 | $1,021,081.08 | 90,757.00 |
| EQUITIES | BROOKFIELD ASSET MANAGE | CDN ASSET MGMT/CL | Canada | $2,600,223.60 | ($692,876.45) | 57,976.00 |
| EQUITIES | BROOKFIELD ASSET MANAGE | CDN ASSET MGMT/CL | Canada | $3,356,708.55 | ($995,085.51) | 74,843.00 |
| EQUITIES | BROOKFIELD ASSET MANAGE | CDN ASSET MGMT/CL | Canada | $3,221,216.70 | ($817,889.39) | 71,822.00 |
| EQUITIES | BROOKFIELD ASSET MANAGE | CDN ASSET MGMT/CL | Canada | $432,129.75 | ($23,509.40) | 9,635.00 |
| EQUITIES | BROOKFIELD ASSET MGMT L1 | CDN ASSET MGMT/CL | Canada | $937,472.93 | $607,314.53 | 20,906.00 |
| EQUITIES | BROOKFIELD ASSET MGMT L1 | CDN ASSET MGMT/CL | Canada | $1,081,865.11 | ($272,002.89) | 24,126.00 |
| EQUITIES | BROOKFIELD ASSET MGMT L1 | CDN ASSET MGMT/CL | Canada | $6,121.34 | $0.00 | 136.51 |
| EQUITIES | BROOKFIELD BUSINESS CORI | CDN INDUSTRIAL CO | Canada | $221,785.50 | $81,922.35 | 7,430.00 |
| EQUITIES | BROOKFIELD BUSINESS CORI | CDN INDUSTRIAL CO | Canada | $138,712.95 | ($29,039.64) | 4,647.00 |
| EQUITIES | BROOKFIELD BUSINESS CORI | CDN INDUSTRIAL CO | Canada | $346,694.04 | $0.00 | 11,606.22 |
| EQUITIES | BROOKFIELD CORP | CDN ASSET MGMT/CL | Canada | $23,540,685.52 | $9,630,161.01 | 552,728.00 |
| EQUITIES | BROOKFIELD CORP | CDN ASSET MGMT/CL | Canada | $2,499,096.02 | ($90,364.12) | 58,678.00 |
| EQUITIES | BROOKFIELD CORPORATION | CDN ASSET MGMT/CL | Canada | $4,799,727.84 | $3,772,800.95 | 112,537.00 |
| EQUITIES | BROOKFIELD CORPORATION | CDN ASSET MGMT/CL | Canada | $5,739,222.84 | $561,757.01 | 134,564.00 |
| EQUITIES | BROOKFIELD CORPORATION | CDN ASSET MGMT/CL | Canada | $12,633,790.57 | $0.00 | 296,218.79 |
| EQUITIES | BROOKFIELD CORPORATION | CDN ASSET MGMT/CL | Canada | $35,488.66 | $0.00 | 832.09 |
| EQUITIES | BROOKFIELD INDIA REAL EST | INDIA | India | $200,546.59 | $10,681.11 | 57,345.00 |
| EQUITIES | BROOKFIELD INFRASTRUCTU | CDN GAS UTILITIES | Canada | $2,892,274.00 | ($83,554.90) | 75,124.00 |
| EQUITIES | BROOKFIELD INFRASTRUCTU | CDN GAS UTILITIES | Canada | $1,537,382.00 | $31,036.42 | 39,932.00 |
| EQUITIES | BROOKFIELD INFRASTRUCTU | CDN GAS UTILITIES | Canada | $6,059,702.73 | $0.00 | 157,198.89 |
| EQUITIES | BROOKFIELD INFRASTRUCTU | CDN GAS UTILITIES | Canada | $1,318,092.09 | $0.00 | 34,193.53 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE EL | Canada | $1,423,663.36 | ($98,290.90) | 38,353.00 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE EL | Canada | $1,737,735.68 | ($52,527.44) | 46,814.00 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE EL | Canada | $1,246,675.20 | $151,305.11 | 33,585.00 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE EL | Canada | $189,126.40 | $15,153.04 | 5,095.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE ELE | Canada | $342,394.88 | $89,183.60 | 9,224.00 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE ELE | Canada | $8,690,271.66 | $0.00 | 233,864.06 |
| EQUITIES | BROOKFIELD RENEWABLE CO | CDN RENEWABLE ELE | Canada | $2,100.32 | $0.00 | 56.52 |
| EQUITIES | BROTHER INDUSTRIES LTD | ELECTRIC APPLIANCE | Japan | $11,912,313.98 | $3,189,636.40 | 527,390.00 |
| EQUITIES | BROTHER INDUSTRIES LTD | ELECTRIC APPLIANCE | Japan | $3,796,924.44 | $926,671.20 | 168,100.00 |
| EQUITIES | BROTHER INDUSTRIES LTD | ELECTRIC APPLIANCE | Japan | $1,266,864.64 | $0.00 | 56,087.48 |
| EQUITIES | BROTHER INDUSTRIES LTD | ELECTRIC APPLIANCE | Japan | $3,306,780.12 | $1,940,941.72 | 146,400.00 |
| EQUITIES | BROWN & BROWN INC | INSURANCE BROKERS | United States | $4,376,120.55 | $3,625,436.95 | 68,217.00 |
| EQUITIES | BROWN & BROWN INC | INSURANCE BROKERS | United States | $5,607,672.25 | $4,216,241.61 | 87,415.00 |
| EQUITIES | BROWN & BROWN INC | INSURANCE BROKERS | United States | $3,287,879.95 | $1,764,457.02 | 51,253.00 |
| EQUITIES | BROWN & BROWN INC | INSURANCE BROKERS | United States | $791,995.90 | $162,774.93 | 12,346.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $12,277,017.05 | ($2,752,918.46) | 456,301.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $386,825.82 | ($155,433.39) | 14,020.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $1,391,414.32 | $590,813.18 | 51,762.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $2,043,843.07 | $866,172.65 | 76,033.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $45,305.00 | $17.00 | 1,700.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $153,401.98 | ($105,371.69) | 5,555.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $1,213,585.99 | ($816,325.80) | 45,132.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $50.36 | $0.00 | 0.00 |
| EQUITIES | BROWN-FORMAN CORP | DISTILLERS & VINTNE | United States | $1,291,341.65 | ($29,549.01) | 48,441.00 |
| EQUITIES | BRP INC | CDN LEISURE PRODU | Canada | $548,734.43 | $0.00 | 8,986.69 |
| EQUITIES | BRUKER CORP | LIFE SCIENCES TOOL | United States | $1,714,446.95 | $1,396,030.56 | 28,465.00 |
| EQUITIES | BRUKER CORP | LIFE SCIENCES TOOL | United States | $2,294,522.08 | $1,392,815.58 | 38,096.00 |
| EQUITIES | BRUKER CORP | LIFE SCIENCES TOOL | United States | $74,021.40 | $3,628.50 | 1,230.00 |
| EQUITIES | BRUKER CORP | LIFE SCIENCES TOOL | United States | $1,341,443.83 | $519,091.60 | 22,271.00 |
| EQUITIES | BRUNEL INTERNATIONAL NV | NETHERLANDS | Netherlands | $31,014.66 | ($19,530.87) | 4,011.00 |
| EQUITIES | BRUNELLO CUCINELLI SPA | ITALY | Italy | $729,552.57 | $0.00 | 7,725.32 |
| EQUITIES | BRUNELLO CUCINELLI SPA | ITALY | Italy | $4,227,075.76 | $1,601,601.72 | 44,761.00 |
| EQUITIES | BRUNELLO CUCINELLI SPA | ITALY | Italy | $10,508,147.13 | ($1,973,916.58) | 111,272.00 |
| EQUITIES | BRUNSWICK CORP/DE | LEISURE PRODUCTS | United States | $4,197,342.24 | $909,699.56 | 49,826.00 |
| EQUITIES | BRUNSWICK CORP/DE | LEISURE PRODUCTS | United States | $70,256.16 | ($2,381.07) | 834.00 |
| EQUITIES | BRUNSWICK CORP/DE | LEISURE PRODUCTS | United States | $1,282,301.28 | $766,989.26 | 15,222.00 |
| EQUITIES | BRUNSWICK CORP/DE | LEISURE PRODUCTS | United States | $1,960,601.76 | $766,895.07 | 23,274.00 |
| EQUITIES | BRUNSWICK CORP/DE | LEISURE PRODUCTS | United States | $1,432,164.24 | $340,613.53 | 17,001.00 |
| EQUITIES | BSE LTD | INDIA | India | $1,927,802.59 | $1,116,747.64 | 47,207.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BSE LTD | INDIA | India | $17,749,815.53 | $6,108,659.36 | 434,648.00 |
| EQUITIES | BSE LTD | INDIA | India | $5,627,572.95 | $1,648,054.41 | 137,805.00 |
| EQUITIES | BSE LTD | INDIA | India | $5,117,842.79 | ($112,710.89) | 125,323.00 |
| EQUITIES | BSR REIT | CDN MULTIFAM RESD | Canada | $169,957.16 | $0.00 | 14,404.25 |
| EQUITIES | BT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $766,790.96 | ($899,874.88) | 303,908.00 |
| EQUITIES | BT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $36,514,106.16 | $7,392,196.21 | 14,471,909.00 |
| EQUITIES | BT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $837,965.15 | $135,512.12 | 332,117.00 |
| EQUITIES | BT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $5,983.17 | $0.00 | 2,371.36 |
| EQUITIES | BUCHER INDUSTRIES AG | SWITZERLAND | Switzerland | $1,258,275.95 | ($377,911.85) | 3,032.00 |
| EQUITIES | BUCHER INDUSTRIES AG | SWITZERLAND | Switzerland | $1,997,827.37 | ($485,267.85) | 4,869.00 |
| EQUITIES | BUCKLE INC/THE | APPAREL RETAIL | United States | $1,115,346.00 | ($62,639.10) | 26,430.00 |
| EQUITIES | BUCKLE INC/THE | APPAREL RETAIL | United States | $366,549.20 | $168,699.84 | 8,686.00 |
| EQUITIES | BUCKLE INC/THE | APPAREL RETAIL | United States | $1,357,152.00 | ($415,283.04) | 32,160.00 |
| EQUITIES | BUFAB AB | SWEDEN | Sweden | $402,426.94 | $0.00 | 30,715.63 |
| EQUITIES | BUFAB AB | SWEDEN | Sweden | $7,584,377.66 | $2,751,444.61 | 578,886.00 |
| EQUITIES | BUFFALO INC /JAPAN | INFORMATN & COMMI | Japan | $175,008.17 | $14,642.88 | 11,600.00 |
| EQUITIES | BUILD-A-BEAR WORKSHOP IN | OTHER SPECIALTY RI | United States | $117,808.80 | $41,212.34 | 3,820.00 |
| EQUITIES | BUILD-A-BEAR WORKSHOP IN | OTHER SPECIALTY RI | United States | $2,997,756.78 | $29,480.06 | 97,257.00 |
| EQUITIES | BUILD-A-BEAR WORKSHOP IN | OTHER SPECIALTY RI | United States | $382,169.28 | ($39,662.28) | 12,392.00 |
| EQUITIES | BUILDERS FIRSTSOURCE INC | BUILDING PRODUCTS | United States | $2,481,011.96 | $2,214,136.75 | 27,727.00 |
| EQUITIES | BUILDERS FIRSTSOURCE INC | BUILDING PRODUCTS | United States | $3,348,341.60 | $1,456,221.09 | 37,420.00 |
| EQUITIES | BUILDERS FIRSTSOURCE INC | BUILDING PRODUCTS | United States | $115,429.20 | $11,468.10 | 1,290.00 |
| EQUITIES | BUILDERS FIRSTSOURCE INC | BUILDING PRODUCTS | United States | $2,705,517.28 | $614,731.32 | 30,236.00 |
| EQUITIES | BUILDERS FIRSTSOURCE INC | BUILDING PRODUCTS | United States | $8,136,953.28 | ($1,985,750.89) | 90,936.00 |
| EQUITIES | BUKIT ASAM PERSERO TBK P | INDONESIA | Indonesia | $270,251.30 | ($75,184.88) | 2,024,400.00 |
| EQUITIES | BUKIT SEMBAWANG ESTATES | SINGAPORE | Singapore | $108,379.91 | $883.40 | 29,700.00 |
| EQUITIES | BULLISH | FINANCIAL EXNG & D/ | Cayman Islands | $98,265.42 | ($61,043.67) | 4,194.00 |
| EQUITIES | BULLISH | FINANCIAL EXNG & D/ | Cayman Islands | $1,482,181.80 | ($1,092,286.98) | 63,260.00 |
| EQUITIES | BUMA INTERNASIONAL GRUP | INDONESIA | Indonesia | $30,869.50 | ($42,352.21) | 2,759,754.00 |
| EQUITIES | BUMBLE INC | INTERACTIVE MEDIA & | United States | $92,480.00 | ($802,151.70) | 28,900.00 |
| EQUITIES | BUMBLE INC | INTERACTIVE MEDIA & | United States | $302,275.20 | ($37,160.96) | 94,461.00 |
| EQUITIES | BUMI ARMADA BHD | MALAYSIA | Malaysia | $106,414.84 | ($41,563.23) | 1,257,700.00 |
| EQUITIES | BUMITAMA AGRI LTD | SINGAPORE | Indonesia | $230,762.69 | $79,234.29 | 182,000.00 |
| EQUITIES | BUMITAMA AGRI LTD | SINGAPORE | Indonesia | $255,384.56 | $113,032.30 | 201,419.00 |
| EQUITIES | BUMRUNGRAD HOSPITAL PCL | THAILAND | Thailand | $1,814,891.41 | ($265,098.08) | 320,700.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BUMRUNGRAD HOSPITAL PCL | THAILAND | Thailand | $7,187,128.45 | $1,464,682.01 | 1,270,000.00 |
| EQUITIES | BUNGE GLOBAL SA | SWITZERLAND | Switzerland | $2,847,129.48 | $807,682.51 | 26,676.00 |
| EQUITIES | BUNGE GLOBAL SA | SWITZERLAND | Switzerland | $4,948,749.91 | $1,402,403.38 | 46,367.00 |
| EQUITIES | BUNGE GLOBAL SA | SWITZERLAND | Switzerland | $164,364.20 | ($9,009.00) | 1,540.00 |
| EQUITIES | BUNGE GLOBAL SA | SWITZERLAND | Switzerland | $3,410,877.34 | $410,920.77 | 31,958.00 |
| EQUITIES | BUNGE GLOBAL SA | SWITZERLAND | Switzerland | $1,158,020.50 | $336,844.43 | 10,850.00 |
| EQUITIES | BUNKA SHUTTER CO LTD | METAL PRODUCTS | Japan | $381,180.77 | ($3.84) | 32,300.00 |
| EQUITIES | BUNKA SHUTTER CO LTD | METAL PRODUCTS | Japan | $286,503.22 | $0.00 | 24,196.15 |
| EQUITIES | BUNZL PLC | UNITED KINGDOM CO | United Kingdom | $2,702,496.28 | $233,287.85 | 76,400.00 |
| EQUITIES | BUNZL PLC | UNITED KINGDOM CO | United Kingdom | $637,100.60 | $216,261.28 | 17,885.00 |
| EQUITIES | BUNZL PLC | UNITED KINGDOM CO | United Kingdom | $8,993,749.51 | $1,006,945.49 | 252,248.00 |
| EQUITIES | BUNZL PLC | UNITED KINGDOM CO | United Kingdom | $836,453.85 | ($62,277.47) | 23,442.00 |
| EQUITIES | BUNZL PLC | UNITED KINGDOM CO | United Kingdom | $4,663.47 | $0.00 | 133.60 |
| EQUITIES | BURBERRY GROUP PLC | UNITED KINGDOM CO | United Kingdom | $24,776,955.81 | ($394,122.77) | 1,757,805.00 |
| EQUITIES | BURBERRY GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,177,319.97 | $0.00 | 83,525.12 |
| EQUITIES | BURBERRY GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,314,463.86 | ($1,412,783.84) | 164,200.00 |
| EQUITIES | BURCKHARDT COMPRESSION | SWITZERLAND | Switzerland | $14,722.00 | $0.00 | 0.00 |
| EQUITIES | BURCKHARDT COMPRESSION | SWITZERLAND | Switzerland | $442,056.31 | $0.00 | 745.72 |
| EQUITIES | BURE EQUITY AB | SWEDEN | Sweden | $537,369.49 | $0.00 | 19,507.65 |
| EQUITIES | BUREAU VERITAS SA | FRANCE | France | $470,041.00 | $90,179.44 | 15,352.00 |
| EQUITIES | BUREAU VERITAS SA | FRANCE | France | $21,658,535.05 | ($439,716.41) | 707,389.00 |
| EQUITIES | BUREAU VERITAS SA | FRANCE | France | $607,605.76 | ($67,754.49) | 19,845.00 |
| EQUITIES | BUREAU VERITAS SA | FRANCE | France | $4,862,297.38 | $0.00 | 158,807.27 |
| EQUITIES | BUREAU VERITAS SA | FRANCE | France | $4,032.10 | $0.00 | 131.69 |
| EQUITIES | BURFORD CAPITAL LTD | SPECIALIZED FINANC | Guernsey C I | $45,551.00 | ($102,938.59) | 11,110.00 |
| EQUITIES | BURFORD CAPITAL LTD | SPECIALIZED FINANC | Guernsey C I | $102,938.70 | ($10,060.37) | 25,107.00 |
| EQUITIES | BURGAN CO FOR WELL DRILL | KUWAIT | Kuwait | $27,532.12 | ($1,443.36) | 46,609.00 |
| EQUITIES | BURKE & HERBERT FINANCIA | REGIONAL BANKS | United States | $113,466.94 | $46,538.55 | 1,579.00 |
| EQUITIES | BURKHALTER HOLDING AG | SWITZERLAND | Switzerland | $1,519,784.13 | ($89,358.17) | 7,948.00 |
| EQUITIES | BURKHALTER HOLDING AG | SWITZERLAND | Switzerland | $303,399.43 | $0.00 | 1,584.25 |
| EQUITIES | BURLINGTON STORES INC | APPAREL RETAIL | United States | $2,745,072.00 | $340,721.27 | 8,665.00 |
| EQUITIES | BURLINGTON STORES INC | APPAREL RETAIL | United States | $4,061,376.00 | $2,822,062.80 | 12,820.00 |
| EQUITIES | BURLINGTON STORES INC | APPAREL RETAIL | United States | $6,865,689.60 | $4,285,071.77 | 21,672.00 |
| EQUITIES | BURLINGTON STORES INC | APPAREL RETAIL | United States | $5,154,969.60 | $3,003,823.95 | 16,272.00 |
| EQUITIES | BURLINGTON STORES INC | APPAREL RETAIL | United States | $1,290,643.20 | $478,824.29 | 4,074.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | BUSHIROAD INC | OTHER PRODUCTS | Japan | $1,445,185.90 | ($51,742.46) | 840,300.00 |
| EQUITIES | BUSHIROAD INC | OTHER PRODUCTS | Japan | $327,974.47 | ($42,796.15) | 190,700.00 |
| EQUITIES | BUSINESS BRAIN SHOWA-OTA | SERVICES | Japan | $62,508.54 | $21,425.56 | 10,200.00 |
| EQUITIES | BUSINESS FIRST BANCSHARE | REGIONAL BANKS | United States | $210,500.50 | $102,610.46 | 6,850.00 |
| EQUITIES | BUSINESS FIRST BANCSHARE | REGIONAL BANKS | United States | $3,836,333.20 | $1,218,594.81 | 124,840.00 |
| EQUITIES | BUTTERFLY NETWORK INC | HEALTH CARE EQUIPI | United States | $3,880,500.14 | $2,217,440.99 | 460,867.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $450,736.40 | ($38,749.01) | 8,802.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $166,273.70 | ($3,084.72) | 3,247.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $7,381,026.16 | $3,499,870.85 | 144,137.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $2,889,690.41 | $1,342,735.26 | 56,430.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $248,821.65 | ($29,351.60) | 4,859.00 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $1,649.79 | $0.00 | 32.22 |
| EQUITIES | BUZZI SPA | ITALY | Italy | $5,658,528.97 | $2,839,974.52 | 110,500.00 |
| EQUITIES | BW LPG LTD | SINGAPORE | Singapore | $553,861.90 | $82,467.70 | 31,754.00 |
| EQUITIES | BW LPG LTD | SINGAPORE | Singapore | $353,537.41 | ($5,736.48) | 20,269.00 |
| EQUITIES | BW LPG LTD | SINGAPORE | Singapore | $425,011.57 | $0.00 | 24,366.72 |
| EQUITIES | BW OFFSHORE LTD | NORWAY | Norway | $161,456.37 | $0.00 | 36,310.89 |
| EQUITIES | BWP PROPERTY GROUP LTD | AUSTRALIA | Australia | $361,533.66 | $0.00 | 137,690.39 |
| EQUITIES | BWX TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $4,410,574.35 | $3,869,467.07 | 22,659.00 |
| EQUITIES | BWX TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $6,317,755.05 | $5,405,887.32 | 32,457.00 |
| EQUITIES | BWX TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $210,222.00 | ($11,610.00) | 1,080.00 |
| EQUITIES | BWX TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $3,002,086.95 | $1,157,409.92 | 15,423.00 |
| EQUITIES | BWX TECHNOLOGIES INC | AEROSPACE & DEFEN | United States | $4,509,261.90 | $3,756,422.87 | 23,166.00 |
| EQUITIES | BXP INC | OFFICE REITS | United States | $1,385,364.74 | ($529,361.94) | 20,674.00 |
| EQUITIES | BXP INC | OFFICE REITS | United States | $3,674,560.36 | ($976,321.09) | 54,836.00 |
| EQUITIES | BXP INC | OFFICE REITS | United States | $3,071,805.41 | ($2,001,356.47) | 45,841.00 |
| EQUITIES | BXP INC | OFFICE REITS | United States | $8,261,327.85 | $496,007.74 | 123,285.00 |
| EQUITIES | BYD CO LTD | CHINA | China | $2,893,493.17 | ($1,048,538.53) | 311,600.00 |
| EQUITIES | BYD CO LTD | CHINA | China | $14,316,105.29 | ($1,624,249.99) | 1,541,700.00 |
| EQUITIES | BYLINE BANCORP INC | REGIONAL BANKS | United States | $266,406.84 | $120,850.67 | 7,074.00 |
| EQUITIES | BYSTRONIC AG | SWITZERLAND | Switzerland | $107,975.63 | $0.00 | 611.65 |
| EQUITIES | C SUN MANUFACTURING LTD | TAIWAN | Taiwan | $2,567,417.28 | $61,094.31 | 131,000.00 |
| EQUITIES | C SUN MANUFACTURING LTD | TAIWAN | Taiwan | $2,939,790.78 | $1,465,595.35 | 150,000.00 |
| EQUITIES | C SUN MANUFACTURING LTD | TAIWAN | Taiwan | $2,894,366.11 | $837,925.52 | 147,645.00 |
| EQUITIES | C UYEMURA & CO LTD | CHEMICALS | Japan | $388,425.96 | $0.00 | 2,300.62 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | C UYEMURA & CO LTD | CHEMICALS | Japan | $2,853,321.23 | $565,360.37 | 16,900.00 |
| EQUITIES | C&A MODAS SA | BRAZIL | Brazil | $43,678.12 | $0.00 | 0.00 |
| EQUITIES | C&A MODAS SA | BRAZIL | Brazil | $196,682.08 | ($35,794.09) | 91,000.00 |
| EQUITIES | C&A MODAS SA | BRAZIL | Brazil | $119,007.14 | ($4,401.35) | 57,300.00 |
| EQUITIES | C&F FINANCIAL CORP | REGIONAL BANKS | United States | $18,108.00 | $1,866.85 | 225.00 |
| EQUITIES | C. MER INDUSTRIES LTD | ISRAEL | Israel | $38,581.12 | $7,330.26 | 2,143.00 |
| EQUITIES | C3.AI INC | APPLICATION SOFTW | United States | $192,198.96 | ($519,814.68) | 21,144.00 |
| EQUITIES | CA IMMOBILIEN ANLAGEN AG | AUSTRIA | Austria | $0.00 | $0.00 | 0.00 |
| EQUITIES | CABLE ONE INC | CABLE & SATELLITE | United States | $36,167.91 | ($41,516.52) | 681.00 |
| EQUITIES | CABOT CORP | COMMODITY CHEMIC | United States | $1,447,670.80 | ($17,055.80) | 15,940.00 |
| EQUITIES | CABOT CORP | COMMODITY CHEMIC | United States | $1,262,125.54 | $814,421.78 | 13,897.00 |
| EQUITIES | CABOT CORP | COMMODITY CHEMIC | United States | $1,022,451.56 | $172,529.93 | 11,258.00 |
| EQUITIES | CACI INTERNATIONAL INC | RESEARCH & CONSUI | United States | $2,182,881.12 | $173,327.43 | 4,712.00 |
| EQUITIES | CACI INTERNATIONAL INC | RESEARCH & CONSUI | United States | $3,024,161.28 | $1,357,402.69 | 6,528.00 |
| EQUITIES | CACI INTERNATIONAL INC | RESEARCH & CONSUI | United States | $120,447.60 | ($821.60) | 260.00 |
| EQUITIES | CACI INTERNATIONAL INC | RESEARCH & CONSUI | United States | $2,591,013.18 | $1,053,550.19 | 5,593.00 |
| EQUITIES | CACI INTERNATIONAL INC | RESEARCH & CONSUI | United States | $13,253,868.60 | ($1,265,935.78) | 28,610.00 |
| EQUITIES | CACTUS INC | OIL & GAS EQUIP/SVC | United States | $558,355.77 | $191,415.70 | 10,899.00 |
| EQUITIES | CACTUS INC | OIL & GAS EQUIP/SVC | United States | $29,918.32 | ($3,814.91) | 584.00 |
| EQUITIES | CAD EQUITY FUTURES | CANADA EQUITY FUT | Canada | $4,266.57 | $0.00 | 4,266.57 |
| EQUITIES | CAD EQUITY FUTURES | CANADA EQUITY FUT | Canada | $1,630,953.42 | $0.00 | 1,630,953.42 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $1,951,288.68 | $247,792.14 | 5,199.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $2,506,386.96 | $192,291.99 | 6,678.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $23,695,452.88 | $22,599,259.15 | 63,134.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $33,201,557.84 | $30,877,803.22 | 88,462.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $24,999,314.56 | $19,070,121.09 | 66,608.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $19,930,993.28 | $6,128,096.55 | 53,104.00 |
| EQUITIES | CADENCE DESIGN SYSTEMS I | APPLICATION SOFTW | United States | $6,667,184.48 | $4,453,094.27 | 17,764.00 |
| EQUITIES | CADIZ INC | WATER UTILITIES | United States | $118,837.40 | $20,088.64 | 28,430.00 |
| EQUITIES | CADRE HOLDINGS INC | AEROSPACE & DEFEN | United States | $159,085.80 | $45,098.02 | 5,580.00 |
| EQUITIES | CAE INC | CDN AEROSPACE & D | Canada | $454,102.51 | $199,725.58 | 18,143.00 |
| EQUITIES | CAE INC | CDN AEROSPACE & D | Canada | $549,037.79 | $4,235.82 | 21,936.00 |
| EQUITIES | CAE INC | CDN AEROSPACE & D | Canada | $3,020.25 | $0.00 | 120.67 |
| EQUITIES | CAE INC | CDN AEROSPACE & D | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | CAESARS ENTERTAINMENT I | CASINOS & GAMING | United States | $1,744,615.26 | ($984,173.31) | 57,807.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CAESARS ENTERTAINMENT I | CASINOS & GAMING | United States | $2,269,173.84 | ($5,396,850.86) | 75,188.00 |
| EQUITIES | CAESARS ENTERTAINMENT I | CASINOS & GAMING | United States | $72,432.00 | $2,304.00 | 2,400.00 |
| EQUITIES | CAESARS ENTERTAINMENT I | CASINOS & GAMING | United States | $1,381,459.32 | ($2,922,596.41) | 45,774.00 |
| EQUITIES | CAIRN HOMES PLC | IRELAND | Ireland | $504,505.45 | $0.00 | 176,796.13 |
| EQUITIES | CAIXA SEGURIDADE PARTICI | BRAZIL | Brazil | $1,400,200.35 | $118,665.76 | 367,700.00 |
| EQUITIES | CAIXA SEGURIDADE PARTICI | BRAZIL | Brazil | $15,753,285.89 | $5,566,104.05 | 4,136,896.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $2,218,836.04 | $144,920.76 | 156,700.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $3,071,721.50 | $2,354,683.31 | 216,933.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $4,061,588.57 | $1,126,118.15 | 286,840.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $3,861,666.78 | $1,732,380.66 | 272,721.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $5,695,320.87 | $0.00 | 402,217.61 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $21,590,718.95 | $2,649,246.52 | 1,524,793.00 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $20,508.25 | $0.00 | 1,448.34 |
| EQUITIES | CAIXABANK SA | SPAIN | Spain | $37,933,954.38 | $22,116,663.97 | 2,678,995.00 |
| EQUITIES | CAJA DE AHORROS DEL MED | SPAIN | Spain | $55,086.92 | ($242,484.42) | 35,957.00 |
| EQUITIES | CAL-MAINE FOODS INC | PACKAGED FOODS & | United States | $577,051.28 | $454,519.59 | 7,163.00 |
| EQUITIES | CALERES INC | APPAREL RETAIL | United States | $122,574.33 | ($129,399.61) | 9,909.00 |
| EQUITIES | CALERES INC | APPAREL RETAIL | United States | $296,533.64 | ($12,445.76) | 23,972.00 |
| EQUITIES | CALERES INC | APPAREL RETAIL | United States | $1,260,898.84 | ($202,790.39) | 101,932.00 |
| EQUITIES | CALIFORNIA RESOURCES CO | OIL & GAS EXPL & PR | United States | $1,842,255.15 | $343,015.09 | 34,845.00 |
| EQUITIES | CALIFORNIA RESOURCES CO | OIL & GAS EXPL & PR | United States | $1,077,331.99 | $281,875.57 | 20,377.00 |
| EQUITIES | CALIFORNIA RESOURCES CO | OIL & GAS EXPL & PR | United States | $304,478.33 | ($53,367.34) | 5,759.00 |
| EQUITIES | CALIFORNIA WATER SERVICE | WATER UTILITIES | United States | $800,730.35 | $450,161.91 | 16,459.00 |
| EQUITIES | CALIX INC | COMMUNICATIONS E | United States | $2,091,114.24 | ($387,199.72) | 56,032.00 |
| EQUITIES | CALIX INC | COMMUNICATIONS E | United States | $630,073.56 | $358,175.45 | 16,883.00 |
| EQUITIES | CALIX INC | COMMUNICATIONS E | United States | $838,580.40 | ($4,321.27) | 22,470.00 |
| EQUITIES | CALIX INC | COMMUNICATIONS E | United States | $1,689,476.40 | ($339,070.20) | 45,270.00 |
| EQUITIES | CALLAWAY GOLF CO | LEISURE PRODUCTS | United States | $772,212.63 | $347,587.10 | 41,097.00 |
| EQUITIES | CALUMET INC | OIL & GAS REFINING & | United States | $380,371.20 | $34,636.80 | 10,560.00 |
| EQUITIES | CALUMET INC | OIL & GAS REFINING & | United States | $11,994.66 | $650.22 | 333.00 |
| EQUITIES | CAMDEN NATIONAL CORP | REGIONAL BANKS | United States | $220,946.50 | $120,208.50 | 4,075.00 |
| EQUITIES | CAMDEN PROPERTY TRUST | MULTIFAMILY RESIDN | United States | $1,990,233.20 | $711,559.38 | 17,224.00 |
| EQUITIES | CAMDEN PROPERTY TRUST | MULTIFAMILY RESIDN | United States | $4,605,360.80 | $1,721,602.40 | 39,856.00 |
| EQUITIES | CAMDEN PROPERTY TRUST | MULTIFAMILY RESIDN | United States | $144,437.50 | $6,875.00 | 1,250.00 |
| EQUITIES | CAMDEN PROPERTY TRUST | MULTIFAMILY RESIDN | United States | $3,310,160.85 | $156,797.56 | 28,647.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CAMECO CORP | CDN COAL/CONSUMA | Canada | $2,960,079.34 | $2,114,716.04 | 29,051.00 |
| EQUITIES | CAMECO CORP | CDN COAL/CONSUMA | Canada | $2,921,258.29 | $1,233,280.90 | 28,670.00 |
| EQUITIES | CAMECO CORP | CDN COAL/CONSUMA | Canada | $18,486.67 | $0.00 | 181.43 |
| EQUITIES | CAMIL ALIMENTOS SA | BRAZIL | Brazil | $45,777.88 | ($17,246.49) | 47,200.00 |
| EQUITIES | CAMPBELL'S COMPANY/THE | PACKAGED FOODS & | United States | $1,225,518.10 | ($422,319.67) | 55,030.00 |
| EQUITIES | CAMPBELL'S COMPANY/THE | PACKAGED FOODS & | United States | $1,856,716.71 | ($815,808.31) | 83,373.00 |
| EQUITIES | CAMPBELL'S COMPANY/THE | PACKAGED FOODS & | United States | $51,443.70 | $2,587.20 | 2,310.00 |
| EQUITIES | CAMPBELL'S COMPANY/THE | PACKAGED FOODS & | United States | $891,334.48 | ($870,131.76) | 40,024.00 |
| EQUITIES | CAMPING WORLD HOLDINGS | AUTOMOTIVE RETAIL | United States | $91,102.20 | ($254,455.24) | 11,940.00 |
| EQUITIES | CAMPING WORLD HOLDINGS | AUTOMOTIVE RETAIL | United States | $165,448.92 | $4,861.55 | 21,684.00 |
| EQUITIES | CAMTEK LTD/ISRAEL | ISRAEL | Israel | $2,884,124.72 | $803,780.60 | 17,681.00 |
| EQUITIES | CAMTEK LTD/ISRAEL | ISRAEL | Israel | $2,216,800.80 | $73,445.54 | 13,590.00 |
| EQUITIES | CAMTEK LTD/ISRAEL | ISRAEL | Israel | $1,775,918.37 | ($126,309.49) | 11,258.00 |
| EQUITIES | CAMTEK LTD/ISRAEL | ISRAEL | Israel | $1,121,660.78 | $0.00 | 7,110.50 |
| EQUITIES | CAMURUS AB | SWEDEN | Sweden | $342,370.33 | $0.00 | 5,859.44 |
| EQUITIES | CAN FIN HOMES LTD | INDIA | India | $524,600.47 | ($22,455.83) | 57,213.00 |
| EQUITIES | CANACCORD GENUITY GROU | CDN INVES BKG & BR | Canada | $328,510.59 | $0.00 | 31,923.06 |
| EQUITIES | CANACCORD GENUITY GROU | CDN INVES BKG & BR | Canada | $119,712.28 | $43,541.19 | 11,633.00 |
| EQUITIES | CANADA PACKERS INC | CDN PACKAGED FOO | Canada | $134,977.97 | $13,522.97 | 10,000.00 |
| EQUITIES | CANADIAN APARTMENT PPTY | CDN MULTIFAM RESD | Canada | $3,793,085.49 | ($407,161.79) | 153,800.00 |
| EQUITIES | CANADIAN APARTMENT PPTY | CDN MULTIFAM RESD | Canada | $544,016.31 | $0.00 | 22,127.98 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $1,498,900.45 | $220,651.64 | 12,936.00 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $7,531,696.67 | $4,301,181.28 | 65,001.00 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $3,522,462.40 | $756,746.57 | 30,400.00 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $6,936,238.31 | $3,030,430.78 | 59,862.00 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $4,554,422.80 | $0.00 | 39,563.97 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $44,042.11 | $0.00 | 382.59 |
| EQUITIES | CANADIAN IMPERIAL BK OF C | CDN DIVERSIFIED BAI | Canada | $37,078,825.07 | $8,063,896.78 | 319,700.00 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $15,057,984.92 | $1,588,102.50 | 126,283.00 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $3,844,763.52 | $860,710.20 | 32,229.00 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $4,214,220.62 | $2,207,611.26 | 35,326.00 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $4,105,304.14 | $530,153.15 | 34,413.00 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $20,856,177.15 | $0.00 | 174,828.30 |
| EQUITIES | CANADIAN NATIONAL RAILWA | CDN RAIL TRANSPOR | Canada | $25,719.24 | $0.00 | 215.59 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $10,609,550.45 | $4,743,829.02 | 265,636.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $1,429,517.43 | ($181,993.36) | 35,741.00 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $986,195.44 | ($159,421.59) | 24,657.00 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $5,134,759.72 | $2,961,131.94 | 128,380.00 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $5,623,837.79 | $1,197,647.36 | 140,608.00 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $5,545,797.70 | $0.00 | 140,201.53 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $34,377.73 | $0.00 | 869.09 |
| EQUITIES | CANADIAN NATURAL RESOUR | CDN OIL & GAS EXPL | Canada | $62,995.04 | $0.00 | 0.00 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $4,913,671.35 | $2,072,136.49 | 56,572.00 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $18,823,290.69 | $4,449,121.68 | 216,716.00 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $5,178,758.77 | $526,774.33 | 59,624.00 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $10,774,649.38 | $0.00 | 124,321.25 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $32,219.69 | $0.00 | 371.76 |
| EQUITIES | CANADIAN PACIFIC KANSAS C | CDN RAIL TRANSPOR | Canada | $2,729.78 | $0.00 | 0.00 |
| EQUITIES | CANADIAN TIRE CORP LTD | CDN BROADLINE RET | Canada | $559,991.86 | $144,989.92 | 4,067.00 |
| EQUITIES | CANADIAN TIRE CORP LTD | CDN BROADLINE RET | Canada | $9,241,036.05 | $1,803,393.59 | 67,114.00 |
| EQUITIES | CANADIAN TIRE CORP LTD | CDN BROADLINE RET | Canada | $446,671.65 | $59,569.51 | 3,244.00 |
| EQUITIES | CANADIAN TIRE CORP LTD | CDN BROADLINE RET | Canada | $2,769.49 | $0.00 | 20.03 |
| EQUITIES | CANADIAN TIRE CORP LTD | CDN BROADLINE RET | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | CANADIAN UTILITIES LTD | CDN MULTI-UTILITIES | Canada | $151,907.92 | $59,729.26 | 4,088.00 |
| EQUITIES | CANADIAN UTILITIES LTD | CDN MULTI-UTILITIES | Canada | $400,987.86 | $114,314.68 | 10,791.00 |
| EQUITIES | CANADIAN UTILITIES LTD | CDN MULTI-UTILITIES | Canada | $2,030.03 | $0.00 | 54.09 |
| EQUITIES | CANAL+ FRANCE SA | FRANCE | France | $516,228.89 | $0.00 | 159,143.25 |
| EQUITIES | CANARA BANK | INDIA | India | $1,631,864.75 | $322,194.63 | 1,200,092.00 |
| EQUITIES | CANARA BANK | INDIA | India | $5,303,383.68 | $918,803.04 | 3,900,169.00 |
| EQUITIES | CANCOM SE | GERMANY | Germany | $4,477.80 | $0.00 | 0.00 |
| EQUITIES | CANCOM SE | GERMANY | Germany | $132,987.99 | $0.00 | 0.00 |
| EQUITIES | CANCOM SE | GERMANY | Germany | $24,638.51 | $0.00 | 0.00 |
| EQUITIES | CANNAE HOLDINGS INC | MULTI-SECTOR HOLD | United States | $294,292.80 | $157,248.28 | 20,437.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $1,297,677.49 | $167,339.00 | 49,888.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $2,320,254.03 | ($42,578.62) | 89,200.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $17,955.00 | $1,358.77 | 700.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $9,871,484.32 | $1,121,831.84 | 379,500.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $1,342,157.70 | ($153,578.79) | 51,598.00 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $5,554,295.33 | $0.00 | 217,678.07 |
| EQUITIES | CANON INC | ELECTRIC APPLIANCE | Japan | $8,862.65 | $0.00 | 330.51 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CANON MARKETING JAPAN IN | RETAIL TRADE | Japan | $599,932.25 | $274,782.57 | 28,000.00 |
| EQUITIES | CANON MARKETING JAPAN IN | RETAIL TRADE | Japan | $1,729,090.45 | $453,534.77 | 80,700.00 |
| EQUITIES | CANON MARKETING JAPAN IN | RETAIL TRADE | Japan | $3,031,800.48 | $2,325,572.98 | 141,500.00 |
| EQUITIES | CANOX CORP | JAPAN | Japan | $21,851.41 | ($2,424.98) | 1,800.00 |
| EQUITIES | CAPCOM CO LTD | OTHER FINANCING BU | Japan | $378,063.71 | $150,728.48 | 20,400.00 |
| EQUITIES | CAPCOM CO LTD | OTHER FINANCING BU | Japan | $409,939.67 | ($129,837.13) | 22,120.00 |
| EQUITIES | CAPCOM CO LTD | OTHER FINANCING BU | Japan | $2,046.63 | $0.00 | 110.43 |
| EQUITIES | CAPCOM CO LTD | OTHER FINANCING BU | Japan | $16,397,586.79 | ($5,145,792.47) | 884,800.00 |
| EQUITIES | CAPCOM CO LTD | OTHER FINANCING BU | Japan | $6,280,676.04 | $7,611,903.56 | 338,900.00 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $1,116,167.25 | ($475,943.99) | 11,099.00 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $2,521,860.18 | ($534,140.12) | 25,077.00 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $21,602,095.20 | ($11,367,736.80) | 214,808.00 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $955,967.73 | ($686,507.46) | 9,506.00 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $180.32 | $0.00 | 1.79 |
| EQUITIES | CAPGEMINI SE | FRANCE | France | $6,300.80 | $0.00 | 62.65 |
| EQUITIES | CAPITAL BANCORP INC | REGIONAL BANKS | United States | $3,428,625.12 | $1,152,715.43 | 97,626.00 |
| EQUITIES | CAPITAL CITY BANK GROUP IN | REGIONAL BANKS | United States | $186,461.66 | $74,718.97 | 3,773.00 |
| EQUITIES | CAPITAL ONE FINANCIAL COR | CONSUMER FINANCE | United States | $2,659,017.48 | ($264,913.23) | 13,254.00 |
| EQUITIES | CAPITAL ONE FINANCIAL COR | CONSUMER FINANCE | United States | $28,465,771.18 | $22,189,542.57 | 141,889.00 |
| EQUITIES | CAPITAL ONE FINANCIAL COR | CONSUMER FINANCE | United States | $40,714,023.42 | $30,489,794.50 | 202,941.00 |
| EQUITIES | CAPITAL ONE FINANCIAL COR | CONSUMER FINANCE | United States | $30,116,673.16 | $17,076,150.83 | 150,118.00 |
| EQUITIES | CAPITAL ONE FINANCIAL COR | CONSUMER FINANCE | United States | $8,178,073.68 | $4,655,214.87 | 40,764.00 |
| EQUITIES | CAPITALAND ASCENDAS REIT | SINGAPORE | Singapore | $477,291.87 | ($18,120.07) | 247,933.00 |
| EQUITIES | CAPITALAND ASCENDAS REIT | SINGAPORE | Singapore | $48,127.10 | ($7,060.58) | 25,000.00 |
| EQUITIES | CAPITALAND ASCENDAS REIT | SINGAPORE | Singapore | $3,335.29 | $0.00 | 1,732.53 |
| EQUITIES | CAPITALAND ASCENDAS REIT | SINGAPORE | Singapore | $23,156,974.99 | ($4,087,238.93) | 12,029,072.00 |
| EQUITIES | CAPITALAND ASCOTT TRUST | SINGAPORE | Singapore | $736,966.53 | $0.00 | 1,077,121.49 |
| EQUITIES | CAPITALAND ASCOTT TRUST | SINGAPORE | Singapore | $246,796.94 | ($3,509.27) | 360,700.00 |
| EQUITIES | CAPITALAND CHINA TRUST | SINGAPORE | Singapore | $216,854.62 | $0.00 | 431,551.48 |
| EQUITIES | CAPITALAND INDIA TRUST | SINGAPORE | Singapore | $504,019.70 | $0.00 | 639,132.25 |
| EQUITIES | CAPITALAND INTEGRATED CC | SINGAPORE | Singapore | $2,849,240.41 | ($30,247.51) | 1,555,000.00 |
| EQUITIES | CAPITALAND INTEGRATED CC | SINGAPORE | Singapore | $501,667.87 | $99,918.68 | 273,790.00 |
| EQUITIES | CAPITALAND INTEGRATED CC | SINGAPORE | Singapore | $164,464.39 | $21,046.16 | 89,758.00 |
| EQUITIES | CAPITALAND INTEGRATED CC | SINGAPORE | Singapore | $4,704.75 | $0.00 | 2,567.53 |
| EQUITIES | CAPITALAND INVESTMENT LT | SINGAPORE | Singapore | $490,946.49 | ($60,280.21) | 255,026.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CAPITALAND INVESTMENT LT | SINGAPORE | Singapore | $1,917.20 | $0.00 | 995.90 |
| EQUITIES | CAPITEC BANK HOLDINGS LTI | SOUTH AFRICA | South Africa | $1,409,098.97 | $236,502.19 | 4,862.00 |
| EQUITIES | CAPITEC BANK HOLDINGS LTI | SOUTH AFRICA | South Africa | $11,386,400.76 | $5,362,335.19 | 39,288.00 |
| EQUITIES | CAPITEC BANK HOLDINGS LTI | SOUTH AFRICA | South Africa | $7,823,948.15 | $976,487.41 | 26,996.00 |
| EQUITIES | CAPITEC BANK HOLDINGS LTI | SOUTH AFRICA | South Africa | $13,207,911.87 | $5,057,864.36 | 45,573.00 |
| EQUITIES | CAPITOL FEDERAL FINANCIAL | REGIONAL BANKS | United States | $706,474.67 | ($265,639.04) | 83,017.00 |
| EQUITIES | CAPITOL FEDERAL FINANCIAL | REGIONAL BANKS | United States | $1,544,079.93 | $496,188.15 | 181,443.00 |
| EQUITIES | CAPLIN POINT LABORATORIE | INDIA | India | $657,479.65 | $174,734.08 | 23,700.00 |
| EQUITIES | CAPRI GLOBAL CAPITAL LTD | INDIA | India | $6,410,313.15 | $2,527,057.87 | 2,665,344.00 |
| EQUITIES | CAPRI HOLDINGS LTD | UNITED KINGDOM CO | British Virgin Islands | $2,722,157.73 | ($620,018.57) | 146,589.00 |
| EQUITIES | CAPRI HOLDINGS LTD | UNITED KINGDOM CO | British Virgin Islands | $651,379.89 | ($1,380,674.32) | 35,077.00 |
| EQUITIES | CAPRI HOLDINGS LTD | UNITED KINGDOM CO | British Virgin Islands | $2,058,094.53 | $26,704.48 | 110,829.00 |
| EQUITIES | CAPRI HOLDINGS LTD | UNITED KINGDOM CO | British Virgin Islands | $208,336.83 | ($9,984.91) | 11,219.00 |
| EQUITIES | CAPRICOR THERAPEUTICS IN | BIOTECHNOLOGY | United States | $222,475.12 | ($36,928.96) | 9,239.00 |
| EQUITIES | CAPRICORN METALS LTD | AUSTRALIA | Australia | $781,038.52 | $0.00 | 89,190.19 |
| EQUITIES | CAPRICORN METALS LTD | AUSTRALIA | Australia | $2,284,497.80 | ($248,226.13) | 260,877.00 |
| EQUITIES | CAPSTONE COPPER CORP | CDN OTHER | Canada | $7,503,066.62 | ($656,558.55) | 816,959.00 |
| EQUITIES | CAPSTONE COPPER CORP | CDN OTHER | Canada | $138,995.51 | $0.00 | 15,134.36 |
| EQUITIES | CAPSTONE COPPER CORP | CDN OTHER | Canada | $1,910,515.45 | $0.00 | 208,024.24 |
| EQUITIES | CAPSTONE COPPER CORP | CDN OTHER | Canada | $1,693,555.59 | ($173,647.10) | 184,400.00 |
| EQUITIES | CAR GROUP LTD | AUSTRALIA | Australia | $387,269.66 | ($52,256.88) | 21,700.00 |
| EQUITIES | CAR GROUP LTD | AUSTRALIA | Australia | $497,436.27 | ($198,463.05) | 27,873.00 |
| EQUITIES | CAR GROUP LTD | AUSTRALIA | Australia | $2,656.03 | $0.00 | 148.83 |
| EQUITIES | CARDINAL ENERGY LTD | CDN OIL & GAS EXPL | Canada | $517,228.43 | $0.00 | 67,384.30 |
| EQUITIES | CARDINAL ENERGY LTD | CDN OIL & GAS EXPL | Canada | $555.71 | $258.27 | 72.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $89,322.56 | $26,863.24 | 376.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $12,906,397.24 | $11,102,645.59 | 54,329.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $18,969,878.68 | $15,413,878.29 | 79,853.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $13,446,608.68 | $9,485,361.57 | 56,603.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $30,572,309.08 | $4,394,891.96 | 128,693.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $18,256,248.44 | $5,574,011.79 | 76,849.00 |
| EQUITIES | CARDINAL HEALTH INC | HEALTH CARE DISTRI | United States | $3,631,342.16 | $2,319,074.51 | 15,286.00 |
| EQUITIES | CARDINAL INFRASTRUCTURE | CONSTRUCTION & EN | United States | $283,259.40 | $10,676.65 | 3,007.00 |
| EQUITIES | CARDINAL INFRASTRUCTURE | CONSTRUCTION & EN | United States | $4,417,509.00 | $1,966,101.30 | 46,895.00 |
| EQUITIES | CAREDX INC | BIOTECHNOLOGY | United States | $533,292.00 | ($50,424.31) | 18,712.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CAREDX INC | BIOTECHNOLOGY | United States | $2,236,452.00 | $623,028.99 | 78,472.00 |
| EQUITIES | CAREDX INC | BIOTECHNOLOGY | United States | $2,794,539.00 | $1,197,663.08 | 98,054.00 |
| EQUITIES | CAREDX INC | BIOTECHNOLOGY | United States | $1,719,832.50 | $1,035,175.52 | 60,345.00 |
| EQUITIES | CAREER TECHNOLOGY MFG. | TAIWAN | Taiwan | $591,858.80 | ($105,617.00) | 879,000.00 |
| EQUITIES | CAREL INDUSTRIES SPA | ITALY | Italy | $657,843.92 | $0.00 | 18,122.52 |
| EQUITIES | CAREL INDUSTRIES SPA | ITALY | Italy | $5,497,020.13 | $2,188,567.15 | 151,434.00 |
| EQUITIES | CARETRUST REIT INC | HEALTH CARE REITS | United States | $3,820,719.42 | $785,970.05 | 93,783.00 |
| EQUITIES | CARETRUST REIT INC | HEALTH CARE REITS | United States | $1,133,794.20 | $26,438.50 | 27,830.00 |
| EQUITIES | CARETRUST REIT INC | HEALTH CARE REITS | United States | $1,165,367.70 | $718,390.02 | 28,605.00 |
| EQUITIES | CARGOTEC OYJ | FINLAND | Finland | $21,599.50 | $0.00 | 0.00 |
| EQUITIES | CARGOTEC OYJ | FINLAND | Finland | $5,290.56 | $0.00 | 0.00 |
| EQUITIES | CARGOTEC OYJ | FINLAND | Finland | $2,439.17 | $0.00 | 0.00 |
| EQUITIES | CARGURUS INC | INTERACTIVE MEDIA & | United States | $958,747.16 | ($160,286.11) | 28,124.00 |
| EQUITIES | CARGURUS INC | INTERACTIVE MEDIA & | United States | $102,542.72 | $14,285.29 | 3,008.00 |
| EQUITIES | CARIS LIFE SCIENCES INC | BIOTECHNOLOGY | United States | $366,432.66 | ($12,440.62) | 20,563.00 |
| EQUITIES | CARIS LIFE SCIENCES INC | BIOTECHNOLOGY | United States | $22,453.20 | ($819.00) | 1,260.00 |
| EQUITIES | CARIS LIFE SCIENCES INC | BIOTECHNOLOGY | United States | $40,451.40 | ($22,989.43) | 2,270.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $3,142.86 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $1,288.87 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $3,482.73 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $1,406.13 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $529,049.25 | $0.00 | 17,383.15 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $17,885.90 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $16,238.25 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $53,122.78 | $0.00 | 0.00 |
| EQUITIES | CARL ZEISS MEDITEC AG | GERMANY | Germany | $5,487.82 | $0.00 | 0.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $2,932,108.25 | $2,143,526.51 | 8,083.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $5,312,836.50 | $4,264,352.76 | 14,646.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $6,308,222.50 | $462,807.01 | 17,390.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $3,874,170.00 | $2,098,221.14 | 10,680.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $1,366,479.25 | ($96,499.71) | 3,767.00 |
| EQUITIES | CARLISLE COS INC | BUILDING PRODUCTS | United States | $1,084,622.50 | $105,446.81 | 2,990.00 |
| EQUITIES | CARLSBERG AS | DENMARK | Denmark | $1,297,744.50 | $308,842.15 | 9,731.00 |
| EQUITIES | CARLSBERG AS | DENMARK | Denmark | $798,852.86 | $18,309.15 | 6,036.00 |
| EQUITIES | CARLSBERG AS | DENMARK | Denmark | $5,024.20 | $0.00 | 38.34 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CARLSBERG AS | DENMARK | Denmark | $20,843.27 | $0.00 | 0.00 |
| EQUITIES | CARLSBERG BREWERY MALA | MALAYSIA | Malaysia | $4,485,671.37 | ($1,439,022.06) | 1,084,200.00 |
| EQUITIES | CARLYLE GROUP INC/THE | ASSET MGMT & CUST | United States | $2,554,224.16 | $772,400.19 | 60,656.00 |
| EQUITIES | CARLYLE GROUP INC/THE | ASSET MGMT & CUST | United States | $1,771,062.38 | ($384,013.59) | 42,058.00 |
| EQUITIES | CARLYLE GROUP INC/THE | ASSET MGMT & CUST | United States | $1,707,686.83 | ($93,704.46) | 40,553.00 |
| EQUITIES | CARLYLE GROUP INC/THE | ASSET MGMT & CUST | United States | $387,412.00 | $20,184.12 | 9,200.00 |
| EQUITIES | CARMAX INC | OTHER | United States | $1,893,779.34 | $1,286,811.91 | 35,806.00 |
| EQUITIES | CARMAX INC | OTHER | United States | $2,752,236.93 | $1,491,927.82 | 52,037.00 |
| EQUITIES | CARMAX INC | OTHER | United States | $88,855.20 | ($1,293.60) | 1,680.00 |
| EQUITIES | CARMAX INC | OTHER | United States | $1,913,771.76 | ($629,295.63) | 36,184.00 |
| EQUITIES | CARMILA SA | FRANCE | France | $2,668,511.22 | $7,797.12 | 140,267.00 |
| EQUITIES | CARMILA SA | FRANCE | France | $405,624.67 | $0.00 | 21,321.17 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $2,384,480.77 | ($148,954.17) | 83,461.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $7,296,149.46 | ($1,186,383.75) | 255,378.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $9,504,296.19 | ($1,698,679.25) | 332,667.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $431,407.00 | ($34,730.00) | 15,100.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $6,431,478.41 | ($65,073.13) | 225,113.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $27,417,257.64 | $3,981,563.51 | 959,652.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | United States | $472,519.23 | $47,318.50 | 16,539.00 |
| EQUITIES | CARNIVAL CORP LTD | HOTELS, RESORTS & | Bermuda | $1,593,463.18 | ($217,463.43) | 55,774.00 |
| EQUITIES | CARNIVAL PLC | UNITED KINGDOM CO | United States | $0.00 | $0.00 | 0.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $545,903.40 | $339,665.08 | 885.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $6,861,728.16 | $6,421,390.49 | 11,124.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $9,124,914.12 | $4,359,658.40 | 14,793.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $149,275.28 | $34,489.62 | 242.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $351,598.80 | $17,310.90 | 570.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $6,850,625.04 | $3,341,597.40 | 11,106.00 |
| EQUITIES | CARPENTER TECHNOLOGY C | AEROSPACE & DEFEN | United States | $38,771,478.20 | $13,027,292.51 | 62,855.00 |
| EQUITIES | CARREFOUR SA | FRANCE | France | $524,623.21 | ($247,001.93) | 28,238.00 |
| EQUITIES | CARREFOUR SA | FRANCE | France | $621,213.48 | $92,243.67 | 33,437.00 |
| EQUITIES | CARREFOUR SA | FRANCE | France | $4,497.05 | $0.00 | 242.06 |
| EQUITIES | CARRIAGE SERVICES INC | SPECIALIZED CONSUI | United States | $625,325.40 | ($4,893.00) | 16,310.00 |
| EQUITIES | CARRIAGE SERVICES INC | SPECIALIZED CONSUI | United States | $146,803.86 | $71,203.35 | 3,829.00 |
| EQUITIES | CARRIAGE SERVICES INC | SPECIALIZED CONSUI | United States | $39,796.92 | ($3,675.87) | 1,038.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $13,575,031.20 | $11,100,348.64 | 185,072.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $19,098,652.95 | $15,350,760.91 | 260,377.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $14,173,713.90 | $8,665,769.85 | 193,234.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $51,474,022.65 | $8,362,912.82 | 701,759.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $4,865,525.55 | $667,776.27 | 66,333.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $17,686,152.00 | $1,721,819.75 | 241,120.00 |
| EQUITIES | CARRIER GLOBAL CORP | BUILDING PRODUCTS | United States | $3,197,986.65 | $2,409,955.90 | 43,599.00 |
| EQUITIES | CARS.COM INC | INTERACTIVE MEDIA & | United States | $207,805.30 | ($530,711.58) | 18,995.00 |
| EQUITIES | CARTER BANKSHARES INC | REGIONAL BANKS | United States | $229,907.60 | $127,184.31 | 6,760.00 |
| EQUITIES | CARTER'S INC | APPAREL ACCESS & L | United States | $171,801.84 | ($69,642.51) | 4,174.00 |
| EQUITIES | CARTER'S INC | APPAREL ACCESS & L | United States | $1,641,954.72 | ($64,062.56) | 39,892.00 |
| EQUITIES | CARTESIAN THERAPEUTICS II | BIOTECHNOLOGY | United States | $0.00 | $0.00 | 25,086.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $593,696.40 | ($76,610.89) | 9,020.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $10,252,452.30 | $5,801,182.44 | 155,765.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $14,615,989.20 | $8,264,560.22 | 222,060.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $525,901.80 | ($5,912.60) | 7,990.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $10,561,806.30 | $4,062,949.01 | 160,465.00 |
| EQUITIES | CARVANA CO | AUTOMOTIVE RETAIL | United States | $2,627,863.50 | $476,486.36 | 39,925.00 |
| EQUITIES | CASCADES INC | CDN PPR&PLST PKG I | Canada | $472,568.19 | $0.00 | 57,549.56 |
| EQUITIES | CASELLA WASTE SYSTEMS IN | ENVIRON & FACILITIE | United States | $1,549,289.69 | $1,330,698.09 | 15,977.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $341,759.70 | $108,213.80 | 430.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $6,355,935.63 | $4,961,137.36 | 7,997.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $9,359,447.04 | $7,674,870.53 | 11,776.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $7,064,888.31 | $5,128,835.68 | 8,889.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $720,079.74 | $6,176.46 | 906.00 |
| EQUITIES | CASEY'S GENERAL STORES II | FOOD RETAIL | United States | $2,044,994.67 | $195,552.81 | 2,573.00 |
| EQUITIES | CASIO COMPUTER CO LTD | ELECTRIC APPLIANCE | Japan | $1,129,675.21 | $71,104.86 | 95,700.00 |
| EQUITIES | CASIO COMPUTER CO LTD | ELECTRIC APPLIANCE | Japan | $630,233.93 | $0.00 | 53,390.20 |
| EQUITIES | CASS INFORMATION SYSTEM | TRANS & PAYMNT PR | United States | $428,008.80 | $3,336.00 | 8,340.00 |
| EQUITIES | CASS INFORMATION SYSTEM | TRANS & PAYMNT PR | United States | $201,738.92 | $121,073.31 | 3,931.00 |
| EQUITIES | CASTELLUM AB | SWEDEN | Sweden | $549,670.26 | $0.00 | 41,789.53 |
| EQUITIES | CASTLE BIOSCIENCES INC | HEALTH CARE SERVI | United States | $170,622.90 | ($32,978.12) | 7,154.00 |
| EQUITIES | CASTLE BIOSCIENCES INC | HEALTH CARE SERVI | United States | $1,617,363.90 | $99,821.69 | 67,814.00 |
| EQUITIES | CASTLE BIOSCIENCES INC | HEALTH CARE SERVI | United States | $277,780.95 | ($120,886.25) | 11,647.00 |
| EQUITIES | CASTROL INDIA LTD | INDIA | India | $887,481.26 | ($121,297.23) | 455,500.00 |
| EQUITIES | CASTROL INDIA LTD | INDIA | India | $729,213.45 | ($56,114.07) | 374,269.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CATALYST METALS LTD | AUSTRALIA | Australia | $158,765.30 | $0.00 | 45,559.37 |
| EQUITIES | CATALYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $1,485,507.52 | $472.64 | 47,264.00 |
| EQUITIES | CATALYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $900,783.80 | $728,534.71 | 28,660.00 |
| EQUITIES | CATALYST PHARMACEUTICAL | BIOTECHNOLOGY | United States | $928,913.65 | $121,057.76 | 29,555.00 |
| EQUITIES | CATENA AB | SWEDEN | Sweden | $354,497.91 | $0.00 | 8,243.35 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $6,687,572.00 | $2,444,797.83 | 6,280.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $441,933.50 | $112,927.72 | 415.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $110,703,809.30 | $103,013,706.19 | 103,957.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $157,802,206.50 | $145,095,598.81 | 148,185.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $114,855,854.40 | $99,196,042.71 | 107,856.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $10,240,078.40 | $6,442,352.52 | 9,616.00 |
| EQUITIES | CATERPILLAR INC | CONST MACH&HVY TI | United States | $32,435,789.10 | $26,005,803.58 | 30,459.00 |
| EQUITIES | CATHAY FINANCIAL HOLDING | TAIWAN | Taiwan | $2,342,613.15 | $1,100,312.09 | 738,434.00 |
| EQUITIES | CATHAY FINANCIAL HOLDING | TAIWAN | Taiwan | $7,696,259.25 | $2,559,570.14 | 2,426,000.00 |
| EQUITIES | CATHAY FINANCIAL HOLDING | TAIWAN | Taiwan | $1,995,443.97 | ($50,694.79) | 629,000.00 |
| EQUITIES | CATHAY GENERAL BANCORP | REGIONAL BANKS | United States | $1,230,935.43 | $878,252.74 | 19,857.00 |
| EQUITIES | CATHAY REAL ESTATE DEVEL | TAIWAN | Taiwan | $398,608.45 | $5,601.95 | 514,100.00 |
| EQUITIES | CAVA GROUP INC | RESTAURANTS | United States | $1,809,591.84 | $13,348.92 | 23,058.00 |
| EQUITIES | CAVA GROUP INC | RESTAURANTS | United States | $2,532,157.20 | ($355,325.06) | 32,265.00 |
| EQUITIES | CAVA GROUP INC | RESTAURANTS | United States | $92,606.40 | ($12,626.00) | 1,180.00 |
| EQUITIES | CAVA GROUP INC | RESTAURANTS | United States | $1,619,905.68 | $243,119.46 | 20,641.00 |
| EQUITIES | CAVCO INDUSTRIES INC | HOMEBUILDING | United States | $1,086,838.22 | $338,212.09 | 1,769.00 |
| EQUITIES | CAVCO INDUSTRIES INC | HOMEBUILDING | United States | $181,242.10 | $32,673.84 | 295.00 |
| EQUITIES | CBIZ INC | RESEARCH & CONSUI | United States | $436,897.52 | $364,845.64 | 13,619.00 |
| EQUITIES | CBL & ASSOCIATES PROPERT | RETAIL REITS | United States | $407,731.20 | $214,059.63 | 7,680.00 |
| EQUITIES | CBL & ASSOCIATES PROPERT | RETAIL REITS | United States | $505,735.34 | $148,174.81 | 9,526.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $5,644,018.86 | $4,413,632.51 | 23,258.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $8,529,365.16 | $6,113,129.33 | 35,148.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $300,910.80 | ($7,973.20) | 1,240.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $6,059,712.57 | $3,793,001.11 | 24,971.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $2,203,200.93 | ($390,792.32) | 9,079.00 |
| EQUITIES | CBOE GLOBAL MARKETS INC | FINANCIAL EXNG & D/ | United States | $1,624,432.98 | $619,598.00 | 6,694.00 |
| EQUITIES | CBRE GROUP INC | REAL ESTATE SERVIC | United States | $486,096.21 | ($77,985.81) | 3,609.00 |
| EQUITIES | CBRE GROUP INC | REAL ESTATE SERVIC | United States | $9,250,374.51 | $8,130,202.51 | 68,679.00 |
| EQUITIES | CBRE GROUP INC | REAL ESTATE SERVIC | United States | $12,660,994.69 | $10,321,888.82 | 94,001.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CBRE GROUP INC | REAL ESTATE SERVIC | United States | $9,805,836.07 | $6,269,289.77 | 72,803.00 |
| EQUITIES | CBRE GROUP INC | REAL ESTATE SERVIC | United States | $2,522,609.01 | $1,582,097.86 | 18,729.00 |
| EQUITIES | CCC INTELLIGENT SOLUTION | APPLICATION SOFTW | United States | $298,867.20 | ($294,576.91) | 57,920.00 |
| EQUITIES | CCC INTELLIGENT SOLUTION | APPLICATION SOFTW | United States | $824,067.48 | ($494,774.28) | 159,703.00 |
| EQUITIES | CCC INTELLIGENT SOLUTION | APPLICATION SOFTW | United States | $37,255.20 | $5,415.00 | 7,220.00 |
| EQUITIES | CCC INTELLIGENT SOLUTION | APPLICATION SOFTW | United States | $481,815.00 | ($520,073.06) | 93,375.00 |
| EQUITIES | CCI GROUP INC | BANKS | Japan | $144,386.77 | $0.00 | 23,006.18 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $1,811,923.17 | $152,479.73 | 27,800.00 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $368,576.46 | $184,360.95 | 5,655.00 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $15,345,164.31 | $5,917,300.94 | 235,438.00 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $588,158.08 | $95,957.56 | 9,024.00 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $1,200,981.30 | $0.00 | 18,426.43 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $3,887.49 | $0.00 | 59.63 |
| EQUITIES | CCL INDUSTRIES INC | CDN MTL, GLS & PLST | Canada | $3,460,903.61 | $1,456,903.93 | 53,100.00 |
| EQUITIES | CCL PRODUCTS INDIA LTD | INDIA | India | $879,734.86 | $47,499.07 | 70,500.00 |
| EQUITIES | CDL HOSPITALITY TRUSTS | SINGAPORE | Singapore | $277,771.31 | $0.00 | 462,979.50 |
| EQUITIES | CDL HOSPITALITY TRUSTS | SINGAPORE | Singapore | $107,791.18 | ($640.73) | 179,900.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $16,481,179.68 | ($6,875,117.56) | 117,187.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $4,026,382.56 | $2,154,172.31 | 28,629.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $5,892,112.80 | $2,921,880.58 | 41,895.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $216,585.60 | $18,895.80 | 1,540.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $4,494,432.48 | $660,004.42 | 31,957.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $1,140,309.12 | $363,890.75 | 8,108.00 |
| EQUITIES | CDW CORP/DE | TECHNOLOGY DISTRI | United States | $1,749,702.24 | $212,367.87 | 12,441.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $3,255,478.98 | $216,800.47 | 35,877.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $2,746,246.10 | $1,550,327.49 | 30,265.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $2,764,575.58 | $1,593,993.31 | 30,467.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $1,316,183.70 | $1,007,742.01 | 14,505.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $3,005,853.24 | $2,563,250.53 | 33,126.00 |
| EQUITIES | CECO ENVIRONMENTAL CORI | IND MACHNRY & SUPI | United States | $32,575.66 | ($3,205.87) | 359.00 |
| EQUITIES | CECONOMY AG | GERMANY | Germany | $5,436.26 | $0.00 | 0.00 |
| EQUITIES | CECONOMY AG | GERMANY | Germany | $1,709.76 | $0.00 | 0.00 |
| EQUITIES | CECONOMY AG | GERMANY | Germany | $52,566.29 | $0.00 | 0.00 |
| EQUITIES | CECONOMY AG | GERMANY | Germany | $341,506.78 | $0.00 | 0.00 |
| EQUITIES | CECONOMY AG | GERMANY | Germany | $143,384.86 | $0.00 | 30,292.79 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CEDAR WOODS PROPERTIES | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | CELANESE CORP | SPECIALTY CHEMICA | United States | $1,484,742.00 | ($271,609.14) | 32,277.00 |
| EQUITIES | CELANESE CORP | SPECIALTY CHEMICA | United States | $109,618.00 | ($13,315.49) | 2,383.00 |
| EQUITIES | CELANESE CORP | SPECIALTY CHEMICA | United States | $785,174.00 | $55,719.65 | 17,069.00 |
| EQUITIES | CELANESE CORP | SPECIALTY CHEMICA | United States | $1,495,736.00 | $55,522.93 | 32,516.00 |
| EQUITIES | CELANESE CORP | SPECIALTY CHEMICA | United States | $1,252,304.00 | ($1,198,375.28) | 27,224.00 |
| EQUITIES | CELCUITY INC | BIOTECHNOLOGY | United States | $926,096.24 | $341,680.17 | 8,852.00 |
| EQUITIES | CELCUITY INC | BIOTECHNOLOGY | United States | $1,935,783.86 | ($28,222.76) | 18,503.00 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $1,488,192.90 | $587,611.51 | 4,082.00 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $2,772,953.26 | $1,769,919.53 | 7,606.00 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $2,774,776.13 | $1,886,327.54 | 7,611.00 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $4,063,760.40 | $0.00 | 11,146.59 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $17,464.07 | $0.00 | 47.90 |
| EQUITIES | CELESTICA INC | CDN ELECTRC MANUI | Canada | $4,010,318.94 | ($276,745.99) | 11,000.00 |
| EQUITIES | CELLCOM ISRAEL LTD | ISRAEL | Israel | $458,659.98 | $0.00 | 43,702.71 |
| EQUITIES | CELLDEX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $540,921.77 | $23,269.70 | 14,537.00 |
| EQUITIES | CELLDEX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,673,036.02 | $139,429.68 | 44,962.00 |
| EQUITIES | CELLDEX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,550,838.38 | $525,974.69 | 41,678.00 |
| EQUITIES | CELLEBRITE DI LTD | ISRAEL | Israel | $2,232,340.00 | ($458,672.71) | 152,900.00 |
| EQUITIES | CELLEBRITE DI LTD | ISRAEL | Israel | $522,587.24 | $0.00 | 35,793.65 |
| EQUITIES | CELLEBRITE DI LTD | ISRAEL | Israel | $4,120,105.40 | ($173,511.25) | 282,199.00 |
| EQUITIES | CELLNET DATA SYS INC | WIRELESS TELECOMI | United States | $0.00 | $0.00 | 70,800.00 |
| EQUITIES | CELLNEX TELECOM SA | SPAIN | Spain | $1,127,636.28 | ($603,524.84) | 37,717.00 |
| EQUITIES | CELLNEX TELECOM SA | SPAIN | Spain | $18,516,022.64 | ($712,023.02) | 619,321.00 |
| EQUITIES | CELLNEX TELECOM SA | SPAIN | Spain | $1,045,329.02 | ($233,476.43) | 34,964.00 |
| EQUITIES | CELLNEX TELECOM SA | SPAIN | Spain | $5,822.50 | $0.00 | 194.75 |
| EQUITIES | CELLTRION INC | SOUTH KOREA | South Korea | $1,072,373.11 | ($133,904.09) | 9,587.00 |
| EQUITIES | CELSIUS HOLDINGS INC | SFT DRNK & NON ALC | United States | $1,214,007.36 | $576,848.04 | 41,462.00 |
| EQUITIES | CELSIUS HOLDINGS INC | SFT DRNK & NON ALC | United States | $1,660,058.88 | ($1,249,794.68) | 56,696.00 |
| EQUITIES | CELSIUS HOLDINGS INC | SFT DRNK & NON ALC | United States | $57,681.60 | ($2,994.40) | 1,970.00 |
| EQUITIES | CELSIUS HOLDINGS INC | SFT DRNK & NON ALC | United States | $1,164,904.80 | ($843,770.70) | 39,785.00 |
| EQUITIES | CEMBRA MONEY BANK AG | SWITZERLAND | Switzerland | $1,013,817.10 | $0.00 | 8,644.77 |
| EQUITIES | CEMBRE SPA | ITALY | Italy | $27,925.79 | ($150.84) | 272.00 |
| EQUITIES | CEMEX SAB DE CV | MEXICO | Mexico | $3,734,556.00 | $1,769,185.07 | 311,213.00 |
| EQUITIES | CEMEX SAB DE CV | MEXICO | Mexico | $4,706,496.00 | $1,026,409.90 | 392,208.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CEMEX SAB DE CV | MEXICO | Mexico | $3,333,396.00 | $1,828,675.11 | 277,783.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $1,503,755.72 | ($3,112.08) | 5,314.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $11,544,169.10 | $10,069,767.30 | 40,795.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $16,757,226.66 | $14,631,792.69 | 59,217.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $11,490,685.88 | $6,121,151.54 | 40,606.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $7,912,686.76 | $831,603.91 | 27,962.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $8,111,338.72 | ($1,234,773.59) | 28,664.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $3,456,883.68 | $1,372,827.73 | 12,216.00 |
| EQUITIES | CENCORA INC | HEALTH CARE DISTRI | United States | $15,046,612.56 | ($2,259,516.75) | 53,172.00 |
| EQUITIES | CENERGY HOLDINGS SA | BELGIUM | Belgium | $2,331,000.06 | $323,919.74 | 88,645.00 |
| EQUITIES | CENOVUS ENERGY INC | CDN INTEGRATED OIL | Canada | $3,121,697.15 | $748,130.91 | 125,857.00 |
| EQUITIES | CENOVUS ENERGY INC | CDN INTEGRATED OIL | Canada | $1,773,898.45 | $1,012,315.58 | 71,518.00 |
| EQUITIES | CENOVUS ENERGY INC | CDN INTEGRATED OIL | Canada | $1,374,945.39 | ($56,067.41) | 55,419.00 |
| EQUITIES | CENOVUS ENERGY INC | CDN INTEGRATED OIL | Canada | $2,286,934.54 | $1,011,551.48 | 92,202.00 |
| EQUITIES | CENOVUS ENERGY INC | CDN INTEGRATED OIL | Canada | $13,624.60 | $0.00 | 549.30 |
| EQUITIES | CENRA INC | TAIWAN | Taiwan | $36,204.54 | $86.29 | 33,000.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $3,441,611.04 | $1,737,794.69 | 53,616.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $447,211.73 | ($10,833.69) | 6,967.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $7,921,687.90 | $5,725,306.29 | 123,410.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $10,562,785.45 | $3,873,454.44 | 164,555.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $371,660.10 | $18,354.30 | 5,790.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $7,844,338.95 | $1,554,180.73 | 122,205.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $9,706,940.18 | $3,393,460.13 | 151,222.00 |
| EQUITIES | CENTENE CORP | MANAGED HEALTH C/ | United States | $1,925,764.19 | $459,715.37 | 30,001.00 |
| EQUITIES | CENTERPOINT ENERGY INC | MULTI-UTILITIES | United States | $7,124,482.92 | $5,246,404.17 | 161,773.00 |
| EQUITIES | CENTERPOINT ENERGY INC | MULTI-UTILITIES | United States | $10,118,850.60 | $6,652,130.10 | 229,765.00 |
| EQUITIES | CENTERPOINT ENERGY INC | MULTI-UTILITIES | United States | $6,322,646.64 | $2,700,671.48 | 143,566.00 |
| EQUITIES | CENTERPOINT ENERGY INC | MULTI-UTILITIES | United States | $1,206,299.64 | $580,889.74 | 27,391.00 |
| EQUITIES | CENTERRA GOLD INC | CDN GOLD | Canada | $131,571.45 | ($2,010.05) | 8,300.00 |
| EQUITIES | CENTERRA GOLD INC | CDN GOLD | Canada | $1,221,045.54 | $323,853.07 | 76,989.00 |
| EQUITIES | CENTERRA GOLD INC | CDN GOLD | Canada | $895,109.83 | $0.00 | 56,466.68 |
| EQUITIES | CENTERRA GOLD INC | CDN GOLD | Canada | $5,227,825.27 | $3,194,798.24 | 329,790.00 |
| EQUITIES | CENTRAL ASIA METALS PLC | UNITED KINGDOM CO | United Kingdom | $1,542,330.38 | ($382,947.30) | 877,681.00 |
| EQUITIES | CENTRAL AUTOMOTIVE PROI | JAPAN | Japan | $185,459.94 | $0.00 | 14,914.35 |
| EQUITIES | CENTRAL GARDEN & PET CO | HOUSEHOLD PRODU( | United States | $120,294.42 | $36,734.17 | 2,713.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CENTRAL GARDEN & PET CO | HOUSEHOLD PRODU( | United States | $571,935.04 | $433,456.86 | 14,752.00 |
| EQUITIES | CENTRAL JAPAN RAILWAY CC | TRANSPORTATION E( | Japan | $802,869.99 | ($53,118.72) | 37,615.00 |
| EQUITIES | CENTRAL JAPAN RAILWAY CC | TRANSPORTATION E( | Japan | $1,117,422.56 | $176,668.97 | 52,352.00 |
| EQUITIES | CENTRAL JAPAN RAILWAY CC | TRANSPORTATION E( | Japan | $6,659.09 | $0.00 | 311.98 |
| EQUITIES | CENTRAL PACIFIC FINANCIAL | REGIONAL BANKS | United States | $289,785.20 | $157,523.53 | 7,586.00 |
| EQUITIES | CENTRAL PACIFIC FINANCIAL | REGIONAL BANKS | United States | $1,702,001.00 | $549,897.15 | 44,555.00 |
| EQUITIES | CENTRAL REINSURANCE CO I | TAIWAN | Taiwan | $206,529.28 | $1,467.14 | 182,000.00 |
| EQUITIES | CENTRAL SECURITY PATROL! | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | CENTRAL SECURITY PATROL! | SERVICES | Japan | $75,931.71 | $6,153.92 | 4,800.00 |
| EQUITIES | CENTRICA PLC | UNITED KINGDOM CO | United Kingdom | $693,434.11 | $151,325.48 | 305,800.00 |
| EQUITIES | CENTRICA PLC | UNITED KINGDOM CO | United Kingdom | $542,513.54 | $58,025.48 | 239,245.00 |
| EQUITIES | CENTRICA PLC | UNITED KINGDOM CO | United Kingdom | $4,189.11 | $0.00 | 1,847.38 |
| EQUITIES | CENTRICA PLC | UNITED KINGDOM CO | United Kingdom | $8,843,355.18 | $1,890,690.67 | 3,899,863.00 |
| EQUITIES | CENTROTEC SE | GERMANY | Germany | $2,511.27 | $0.00 | 0.00 |
| EQUITIES | CENTRUS ENERGY CORP | COAL & CONSUMABL! | United States | $1,120,532.25 | $370,491.48 | 6,675.00 |
| EQUITIES | CENTURI HOLDINGS INC | CONSTRUCTION & EN | United States | $2,665,807.20 | $431,378.18 | 88,155.00 |
| EQUITIES | CENTURI HOLDINGS INC | CONSTRUCTION & EN | United States | $181,923.84 | $60,317.62 | 6,016.00 |
| EQUITIES | CENTURIA CAPITAL GROUP | AUSTRALIA | Australia | $391,003.83 | $0.00 | 292,426.77 |
| EQUITIES | CENTURION ACCOMMODATIC | SINGAPORE | Singapore | $2,774,381.69 | ($55,361.74) | 3,385,400.00 |
| EQUITIES | CENTURY ALUMINUM CO | ALUMINUM | United States | $464,240.90 | $15,235.90 | 10,090.00 |
| EQUITIES | CENTURY ALUMINUM CO | ALUMINUM | United States | $846,952.08 | $680,805.32 | 18,408.00 |
| EQUITIES | CENTURY ALUMINUM CO | ALUMINUM | United States | $3,060,815.25 | $1,703,903.25 | 66,525.00 |
| EQUITIES | CENTURY ALUMINUM CO | ALUMINUM | United States | $423,568.06 | $74,268.29 | 9,206.00 |
| EQUITIES | CENTURY COMMUNITIES INC | HOMEBUILDING | United States | $541,749.60 | $27,604.74 | 7,560.00 |
| EQUITIES | CENTURY COMMUNITIES INC | HOMEBUILDING | United States | $387,107.32 | $123,918.91 | 5,402.00 |
| EQUITIES | CENTURY IRON & STEEL INDU | TAIWAN | Taiwan | $136,471.36 | $683.38 | 37,000.00 |
| EQUITIES | CERENCE INC | APPLICATION SOFTW | United States | $130,361.12 | ($154,361.56) | 11,516.00 |
| EQUITIES | CERENCE INC | APPLICATION SOFTW | United States | $1,387,277.32 | ($11,281.47) | 122,551.00 |
| EQUITIES | CERES POWER HOLDINGS PL | UNITED KINGDOM CO | United Kingdom | $195,959.72 | $0.00 | 28,978.26 |
| EQUITIES | CERIBELL INC | HEALTH CARE EQUIP! | United States | $2,384,706.15 | $208,003.78 | 122,607.00 |
| EQUITIES | CERTARA INC | HEALTH CARE TECHN | United States | $225,208.65 | ($605,461.47) | 34,383.00 |
| EQUITIES | CERTARA INC | HEALTH CARE TECHN | United States | $13,165.50 | $2,030.10 | 2,010.00 |
| EQUITIES | CERUS CORP | HEALTH CARE SUPPL | United States | $2,981,947.80 | ($144,841.26) | 1,021,215.00 |
| EQUITIES | CERUS CORP | HEALTH CARE SUPPL | United States | $210,914.52 | $13,751.97 | 72,231.00 |
| EQUITIES | CES ENERGY SOLUTIONS CO | CDN OIL & GAS EQUIF | Canada | $691,586.59 | $0.00 | 59,214.73 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CES ENERGY SOLUTIONS CO | CDN OIL & GAS EQUIF | Canada | $5,185,802.82 | $14,256.45 | 442,547.00 |
| EQUITIES | CES ENERGY SOLUTIONS CO | CDN OIL & GAS EQUIF | Canada | $761,675.45 | ($17,532.74) | 65,000.00 |
| EQUITIES | CESC LTD | INDIA | India | $86,578.24 | $37,530.61 | 48,548.00 |
| EQUITIES | CESC LTD | INDIA | India | $457,571.03 | $281,079.40 | 256,579.00 |
| EQUITIES | CEVA INC | SEMICONDUCTORS | United States | $316,868.04 | $190,465.82 | 6,719.00 |
| EQUITIES | CEWE STIFTUNG & CO KGAA | GERMANY | Germany | $9,368.18 | $0.00 | 0.00 |
| EQUITIES | CEWE STIFTUNG & CO KGAA | GERMANY | Germany | $32,358.26 | ($5,156.52) | 308.00 |
| EQUITIES | CEWE STIFTUNG & CO KGAA | GERMANY | Germany | $29,701.60 | $0.00 | 0.00 |
| EQUITIES | CEZ AS | CZECH REPUBLIC | Czech Republic | $879,026.20 | $467,512.78 | 14,512.00 |
| EQUITIES | CF BANKSHARES INC | REGIONAL BANKS | United States | $12,288.75 | $509.03 | 375.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $214,138.28 | $36,537.24 | 1,978.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $2,898,769.76 | $2,287,423.94 | 26,776.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $5,074,146.20 | $3,656,647.89 | 46,870.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $198,115.80 | $9,753.90 | 1,830.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $3,868,238.06 | $1,528,035.26 | 35,731.00 |
| EQUITIES | CF INDUSTRIES HOLDINGS IN | FERTILIZERS & AGRI ( | United States | $1,210,888.10 | $734,351.48 | 11,185.00 |
| EQUITIES | CG ONCOLOGY INC | BIOTECHNOLOGY | United States | $1,167,138.35 | $370,991.88 | 16,427.00 |
| EQUITIES | CG POWER & INDUSTRIAL SO | INDIA | India | $4,380,481.06 | $48,641.90 | 435,489.00 |
| EQUITIES | CGI INC | CDN IT CONSULTNG/( | Canada | $720,372.74 | ($6,004.70) | 11,149.00 |
| EQUITIES | CGI INC | CDN IT CONSULTNG/( | Canada | $762,177.49 | ($513,740.01) | 11,796.00 |
| EQUITIES | CGI INC | CDN IT CONSULTNG/( | Canada | $651,688.06 | $0.00 | 10,085.99 |
| EQUITIES | CGI INC | CDN IT CONSULTNG/( | Canada | $5,082.02 | $0.00 | 78.65 |
| EQUITIES | CH KARNCHANG PCL | THAILAND | Thailand | $1,398,529.23 | $342,618.90 | 2,370,400.00 |
| EQUITIES | CH ROBINSON WORLDWIDE II | AIR FREIGHT & LOGIS | United States | $5,198,186.76 | $3,933,664.92 | 27,508.00 |
| EQUITIES | CH ROBINSON WORLDWIDE II | AIR FREIGHT & LOGIS | United States | $7,674,827.58 | $5,938,673.55 | 40,614.00 |
| EQUITIES | CH ROBINSON WORLDWIDE II | AIR FREIGHT & LOGIS | United States | $5,421,247.26 | $3,249,547.43 | 28,678.00 |
| EQUITIES | CH ROBINSON WORLDWIDE II | AIR FREIGHT & LOGIS | United States | $22,395,401.61 | $2,135,184.35 | 118,513.00 |
| EQUITIES | CH ROBINSON WORLDWIDE II | AIR FREIGHT & LOGIS | United States | $1,473,966.00 | $851,519.45 | 7,800.00 |
| EQUITIES | CHAILEASE HOLDING CO LTD | TAIWAN | Taiwan | $317,203.71 | $25,413.06 | 86,000.00 |
| EQUITIES | CHAILEASE HOLDING CO LTD | TAIWAN | Taiwan | $13,621,317.48 | $1,627,619.86 | 3,693,000.00 |
| EQUITIES | CHALET HOTELS LTD | INDIA | India | $118,354.04 | ($28,848.75) | 13,748.00 |
| EQUITIES | CHALLENGER LTD | AUSTRALIA | Australia | $2,018,368.88 | $705,522.81 | 291,335.00 |
| EQUITIES | CHALLENGER LTD | AUSTRALIA | Australia | $2,813,065.90 | $246,254.71 | 406,043.00 |
| EQUITIES | CHALLENGER LTD | AUSTRALIA | Australia | $858,814.56 | $0.00 | 123,962.84 |
| EQUITIES | CHAMBAL FERTILISERS AND ( | INDIA | India | $515,943.21 | $199,501.92 | 104,367.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHAMBAL FERTILISERS AND ( | INDIA | India | $635,512.78 | $60,363.37 | 128,554.00 |
| EQUITIES | CHAMPION HOMES INC | HOMEBUILDING | United States | $178,883.60 | ($223.30) | 2,030.00 |
| EQUITIES | CHAMPION HOMES INC | HOMEBUILDING | United States | $1,344,358.72 | $970,866.68 | 15,256.00 |
| EQUITIES | CHAMPION HOMES INC | HOMEBUILDING | United States | $1,960,493.76 | $842,786.95 | 22,248.00 |
| EQUITIES | CHAMPION IRON LTD | AUSTRALIA | Australia | $1,888,645.99 | ($841,146.35) | 691,843.00 |
| EQUITIES | CHAMPION IRON LTD | AUSTRALIA | Australia | $319,008.71 | $0.00 | 117,463.99 |
| EQUITIES | CHANG HWA COMMERCIAL B/ | TAIWAN | Taiwan | $2,541,898.83 | $427,919.14 | 3,374,000.00 |
| EQUITIES | CHANG HWA COMMERCIAL B/ | TAIWAN | Taiwan | $751,193.63 | $212,616.88 | 997,100.00 |
| EQUITIES | CHANNEL WELL TECHNOLOG | TAIWAN | Taiwan | $1,329,304.85 | ($257,828.65) | 799,000.00 |
| EQUITIES | CHARLES RIVER LABORATOR | LIFE SCIENCES TOOL | United States | $2,397,397.09 | $1,188,095.95 | 10,571.00 |
| EQUITIES | CHARLES RIVER LABORATOR | LIFE SCIENCES TOOL | United States | $3,865,408.76 | $2,725,774.32 | 17,044.00 |
| EQUITIES | CHARLES RIVER LABORATOR | LIFE SCIENCES TOOL | United States | $131,538.20 | $24,238.20 | 580.00 |
| EQUITIES | CHARLES RIVER LABORATOR | LIFE SCIENCES TOOL | United States | $2,988,185.04 | $939,623.85 | 13,176.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $2,537,240.46 | ($9,971.14) | 27,498.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $5,773,333.90 | ($157,909.37) | 62,570.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $35,673,519.67 | $26,511,004.21 | 386,621.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $50,093,475.27 | $36,098,348.40 | 542,901.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $36,896,097.17 | $16,015,018.55 | 399,871.00 |
| EQUITIES | CHARLES SCHWAB CORP/THI | OTHER | United States | $9,414,953.99 | $4,381,798.34 | 102,037.00 |
| EQUITIES | CHARLOTTES WEB HOLDINGS | CDN PHARMACEUTIC | United States | $0.00 | $0.00 | 0.00 |
| EQUITIES | CHAROEN POKPHAND INDON | INDONESIA | Indonesia | $83,934.51 | ($23,677.28) | 441,400.00 |
| EQUITIES | CHART INDUSTRIES INC | IND MACHNRY & SUPI | United States | $1,995,377.00 | $2,292.00 | 9,550.00 |
| EQUITIES | CHART INDUSTRIES INC | IND MACHNRY & SUPI | United States | $1,281,220.08 | $896,813.59 | 6,132.00 |
| EQUITIES | CHART INDUSTRIES INC | IND MACHNRY & SUPI | United States | $181,568.86 | $192.13 | 869.00 |
| EQUITIES | CHART INDUSTRIES INC | IND MACHNRY & SUPI | United States | $342,452.66 | $362.38 | 1,639.00 |
| EQUITIES | CHARTER COMMUNICATIONS | CABLE & SATELLITE | United States | $2,189,465.16 | ($1,153,613.94) | 15,396.00 |
| EQUITIES | CHARTER COMMUNICATIONS | CABLE & SATELLITE | United States | $3,377,060.87 | ($2,243,627.55) | 23,747.00 |
| EQUITIES | CHARTER COMMUNICATIONS | CABLE & SATELLITE | United States | $137,943.70 | $15,500.60 | 970.00 |
| EQUITIES | CHARTER COMMUNICATIONS | CABLE & SATELLITE | United States | $2,559,637.79 | ($3,636,647.37) | 17,999.00 |
| EQUITIES | CHARTER COMMUNICATIONS | CABLE & SATELLITE | United States | $938,159.37 | ($906,229.87) | 6,597.00 |
| EQUITIES | CHARTER HALL GROUP | AUSTRALIA | Australia | $4,590,507.96 | $276,412.92 | 286,540.00 |
| EQUITIES | CHARTER HALL GROUP | AUSTRALIA | Australia | $2,851,386.30 | ($276,324.42) | 178,031.00 |
| EQUITIES | CHARTER HALL GROUP | AUSTRALIA | Australia | $299,139.10 | $0.00 | 18,888.14 |
| EQUITIES | CHARTER HALL GROUP | AUSTRALIA | Australia | $2,090,359.80 | $0.00 | 131,988.82 |
| EQUITIES | CHARTER HALL GROUP | AUSTRALIA | Australia | $2,500,134.26 | $2,047,047.01 | 156,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHARTER HALL LONG WALE F | AUSTRALIA | Australia | $575,688.89 | $0.00 | 227,662.00 |
| EQUITIES | CHARTER HALL RETAIL REIT | AUSTRALIA | Australia | $856,810.08 | $0.00 | 315,490.86 |
| EQUITIES | CHARTER HALL SOCIAL INFRA | AUSTRALIA | Australia | $530,606.93 | $0.00 | 285,779.57 |
| EQUITIES | CHARTWELL RETIREMENT RE | CDN HEALTH CARE F/ | Canada | $571,398.03 | $44,961.06 | 36,200.00 |
| EQUITIES | CHATHAM LODGING TRUST | HOTEL & RESORT RE | United States | $292,926.75 | ($92,475.12) | 21,975.00 |
| EQUITIES | CHATHAM LODGING TRUST | HOTEL & RESORT RE | United States | $535,452.77 | $150,211.16 | 40,169.00 |
| EQUITIES | CHATHAM LODGING TRUST | HOTEL & RESORT RE | United States | $2,546,216.62 | $816,300.27 | 191,014.00 |
| EQUITIES | CHECK POINT SOFTWARE | ISRAEL | Israel | $4,376.43 | $0.00 | 32.41 |
| EQUITIES | CHECK POINT SOFTWARE TE | ISRAEL | Israel | $776,225.58 | $80,001.07 | 5,906.00 |
| EQUITIES | CHECK POINT SOFTWARE TE | ISRAEL | Israel | $17,406,852.06 | ($783,247.66) | 132,442.00 |
| EQUITIES | CHECK POINT SOFTWARE TE | ISRAEL | Israel | $660,041.46 | ($407,296.85) | 5,022.00 |
| EQUITIES | CHECK POINT SOFTWARE TE | ISRAEL | Israel | $18,960,486.09 | $410,202.32 | 144,263.00 |
| EQUITIES | CHEESECAKE FACTORY INC/T | RESTAURANTS | United States | $1,120,718.60 | $19,303.30 | 14,090.00 |
| EQUITIES | CHEESECAKE FACTORY INC/T | RESTAURANTS | United States | $1,099,322.34 | $771,649.02 | 13,821.00 |
| EQUITIES | CHEESECAKE FACTORY INC/T | RESTAURANTS | United States | $1,079,994.12 | $243,905.69 | 13,578.00 |
| EQUITIES | CHEFFELO AB | SWEDEN | Sweden | $310,994.64 | $44,418.37 | 24,916.00 |
| EQUITIES | CHEFS' WAREHOUSE INC/THE | FOOD DISTRIBUTORS | United States | $1,972,740.80 | $1,273,812.57 | 20,528.00 |
| EQUITIES | CHEFS' WAREHOUSE INC/THE | FOOD DISTRIBUTORS | United States | $807,816.60 | $3,950.82 | 8,406.00 |
| EQUITIES | CHEFS' WAREHOUSE INC/THE | FOOD DISTRIBUTORS | United States | $963,594.70 | $705,815.71 | 10,027.00 |
| EQUITIES | CHEIL WORLDWIDE INC | SOUTH KOREA | South Korea | $802,336.81 | ($27,018.16) | 68,300.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $4,229,850.68 | $78,457.95 | 9,082.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $2,070,214.30 | $189,067.19 | 4,445.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $1,317,578.46 | $172,530.47 | 2,829.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $1,804,742.50 | ($163,865.86) | 3,875.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $74,518.40 | $4,715.20 | 160.00 |
| EQUITIES | CHEMED CORP | HEALTH CARE SERVI | United States | $1,890,438.66 | $68,433.99 | 4,059.00 |
| EQUITIES | CHEMOMETEC A/S | DENMARK | Denmark | $302,106.10 | $0.00 | 5,453.26 |
| EQUITIES | CHEMOURS CO/THE | DIVERSIFIED CHEMIC | United States | $2,426,797.80 | $570,186.19 | 118,265.00 |
| EQUITIES | CHEMOURS CO/THE | DIVERSIFIED CHEMIC | United States | $878,235.48 | $472,242.09 | 42,799.00 |
| EQUITIES | CHEMRING GROUP PLC | UNITED KINGDOM CO | United Kingdom | $594,134.76 | $0.00 | 87,430.62 |
| EQUITIES | CHEMRING GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,782,957.26 | ($154,812.89) | 556,684.00 |
| EQUITIES | CHEMUNG FINANCIAL CORP | REGIONAL BANKS | United States | $78,441.24 | $33,589.28 | 1,047.00 |
| EQUITIES | CHENBRO MICOM CO LTD | TAIWAN | Taiwan | $1,423,935.33 | $253,878.82 | 35,000.00 |
| EQUITIES | CHENBRO MICOM CO LTD | TAIWAN | Taiwan | $2,196,928.78 | ($67,052.51) | 54,000.00 |
| EQUITIES | CHENBRO MICOM CO LTD | TAIWAN | Taiwan | $916,037.93 | $547,351.98 | 22,516.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHENG SHIN RUBBER INDUST | TAIWAN | Taiwan | $127,034.29 | ($49,436.94) | 129,000.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $724,917.33 | $4,283.97 | 3,033.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $10,826,674.98 | $9,727,427.61 | 45,298.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $16,201,531.86 | $13,545,344.49 | 67,786.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $12,212,454.96 | $6,144,814.06 | 51,096.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $1,368,810.27 | $15,840.32 | 5,727.00 |
| EQUITIES | CHENIERE ENERGY INC | OIL & GAS STORAGE & | United States | $3,421,428.15 | $2,147,095.35 | 14,315.00 |
| EQUITIES | CHESAPEAKE UTILITIES CORI | GAS UTILITIES | United States | $3,046,860.52 | ($53,526.87) | 24,728.00 |
| EQUITIES | CHESAPEAKE UTILITIES CORI | GAS UTILITIES | United States | $1,142,738.40 | $4,105.20 | 9,330.00 |
| EQUITIES | CHESAPEAKE UTILITIES CORI | GAS UTILITIES | United States | $922,482.85 | ($13,502.77) | 7,520.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $8,217,883.52 | ($187,619.63) | 49,577.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $70,191,900.80 | $35,850,077.80 | 423,455.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $99,834,430.08 | $49,791,557.59 | 602,283.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $72,779,745.92 | $15,715,106.35 | 439,067.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $7,904,928.64 | ($1,204,869.65) | 47,689.00 |
| EQUITIES | CHEVRON CORP | OTHER | United States | $20,342,067.20 | $6,049,146.89 | 122,720.00 |
| EQUITIES | CHEWY INC | OTHER SPECIALTY RI | United States | $568,395.90 | ($659,917.27) | 28,926.00 |
| EQUITIES | CHEWY INC | OTHER SPECIALTY RI | United States | $1,062,691.65 | ($1,108,871.21) | 54,081.00 |
| EQUITIES | CHEWY INC | OTHER SPECIALTY RI | United States | $54,037.50 | $3,960.00 | 2,750.00 |
| EQUITIES | CHEWY INC | OTHER SPECIALTY RI | United States | $858,803.25 | ($957,720.51) | 43,705.00 |
| EQUITIES | CHIBA BANK LTD/THE | BANKS | Japan | $17,972,724.34 | $8,650,391.73 | 1,184,036.00 |
| EQUITIES | CHIBA BANK LTD/THE | BANKS | Japan | $396,177.23 | $373,461.27 | 26,100.00 |
| EQUITIES | CHIBA BANK LTD/THE | BANKS | Japan | $529,845.31 | $279,554.58 | 34,906.00 |
| EQUITIES | CHIBA BANK LTD/THE | BANKS | Japan | $3,505.98 | $0.00 | 230.97 |
| EQUITIES | CHIBA BANK LTD/THE | BANKS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | CHICONY ELECTRONICS CO L | TAIWAN | Taiwan | $1,395,501.34 | ($343,636.41) | 405,300.00 |
| EQUITIES | CHIME FINANCIAL INC | TRANS & PAYMNT PR | United States | $30,474.24 | $3,606.76 | 1,488.00 |
| EQUITIES | CHIME FINANCIAL INC | TRANS & PAYMNT PR | United States | $138,649.60 | $1,712.13 | 6,770.00 |
| EQUITIES | CHIMERA INVESTMENT CORP | MORTGAGE REITS | United States | $463,150.94 | ($1,449,016.03) | 33,586.00 |
| EQUITIES | CHINA AIRLINES LTD | TAIWAN | Taiwan | $3,368,656.32 | ($101,527.64) | 4,528,000.00 |
| EQUITIES | CHINA AVIATION OIL SINGAPO | SINGAPORE | Singapore | $188,223.82 | $0.00 | 133,039.17 |
| EQUITIES | CHINA EVERBRIGHT ENVIRON | HONG KONG | Hong Kong | $1,198,339.72 | ($325,098.68) | 2,005,000.00 |
| EQUITIES | CHINA FIBER OPTIC NETWOR | HONG KONG | Hong Kong | $0.00 | ($206.14) | 32,000.00 |
| EQUITIES | CHINA HUIYUAN JUICE GROU | HONG KONG | Hong Kong | $0.00 | ($52,541.29) | 100,500.00 |
| EQUITIES | CHINA HUIYUAN JUICE GROU | HONG KONG | Hong Kong | $181,375.17 | $0.01 | 534,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHINA LUMENA NEW MATERI/ | HONG KONG | Hong Kong | $0.00 | ($67,660.11) | 9,800.00 |
| EQUITIES | CHINA METAL RECYCLING HC | HONG KONG | Hong Kong | $0.00 | ($9,715.82) | 12,000.00 |
| EQUITIES | CHINA NEW TOWN DEVELOPI | HONG KONG | Hong Kong | $2,330.03 | ($9,251.89) | 270,691.00 |
| EQUITIES | CHINA SOUTH CITY HOLDING | HONG KONG | Hong Kong | $3,534.79 | $0.00 | 0.00 |
| EQUITIES | CHINA TAIFENG BEDDINGS H( | HONG KONG | China | $0.00 | ($4,526.92) | 18,000.00 |
| EQUITIES | CHINOOK THERAPE | OTHER | United States | $0.00 | $0.00 | 16,540.00 |
| EQUITIES | CHIPBOND TECHNOLOGY CO | TAIWAN | Taiwan | $3,669,574.04 | $2,800,078.50 | 547,000.00 |
| EQUITIES | CHIPMOS TECHNOLOGIES IN( | TAIWAN | Taiwan | $2,158,674.74 | $823,357.49 | 682,700.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $4,000,916.00 | ($422,107.20) | 117,674.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $10,971,902.00 | $4,920,108.29 | 322,703.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $14,494,200.00 | $7,423,942.50 | 426,300.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $528,700.00 | $23,480.50 | 15,550.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $11,144,044.00 | $3,936,441.51 | 327,766.00 |
| EQUITIES | CHIPOTLE MEXICAN GRILL IN( | RESTAURANTS | United States | $2,509,200.00 | $890,049.01 | 73,800.00 |
| EQUITIES | CHIRON REAL ESTATE INC | HEALTH CARE REITS | United States | $131,239.44 | ($50,036.81) | 3,483.00 |
| EQUITIES | CHIRON REAL ESTATE INC | HEALTH CARE REITS | United States | $1,410,513.12 | ($388,869.99) | 37,434.00 |
| EQUITIES | CHIYODA CORP | CONSTRUCTION | Japan | $145,858.41 | $0.00 | 35,381.92 |
| EQUITIES | CHIYODA INTEGRE CO LTD | JAPAN | Japan | $139,357.03 | $2,487.11 | 7,100.00 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $743,168.04 | $120,449.76 | 63.00 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $1,083,983.14 | $278,041.28 | 9.00 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $893,695.53 | ($208,091.12) | 76.00 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $602,473.20 | ($118,813.23) | 5.00 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $4,455.00 | $0.00 | 0.38 |
| EQUITIES | CHOCOLADEFABRIKEN LINDT | SWITZERLAND | Switzerland | $4,813.38 | $0.00 | 0.04 |
| EQUITIES | CHOICE HOTELS INTERNATIO | HOTELS, RESORTS & | United States | $457,841.04 | $288,715.93 | 4,152.00 |
| EQUITIES | CHOICE HOTELS INTERNATIO | HOTELS, RESORTS & | United States | $1,144,161.52 | $703,172.12 | 10,376.00 |
| EQUITIES | CHOICE HOTELS INTERNATIO | HOTELS, RESORTS & | United States | $36,389.10 | ($1,560.90) | 330.00 |
| EQUITIES | CHOICE HOTELS INTERNATIO | HOTELS, RESORTS & | United States | $843,234.69 | $227,200.69 | 7,647.00 |
| EQUITIES | CHOICE PROPERTIES REIT | CDN RETAIL REITS | Canada | $348,440.42 | $0.00 | 30,253.92 |
| EQUITIES | CHOLAMANDALAM FINANCIAL | INDIA | India | $622,719.78 | ($50,873.86) | 35,576.00 |
| EQUITIES | CHOLAMANDALAM FINANCIAL | INDIA | India | $159,915.90 | ($3,159.26) | 9,136.00 |
| EQUITIES | CHONG KUN DANG PHARMAC | SOUTH KOREA | South Korea | $3,732.10 | $0.00 | 0.00 |
| EQUITIES | CHONGQING BREWERY CO L | CHINA | China | $2,621,497.63 | ($1,518,092.67) | 430,700.00 |
| EQUITIES | CHORD ENERGY CORP | OIL & GAS EXPL & PR( | United States | $85,382.10 | ($13,165.88) | 747.00 |
| EQUITIES | CHORD ENERGY CORP | OIL & GAS EXPL & PR( | United States | $75,438.00 | ($5,821.20) | 660.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHORD ENERGY CORP | OIL & GAS EXPL & PR | United States | $2,087,232.30 | ($971,508.55) | 18,261.00 |
| EQUITIES | CHORUS AVIATION INC | CDN PASSENGER AIR | Canada | $65,326.52 | $10,707.00 | 3,800.00 |
| EQUITIES | CHOW SANG SANG HOLDING | HONG KONG | Hong Kong | $380,517.85 | ($138,286.15) | 307,000.00 |
| EQUITIES | CHOW SANG SANG HOLDING | HONG KONG | Hong Kong | $254,678.79 | $0.00 | 205,468.97 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $2,390,057.68 | $2,016,068.73 | 35,000.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $4,506,965.93 | $2,583,413.93 | 66,000.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $13,735,425.91 | $11,032,324.24 | 201,000.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $39,450,395.11 | ($2,234,790.29) | 577,601.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $5,599,563.72 | $2,147,293.18 | 82,000.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $1,437,901.04 | $607,702.58 | 21,000.00 |
| EQUITIES | CHROMA ATE INC | TAIWAN | Taiwan | $6,692,161.52 | $5,078,557.42 | 98,000.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $3,265.02 | $0.00 | 0.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $25,691,713.32 | $19,056,197.97 | 75,161.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $37,581,979.26 | $27,290,616.07 | 109,934.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $26,688,116.88 | $14,748,172.85 | 78,055.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $4,456,550.40 | $120,049.38 | 13,040.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $7,979,070.72 | $4,697,708.78 | 23,347.00 |
| EQUITIES | CHUBB LTD | SWITZERLAND | Switzerland | $938.40 | $0.00 | 0.00 |
| EQUITIES | CHUBU ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $2,014,582.52 | $18,201.83 | 107,000.00 |
| EQUITIES | CHUBU ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $589,783.15 | $397,304.87 | 31,325.00 |
| EQUITIES | CHUBU ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $2,684,854.83 | $720,104.77 | 142,600.00 |
| EQUITIES | CHUBU ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $909,518.11 | $447,051.51 | 48,307.00 |
| EQUITIES | CHUBU ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $5,135.84 | $0.00 | 272.78 |
| EQUITIES | CHUBU SHIRYO CO LTD | JAPAN | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | CHUDENKO CORP | CONSTRUCTION | Japan | $532,711.05 | $0.00 | 15,945.66 |
| EQUITIES | CHUGAI PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $2,142,488.69 | $1,133,925.94 | 45,814.00 |
| EQUITIES | CHUGAI PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $2,045,591.75 | $131,838.61 | 43,742.00 |
| EQUITIES | CHUGAI PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $818,723.46 | $0.00 | 17,661.69 |
| EQUITIES | CHUGAI PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $12,865.78 | $0.00 | 276.94 |
| EQUITIES | CHUGAI RO CO LTD | JAPAN | Japan | $22,371.94 | ($3,462.57) | 900.00 |
| EQUITIES | CHUGIN FINANCIAL GROUP IN | BANKS | Japan | $867,186.12 | $0.00 | 45,774.36 |
| EQUITIES | CHUNGHWA PRECISION TEST | TAIWAN | Taiwan | $1,028,926.59 | ($248,911.04) | 10,800.00 |
| EQUITIES | CHUNGHWA PRECISION TEST | TAIWAN | Taiwan | $1,619,606.67 | ($260,386.13) | 17,000.00 |
| EQUITIES | CHUNGHWA PRECISION TEST | TAIWAN | Taiwan | $1,367,329.12 | $582,208.97 | 14,352.00 |
| EQUITIES | CHURCH & DWIGHT CO INC | HOUSEHOLD PRODU | United States | $1,259,536.88 | $123,639.01 | 13,001.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CHURCH & DWIGHT CO INC | HOUSEHOLD PRODU( | United States | $6,308,631.84 | $5,262,980.64 | 65,118.00 |
| EQUITIES | CHURCH & DWIGHT CO INC | HOUSEHOLD PRODU( | United States | $7,619,902.64 | $6,067,054.38 | 78,653.00 |
| EQUITIES | CHURCH & DWIGHT CO INC | HOUSEHOLD PRODU( | United States | $5,223,382.08 | $2,172,092.65 | 53,916.00 |
| EQUITIES | CHURCH & DWIGHT CO INC | HOUSEHOLD PRODU( | United States | $1,065,486.24 | $216,371.26 | 10,998.00 |
| EQUITIES | CHURCHILL CAPITAL CORP XI | OTHER | Cayman Islands | $762,844.20 | $41,325.01 | 43,716.00 |
| EQUITIES | CHURCHILL DOWNS INC | CASINOS & GAMING | United States | $2,644,021.44 | ($104,236.55) | 29,496.00 |
| EQUITIES | CHURCHILL DOWNS INC | CASINOS & GAMING | United States | $1,224,123.84 | $658,459.65 | 13,656.00 |
| EQUITIES | CHURCHILL DOWNS INC | CASINOS & GAMING | United States | $2,279,724.48 | ($325,805.44) | 25,432.00 |
| EQUITIES | CHURCHILL DOWNS INC | CASINOS & GAMING | United States | $69,919.20 | $1,068.60 | 780.00 |
| EQUITIES | CHURCHILL DOWNS INC | CASINOS & GAMING | United States | $1,515,184.92 | ($288,430.14) | 16,903.00 |
| EQUITIES | CIA DE FERRO LIGAS DA BAH | BRAZIL | Brazil | $139,644.51 | ($32,579.08) | 122,300.00 |
| EQUITIES | CIA DE MINAS BUENAVENTUR | PERU | Peru | $670,770.29 | $328,171.33 | 22,901.00 |
| EQUITIES | CIA DE MINAS BUENAVENTUR | PERU | Peru | $14,130,374.70 | ($676,741.32) | 482,430.00 |
| EQUITIES | CIA DE MINAS BUENAVENTUR | PERU | Peru | $489,318.74 | ($96,798.59) | 16,706.00 |
| EQUITIES | CIA DE SANEAMENTO BASICC | BRAZIL | Brazil | $8,997,338.69 | $3,709,897.97 | 1,571,180.00 |
| EQUITIES | CIA DE SANEAMENTO BASICC | BRAZIL | Brazil | $19,330,672.05 | $3,921,219.41 | 3,375,661.00 |
| EQUITIES | CIA DE SANEAMENTO BASICC | BRAZIL | Brazil | $3,835,833.33 | $171,270.32 | 669,840.81 |
| EQUITIES | CIA DE SANEAMENTO DE MIN | BRAZIL | Brazil | $35,086.00 | $0.00 | 0.00 |
| EQUITIES | CIA DE SANEAMENTO DE MIN | BRAZIL | Brazil | $17,360.00 | $0.00 | 0.00 |
| EQUITIES | CIA DE SANEAMENTO DE MIN | BRAZIL | Brazil | $46,495.24 | $0.00 | 0.00 |
| EQUITIES | CIA DE SANEAMENTO DO PAF | BRAZIL | Brazil | $489,942.46 | ($45,456.97) | 67,200.00 |
| EQUITIES | CIA DE SANEAMENTO DO PAF | BRAZIL | Brazil | $502,495.40 | ($12,467.89) | 67,700.00 |
| EQUITIES | CIA ENERGETICA DE MINAS G | BRAZIL | Brazil | $2,114,249.69 | $609,993.00 | 922,581.00 |
| EQUITIES | CIA ENERGETICA DE MINAS G | BRAZIL | Brazil | $81,614.95 | $0.00 | 0.00 |
| EQUITIES | CIA PARANAENSE DE ENERGI | BRAZIL | Brazil | $695,275.55 | ($5,091.67) | 236,300.00 |
| EQUITIES | CIA SUD AMERICANA DE VAP( | CHILE | Chile | $2,003,593.76 | ($272,070.34) | 42,180,450.00 |
| EQUITIES | CIE AUTOMOTIVE INDIA LTD | INDIA | India | $249,549.28 | ($8,155.81) | 51,599.00 |
| EQUITIES | CIE AUTOMOTIVE SA | SPAIN | Spain | $361,026.53 | ($28,215.06) | 11,849.00 |
| EQUITIES | CIE D'ENTREPRISES CFE | BELGIUM | Belgium | $335.58 | $0.00 | 0.00 |
| EQUITIES | CIE DE SAINT-GOBAIN SA | FRANCE | France | $2,691,939.91 | $1,092,964.28 | 29,744.00 |
| EQUITIES | CIE DE SAINT-GOBAIN SA | FRANCE | France | $18,652,797.73 | $4,344,319.14 | 206,100.00 |
| EQUITIES | CIE DE SAINT-GOBAIN SA | FRANCE | France | $2,615,464.35 | ($499,456.67) | 28,899.00 |
| EQUITIES | CIE DE SAINT-GOBAIN SA | FRANCE | France | $422,574.05 | $0.00 | 4,669.14 |
| EQUITIES | CIE DE SAINT-GOBAIN SA | FRANCE | France | $16,548.99 | $0.00 | 182.85 |
| EQUITIES | CIE FINANCIERE RICHEMONT | SWITZERLAND | Switzerland | $28,415,677.98 | $2,383,945.89 | 122,531.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CIE FINANCIERE RICHEMONT | SWITZERLAND | Switzerland | $8,005,007.87 | $3,208,202.49 | 34,446.00 |
| EQUITIES | CIE FINANCIERE RICHEMONT | SWITZERLAND | Switzerland | $22,603,954.13 | $9,366,161.94 | 97,096.00 |
| EQUITIES | CIE FINANCIERE RICHEMONT | SWITZERLAND | Switzerland | $8,271,581.04 | $1,053,826.66 | 35,563.00 |
| EQUITIES | CIE FINANCIERE RICHEMONT | SWITZERLAND | Switzerland | $50,420.33 | $0.00 | 218.02 |
| EQUITIES | CIE GENERALE DES ETABLISS | FRANCE | France | $1,285,659.43 | $444,456.57 | 33,319.00 |
| EQUITIES | CIE GENERALE DES ETABLISS | FRANCE | France | $1,627,418.95 | $19,916.20 | 42,176.00 |
| EQUITIES | CIE GENERALE DES ETABLISS | FRANCE | France | $9,828.46 | $0.00 | 254.71 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $3,416,750.40 | $2,758,730.39 | 6,965.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $885,460.80 | $635,752.17 | 1,805.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $15,925,539.84 | $15,457,217.82 | 32,464.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $23,216,733.12 | $21,338,875.58 | 47,327.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $819,235.20 | $104,107.80 | 1,670.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $16,542,664.32 | $15,042,428.44 | 33,722.00 |
| EQUITIES | CIENA CORP | COMMUNICATIONS E( | United States | $4,594,094.40 | $2,383,251.90 | 9,365.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $627,172.00 | ($8,366.54) | 2,275.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $2,339,696.16 | ($53,178.16) | 8,487.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $15,849,945.92 | $11,073,010.58 | 57,494.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $23,177,796.00 | $14,271,662.93 | 84,075.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $16,936,952.16 | $6,238,291.91 | 61,437.00 |
| EQUITIES | CIGNA GROUP/THE | HEALTH CARE SERVI( | United States | $5,025,370.72 | $1,515,949.62 | 18,229.00 |
| EQUITIES | CIMB GROUP HOLDINGS BHD | MALAYSIA | Malaysia | $510,055.15 | $144,838.47 | 280,668.00 |
| EQUITIES | CIMPRESS PLC | IRELAND | Ireland | $390,528.00 | $44,160.00 | 3,840.00 |
| EQUITIES | CIMPRESS PLC | IRELAND | Ireland | $443,920.50 | $147,971.75 | 4,365.00 |
| EQUITIES | CIMPRESS PLC | IRELAND | Ireland | $1,806,090.30 | $267,987.58 | 17,759.00 |
| EQUITIES | CINCINNATI FINANCIAL CORP | PROPERTY & CASUAL | United States | $7,098,207.68 | $5,705,036.92 | 38,146.00 |
| EQUITIES | CINCINNATI FINANCIAL CORP | PROPERTY & CASUAL | United States | $10,014,825.60 | $7,355,572.85 | 53,820.00 |
| EQUITIES | CINCINNATI FINANCIAL CORP | PROPERTY & CASUAL | United States | $1,710.80 | $0.00 | 0.00 |
| EQUITIES | CINCINNATI FINANCIAL CORP | PROPERTY & CASUAL | United States | $6,717,860.16 | $3,875,498.68 | 36,102.00 |
| EQUITIES | CINCINNATI FINANCIAL CORP | PROPERTY & CASUAL | United States | $1,825,444.80 | $1,121,497.17 | 9,810.00 |
| EQUITIES | CINEMARK HOLDINGS INC | MOVIES & ENTERTAIN | United States | $769,452.50 | ($34,677.50) | 24,250.00 |
| EQUITIES | CINEMARK HOLDINGS INC | MOVIES & ENTERTAIN | United States | $996,068.16 | $349,077.35 | 31,392.00 |
| EQUITIES | CINEMARK HOLDINGS INC | MOVIES & ENTERTAIN | United States | $239,212.47 | $11,125.30 | 7,539.00 |
| EQUITIES | CINT GROUP AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $28,958,501.12 | $12,153,574.84 | 170,264.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $1,941,123.04 | ($320,012.00) | 11,413.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $13,359,103.68 | $9,784,665.05 | 78,546.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $18,621,889.12 | $13,861,063.46 | 109,489.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $13,977,684.64 | $8,520,226.72 | 82,183.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $2,178,724.80 | ($41,977.09) | 12,810.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $3,903,676.16 | $1,369,003.77 | 22,952.00 |
| EQUITIES | CINTAS CORP | DIVERSIFIED SUPPOF | United States | $3,074,196.00 | $11,387.25 | 18,075.00 |
| EQUITIES | CIPHER DIGITAL INC | APPLICATION SOFTW | United States | $1,781,444.00 | $898,308.20 | 72,712.00 |
| EQUITIES | CIPHER DIGITAL INC | APPLICATION SOFTW | United States | $589,788.50 | ($11,757.25) | 24,073.00 |
| EQUITIES | CIPHER DIGITAL INC | APPLICATION SOFTW | United States | $2,011,156.00 | ($298,800.32) | 82,088.00 |
| EQUITIES | CIPLA LTD/INDIA | INDIA | India | $1,299,820.49 | $254,337.92 | 83,963.00 |
| EQUITIES | CIPLA LTD/INDIA | INDIA | India | $462,522.03 | $72,474.46 | 29,877.00 |
| EQUITIES | CIRCLE INTERNET GROUP IN( | APPLICATION SOFTW | United States | $2,641,044.47 | ($1,859,138.31) | 42,169.00 |
| EQUITIES | CIRCLE INTERNET GROUP IN( | APPLICATION SOFTW | United States | $3,582,561.26 | ($2,614,924.10) | 57,202.00 |
| EQUITIES | CIRCLE INTERNET GROUP IN( | APPLICATION SOFTW | United States | $83,924.20 | ($23,584.00) | 1,340.00 |
| EQUITIES | CIRCLE INTERNET GROUP IN( | APPLICATION SOFTW | United States | $2,632,714.68 | ($1,549,454.86) | 42,036.00 |
| EQUITIES | CIRCLE INTERNET GROUP IN( | APPLICATION SOFTW | United States | $599,870.14 | ($482,443.86) | 9,578.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $2,760,875.64 | $579,016.20 | 18,588.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $1,591,201.89 | $1,478,003.55 | 10,713.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $2,597,047.05 | $1,434,863.85 | 17,485.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $17,823.60 | ($2,602.80) | 120.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $1,611,104.91 | $626,316.44 | 10,847.00 |
| EQUITIES | CIRRUS LOGIC INC | SEMICONDUCTORS | United States | $2,187,549.84 | $44,160.95 | 14,728.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $7,742,023.52 | $2,826,339.81 | 65,912.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $949,546.64 | ($8,790.81) | 8,084.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $106,015,402.36 | $88,354,098.34 | 902,566.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $151,362,714.72 | $122,079,637.20 | 1,288,632.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $110,168,553.04 | $75,704,867.10 | 937,924.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $10,237,461.22 | $3,625,869.20 | 87,157.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $8,739,024.00 | $2,564,642.16 | 74,400.00 |
| EQUITIES | CISCO SYSTEMS INC | COMMUNICATIONS E( | United States | $30,059,306.06 | $19,172,375.96 | 255,911.00 |
| EQUITIES | CITI TRENDS INC | APPAREL RETAIL | United States | $161,778.48 | $2,252.70 | 2,797.00 |
| EQUITIES | CITI TRENDS INC | APPAREL RETAIL | United States | $20,186.16 | $3,426.92 | 349.00 |
| EQUITIES | CITI TRENDS INC | APPAREL RETAIL | United States | $144,542.16 | $9,795.08 | 2,499.00 |
| EQUITIES | CITIC SECURITIES CO LTD | HONG KONG | China | $4,068,511.32 | $1,556,306.08 | 1,152,568.00 |
| EQUITIES | CITIC TELECOM INTERNATION | HONG KONG | Hong Kong | $278,382.69 | $0.00 | 883,754.57 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $9,921,904.36 | $3,168,827.70 | 70,891.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $3,108,511.60 | $382,781.11 | 22,210.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $53,787,747.68 | $24,288,089.39 | 384,308.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $78,338,271.24 | $29,154,391.77 | 559,719.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $57,459,738.24 | $36,381,222.79 | 410,544.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $20,521,215.12 | $11,832,823.62 | 146,622.00 |
| EQUITIES | CITIGROUP INC | DIVERSIFIED BANKS | United States | $16,229,761.60 | $9,706,888.68 | 115,960.00 |
| EQUITIES | CITIZEN WATCH CO LTD | PRECISION INSTRUMI | Japan | $498,815.60 | $194,376.30 | 33,500.00 |
| EQUITIES | CITIZEN WATCH CO LTD | PRECISION INSTRUMI | Japan | $4,827,343.84 | $2,856,137.38 | 324,200.00 |
| EQUITIES | CITIZEN WATCH CO LTD | PRECISION INSTRUMI | Japan | $548,099.19 | $0.00 | 36,809.89 |
| EQUITIES | CITIZEN WATCH CO LTD | PRECISION INSTRUMI | Japan | $62,538.08 | $17,933.93 | 4,200.00 |
| EQUITIES | CITIZENS & NORTHERN CORP | REGIONAL BANKS | United States | $101,048.85 | $23,021.45 | 4,335.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $2,642,129.49 | $246,091.12 | 37,707.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $8,307,779.48 | $4,941,770.31 | 118,564.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $11,783,321.55 | $7,056,843.04 | 168,165.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $6,124,818.70 | $3,122,276.31 | 87,410.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $24,296,492.22 | $12,577,275.95 | 346,746.00 |
| EQUITIES | CITIZENS FINANCIAL GROUP I | REGIONAL BANKS | United States | $1,865,683.82 | $961,865.74 | 26,626.00 |
| EQUITIES | CITY DEVELOPMENTS LTD | SINGAPORE | Singapore | $900,223.88 | $0.00 | 149,857.48 |
| EQUITIES | CITY UNION BANK LTD | INDIA | India | $3,577,054.72 | $1,557,148.13 | 1,623,200.00 |
| EQUITIES | CITY UNION BANK LTD | INDIA | India | $1,468,276.07 | $231,622.01 | 666,276.00 |
| EQUITIES | CIVEO CORP | CDN DIVERSIFIED SU | Canada | $49,560.00 | $1,971.82 | 1,416.00 |
| EQUITIES | CIVISTA BANCSHARES INC | REGIONAL BANKS | United States | $124,450.20 | $48,625.83 | 4,410.00 |
| EQUITIES | CJ CHEILJEDANG CORP | SOUTH KOREA | South Korea | $943,839.47 | ($256,295.87) | 7,900.00 |
| EQUITIES | CJ CORP | SOUTH KOREA | South Korea | $659,020.42 | $88,053.74 | 6,600.00 |
| EQUITIES | CJ CORP | SOUTH KOREA | South Korea | $403,000.97 | $135,305.37 | 4,036.00 |
| EQUITIES | CJ ENM CO LTD | SOUTH KOREA | South Korea | $564,448.65 | ($827,611.73) | 27,500.00 |
| EQUITIES | CJ LOGISTICS CORP | SOUTH KOREA | South Korea | $593,068.03 | ($103,526.62) | 12,400.00 |
| EQUITIES | CJ LOGISTICS CORP | SOUTH KOREA | South Korea | $731,960.74 | ($370,242.67) | 15,304.00 |
| EQUITIES | CK ASSET HOLDINGS LTD | HONG KONG | Hong Kong | $12,361,662.07 | $586,522.39 | 2,194,223.00 |
| EQUITIES | CK ASSET HOLDINGS LTD | HONG KONG | Hong Kong | $4,116.57 | $0.00 | 730.70 |
| EQUITIES | CK HUTCHISON HOLDINGS LT | HONG KONG | Hong Kong | $27,746,306.42 | $6,474,226.21 | 3,284,346.00 |
| EQUITIES | CK HUTCHISON HOLDINGS LT | HONG KONG | Hong Kong | $10,713,289.66 | $0.00 | 1,268,145.08 |
| EQUITIES | CK HUTCHISON HOLDINGS LT | HONG KONG | Hong Kong | $9,485.11 | $0.00 | 1,122.76 |
| EQUITIES | CK INFRASTRUCTURE HOLDI | HONG KONG | Hong Kong | $1,944.04 | $0.00 | 255.36 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CKD CORP | MACHINERY | Japan | $564,111.02 | $0.00 | 12,217.07 |
| EQUITIES | CKD CORP | MACHINERY | Japan | $8,650,079.08 | $7,505,244.73 | 188,200.00 |
| EQUITIES | CLAL BIOTECHNOLOGY INDUS | ISRAEL | Israel | $0.01 | ($0.07) | 0.14 |
| EQUITIES | CLAL INSURANCE ENTERPRIS | ISRAEL | Israel | $1,289,325.51 | $0.00 | 16,819.10 |
| EQUITIES | CLARIANT AG | SWITZERLAND | Switzerland | $415,762.98 | $0.00 | 47,571.22 |
| EQUITIES | CLARITEV CORP | HEALTH CARE TECHN | United States | $141,488.28 | ($39,281.56) | 4,148.00 |
| EQUITIES | CLARITY PHARMACEUTICALS | AUSTRALIA | Australia | $163,845.33 | $0.00 | 110,512.16 |
| EQUITIES | CLARIVATE PLC | RESEARCH & CONSUL | Jersey C I | $292,677.84 | ($2,904,391.26) | 135,499.00 |
| EQUITIES | CLARKSON PLC | UNITED KINGDOM CO | United Kingdom | $537,495.97 | $0.00 | 9,713.37 |
| EQUITIES | CLARKSON PLC | UNITED KINGDOM CO | United Kingdom | $4,677,807.68 | $1,043,230.33 | 84,600.00 |
| EQUITIES | CLAROS MORTGAGE TRUST I | MORTGAGE REITS | United States | $60,912.00 | ($299,738.03) | 25,920.00 |
| EQUITIES | CLAS OHLSON AB | SWEDEN | Sweden | $490,777.11 | $0.00 | 11,097.70 |
| EQUITIES | CLASSYS INC | SOUTH KOREA | South Korea | $2,914,869.62 | $1,046,881.43 | 96,910.00 |
| EQUITIES | CLEAN ENERGY FUELS CORP | OIL & GAS REFINING & | United States | $114,849.20 | ($497,861.33) | 56,024.00 |
| EQUITIES | CLEAN ENERGY FUELS CORP | OIL & GAS REFINING & | United States | $78,857.35 | ($20,513.88) | 38,467.00 |
| EQUITIES | CLEAN HARBORS INC | ENVIRON & FACILITIE | United States | $859,802.50 | ($19,750.17) | 2,878.00 |
| EQUITIES | CLEAN HARBORS INC | ENVIRON & FACILITIE | United States | $2,752,085.00 | $2,321,338.34 | 9,212.00 |
| EQUITIES | CLEAN HARBORS INC | ENVIRON & FACILITIE | United States | $5,819,948.75 | $4,572,783.89 | 19,481.00 |
| EQUITIES | CLEAN HARBORS INC | ENVIRON & FACILITIE | United States | $4,999,581.25 | $1,242,071.56 | 16,735.00 |
| EQUITIES | CLEAN HARBORS INC | ENVIRON & FACILITIE | United States | $4,041,490.00 | $2,987,911.41 | 13,528.00 |
| EQUITIES | CLEANAWAY WASTE MANAGE | AUSTRALIA | Australia | $860,793.62 | $0.00 | 528,710.53 |
| EQUITIES | CLEANAWAY WASTE MANAGE | AUSTRALIA | Australia | $3,641,199.29 | $23,034.69 | 2,236,499.00 |
| EQUITIES | CLEANSPARK INC | APPLICATION SOFTW | United States | $741,759.00 | $327,217.51 | 50,980.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $5,969,630.41 | $3,268,218.15 | 107,117.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $1,560,718.65 | $77,853.90 | 28,005.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $1,326,374.00 | $802,155.62 | 23,800.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $2,509,076.06 | $1,405,275.22 | 45,022.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $2,506,233.83 | ($57,073.69) | 44,971.00 |
| EQUITIES | CLEAR SECURE INC | APPLICATION SOFTW | United States | $1,795,676.33 | $51,886.05 | 32,221.00 |
| EQUITIES | CLEARFIELD INC | COMMUNICATIONS E( | United States | $149,769.56 | $57,255.54 | 3,764.00 |
| EQUITIES | CLEARFIELD INC | COMMUNICATIONS E( | United States | $524,670.94 | $129,308.63 | 13,186.00 |
| EQUITIES | CLEARWATER PAPER CORP | PAPER PRODUCTS | United States | $73,680.32 | ($23,853.25) | 4,699.00 |
| EQUITIES | CLEARWAY ENERGY INC | RENEWABLE ELECTR | United States | $1,147,764.40 | $399,841.44 | 33,580.00 |
| EQUITIES | CLEARWAY ENERGY INC | RENEWABLE ELECTR | United States | $189,699.00 | $18,550.87 | 5,550.00 |
| EQUITIES | CLEARWAY ENERGY INC | RENEWABLE ELECTR | United States | $47,852.00 | ($4,536.00) | 1,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CLEARWAY ENERGY INC | RENEWABLE ELECTR | United States | $852,620.10 | $199,966.41 | 24,945.00 |
| EQUITIES | CLEVELAND-CLIFFS INC | STEEL | United States | $1,475,685.45 | ($2,971,777.80) | 157,155.00 |
| EQUITIES | CLEVELAND-CLIFFS INC | STEEL | United States | $1,746,549.39 | ($2,192,894.66) | 186,001.00 |
| EQUITIES | CLEVELAND-CLIFFS INC | STEEL | United States | $906,951.93 | $30,226.27 | 96,587.00 |
| EQUITIES | CLEVELAND-CLIFFS INC | STEEL | United States | $62,443.50 | ($19,218.50) | 6,650.00 |
| EQUITIES | CLEVELAND-CLIFFS INC | STEEL | United States | $1,037,134.89 | ($1,243,299.92) | 110,451.00 |
| EQUITIES | CLICKS GROUP LTD | SOUTH AFRICA | South Africa | $3,743,914.73 | ($1,516,377.51) | 269,762.00 |
| EQUITIES | CLICKS GROUP LTD | SOUTH AFRICA | South Africa | $1,482,177.32 | ($464,890.58) | 106,796.00 |
| EQUITIES | CLIMB GLOBAL SOLUTIONS IN | TECHNOLOGY DISTRI | United States | $357,155.48 | $25,131.24 | 15,388.00 |
| EQUITIES | CLIMB GLOBAL SOLUTIONS IN | TECHNOLOGY DISTRI | United States | $892,749.44 | ($25,687.57) | 38,464.00 |
| EQUITIES | CLIQ DIGITAL AG | GERMANY | Germany | $6,895.65 | $0.00 | 0.00 |
| EQUITIES | CLOETTA AB | SWEDEN | Sweden | $373,598.98 | $0.00 | 73,521.40 |
| EQUITIES | CLOETTA AB | SWEDEN | Sweden | $6,969,853.52 | $3,337,767.90 | 1,371,600.00 |
| EQUITIES | CLOROX CO/THE | HOUSEHOLD PRODUC | United States | $2,017,506.16 | ($12,623.29) | 21,139.00 |
| EQUITIES | CLOROX CO/THE | HOUSEHOLD PRODUC | United States | $3,856,730.40 | ($322,942.69) | 40,410.00 |
| EQUITIES | CLOROX CO/THE | HOUSEHOLD PRODUC | United States | $138,388.00 | ($522.00) | 1,450.00 |
| EQUITIES | CLOROX CO/THE | HOUSEHOLD PRODUC | United States | $3,356,815.68 | ($1,108,282.21) | 35,172.00 |
| EQUITIES | CLOROX CO/THE | HOUSEHOLD PRODUC | United States | $906,107.36 | ($225,914.78) | 9,494.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $1,706,412.96 | $190,979.92 | 6,957.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $993,384.00 | $110,120.38 | 4,050.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $17,701,367.04 | $11,855,623.18 | 72,168.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $24,937,372.32 | $16,846,474.19 | 101,669.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $18,505,394.88 | $12,027,141.09 | 75,446.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $6,003,228.00 | $1,080,841.52 | 24,475.00 |
| EQUITIES | CLOUDFLARE INC | INTERNET SVCS & INF | United States | $4,868,317.44 | $2,838,094.05 | 19,848.00 |
| EQUITIES | CLP HOLDINGS LTD | HONG KONG | Hong Kong | $6,445.57 | $0.00 | 690.53 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $467,640.96 | $176,993.89 | 33,391.00 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $6,792.00 | $0.00 | 0.00 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $92,312.30 | $0.00 | 0.00 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $487,198.76 | $0.00 | 34,365.68 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $49,235.44 | $0.00 | 0.00 |
| EQUITIES | CMB TECH NV | BELGIUM | Belgium | $15,731.99 | $0.00 | 0.00 |
| EQUITIES | CMC MARKETS PLC | UNITED KINGDOM CO | United Kingdom | $76,112.72 | $22,569.62 | 12,521.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $529,771.17 | ($114,904.24) | 2,399.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $18,011,778.12 | $11,357,329.96 | 81,564.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $25,951,499.94 | $14,615,575.71 | 117,518.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $938,527.50 | ($108,587.50) | 4,250.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $18,677,138.91 | $5,757,567.03 | 84,577.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $10,921,810.14 | $706,796.47 | 49,458.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $5,167,863.66 | $1,420,797.76 | 23,402.00 |
| EQUITIES | CME GROUP INC | FINANCIAL EXNG & D/ | United States | $9,203,311.08 | $686,328.77 | 41,676.00 |
| EQUITIES | CMK CORP | ELECTRIC APPLIANCE | Japan | $87,187.21 | $8,462.30 | 21,700.00 |
| EQUITIES | CMOC GROUP LTD | CHINA | China | $9,965,343.19 | ($3,230,029.59) | 5,148,137.00 |
| EQUITIES | CMOC GROUP LTD | CHINA | China | $2,247,368.99 | ($456,904.79) | 1,161,000.00 |
| EQUITIES | CMS ENERGY CORP | MULTI-UTILITIES | United States | $5,969,983.50 | $4,898,381.59 | 78,039.00 |
| EQUITIES | CMS ENERGY CORP | MULTI-UTILITIES | United States | $7,042,513.50 | $5,000,934.47 | 92,059.00 |
| EQUITIES | CMS ENERGY CORP | MULTI-UTILITIES | United States | $4,813,533.00 | $1,996,340.80 | 62,922.00 |
| EQUITIES | CMS ENERGY CORP | MULTI-UTILITIES | United States | $7,665,988.50 | $364,342.06 | 100,209.00 |
| EQUITIES | CMS ENERGY CORP | MULTI-UTILITIES | United States | $1,550,043.00 | $447,909.58 | 20,262.00 |
| EQUITIES | CNA FINANCIAL CORP | PROPERTY & CASUAL | United States | $364,137.51 | $62,642.32 | 7,491.00 |
| EQUITIES | CNA FINANCIAL CORP | PROPERTY & CASUAL | United States | $387,616.14 | $133,120.50 | 7,974.00 |
| EQUITIES | CNA FINANCIAL CORP | PROPERTY & CASUAL | United States | $14,583.00 | $1,227.00 | 300.00 |
| EQUITIES | CNA FINANCIAL CORP | PROPERTY & CASUAL | United States | $219,911.64 | $31,759.18 | 4,524.00 |
| EQUITIES | CNB FINANCIAL CORP/PA | REGIONAL BANKS | United States | $199,563.20 | $94,345.22 | 5,920.00 |
| EQUITIES | CNH INDUSTRIAL NV | NETHERLANDS | Netherlands | $3,160,908.10 | ($703,656.06) | 281,470.00 |
| EQUITIES | CNH INDUSTRIAL NV | NETHERLANDS | Netherlands | $2,239,722.43 | ($340,912.51) | 199,441.00 |
| EQUITIES | CNH INDUSTRIAL NV | NETHERLANDS | Netherlands | $1,442,392.43 | ($46,422.22) | 128,441.00 |
| EQUITIES | CNH INDUSTRIAL NV | NETHERLANDS | Netherlands | $233,134.80 | $8,438.94 | 20,760.00 |
| EQUITIES | CNH INDUSTRIAL NV | NETHERLANDS | Netherlands | $23,046,554.13 | ($2,134,241.87) | 2,052,231.00 |
| EQUITIES | CNO FINANCIAL GROUP INC | LIFE & HEALTH INSUR | United States | $1,656,799.02 | $1,297,795.89 | 32,499.00 |
| EQUITIES | CNO FINANCIAL GROUP INC | LIFE & HEALTH INSUR | United States | $2,813,331.30 | $1,667,723.96 | 55,185.00 |
| EQUITIES | CNO FINANCIAL GROUP INC | LIFE & HEALTH INSUR | United States | $2,131,218.90 | ($20,066.40) | 41,805.00 |
| EQUITIES | CNX RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,320,250.23 | $412,465.52 | 38,911.00 |
| EQUITIES | CO FOR COOPERATIVE INSUF | SAUDI ARABIA | Saudi Arabia | $355,804.78 | $37,082.61 | 8,972.00 |
| EQUITIES | CO FOR COOPERATIVE INSUF | SAUDI ARABIA | Saudi Arabia | $8,578,853.03 | $720,420.83 | 216,325.00 |
| EQUITIES | COAL INDIA LTD | INDIA | India | $900,370.53 | $560,360.50 | 194,119.00 |
| EQUITIES | COAL INDIA LTD | INDIA | India | $14,615,382.15 | $5,898,071.63 | 3,151,062.00 |
| EQUITIES | COAST INVESTMENT & DEVEL | KUWAIT | Kuwait | $26,498.10 | $127.62 | 111,084.00 |
| EQUITIES | COAST INVESTMENT & DEVEL | KUWAIT | Kuwait | $60,059.62 | $3,603.17 | 251,779.00 |
| EQUITIES | COASTAL FINANCIAL CORP/W | REGIONAL BANKS | United States | $238,033.21 | $122,780.64 | 3,071.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COASTAL FINANCIAL CORP/W | REGIONAL BANKS | United States | $1,502,608.86 | ($294,063.07) | 19,386.00 |
| EQUITIES | COASTAL FINANCIAL CORP/W | REGIONAL BANKS | United States | $1,478,890.80 | ($440,832.59) | 19,080.00 |
| EQUITIES | COATS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $431,166.86 | $0.00 | 416,747.40 |
| EQUITIES | COBALT INTERNATIONAL ENE | OIL & GAS EXPL & PR | United States | $0.00 | ($24.55) | 1.00 |
| EQUITIES | COCA-COLA BOTTLERS JAPAI | FOODS | Japan | $1,221,388.52 | $0.00 | 46,250.35 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $2,089,908.20 | ($6,737.27) | 25,549.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $72,520,526.20 | $50,374,817.05 | 886,559.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $104,066,532.60 | $64,477,796.07 | 1,272,207.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $75,021,303.50 | $29,890,822.81 | 916,833.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $21,823,013.00 | $4,916,689.30 | 266,785.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $7,450,262.20 | $1,000,549.84 | 91,079.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $27,390,261.52 | $5,133,375.38 | 334,915.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $19,740,548.60 | $8,342,195.64 | 241,327.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $19,223,163.60 | $3,891,719.24 | 235,002.00 |
| EQUITIES | COCA-COLA CO/THE | SFT DRNK & NON ALC | United States | $83,108.77 | $0.00 | 0.00 |
| EQUITIES | COCA-COLA CONSOLIDATED | SFT DRNK & NON ALC | United States | $1,475,620.68 | ($118,330.35) | 7,729.00 |
| EQUITIES | COCA-COLA CONSOLIDATED | SFT DRNK & NON ALC | United States | $1,930,583.04 | $345,112.12 | 10,112.00 |
| EQUITIES | COCA-COLA CONSOLIDATED | SFT DRNK & NON ALC | United States | $3,570,204.00 | $1,518,290.34 | 18,700.00 |
| EQUITIES | COCA-COLA CONSOLIDATED | SFT DRNK & NON ALC | United States | $5,275,119.60 | $1,774,501.82 | 27,630.00 |
| EQUITIES | COCA-COLA CONSOLIDATED | SFT DRNK & NON ALC | United States | $2,648,060.40 | $912,640.17 | 13,870.00 |
| EQUITIES | COCA-COLA EUROPACIFIC PA | UNITED KINGDOM CO | United Kingdom | $1,449,113.67 | $663,337.49 | 14,481.00 |
| EQUITIES | COCA-COLA EUROPACIFIC PA | UNITED KINGDOM CO | United Kingdom | $26,509,943.98 | $6,307,492.37 | 264,914.00 |
| EQUITIES | COCA-COLA EUROPACIFIC PA | UNITED KINGDOM CO | United Kingdom | $1,326,227.71 | $197,147.96 | 13,253.00 |
| EQUITIES | COCA-COLA EUROPACIFIC PA | UNITED KINGDOM CO | United Kingdom | $8,289.68 | $0.00 | 82.84 |
| EQUITIES | COCA-COLA FEMSA SAB DE C | MEXICO | Mexico | $68,564.97 | $18,673.65 | 6,480.00 |
| EQUITIES | COCA-COLA FEMSA SAB DE C | MEXICO | Mexico | $161,606.25 | $61,414.66 | 1,521.00 |
| EQUITIES | COCA-COLA HBC AG | SWITZERLAND | Switzerland | $3,199,734.30 | $354,629.62 | 49,000.00 |
| EQUITIES | COCA-COLA HBC AG | SWITZERLAND | Switzerland | $1,197,092.43 | $696,790.57 | 18,332.00 |
| EQUITIES | COCA-COLA HBC AG | SWITZERLAND | Switzerland | $864,320.07 | $261,623.03 | 13,236.00 |
| EQUITIES | COCA-COLA HBC AG | SWITZERLAND | Switzerland | $5,468.37 | $0.00 | 83.74 |
| EQUITIES | COCA-COLA ICECEK AS | TURKEY | Turkey | $208,259.15 | $4,339.24 | 116,995.00 |
| EQUITIES | COCHLEAR LTD | AUSTRALIA | Australia | $995,226.77 | ($629,784.55) | 11,799.00 |
| EQUITIES | COCHLEAR LTD | AUSTRALIA | Australia | $351,817.18 | ($373,077.10) | 4,171.00 |
| EQUITIES | COCHLEAR LTD | AUSTRALIA | Australia | $2,284.59 | $0.00 | 26.64 |
| EQUITIES | COCHLEAR LTD | AUSTRALIA | Australia | $10,680,194.41 | $324,393.96 | 126,620.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CODA OCTOPUS GROUP INC | ELECTRONIC EQUIP & | United States | $1,104,752.52 | ($124,432.14) | 113,076.00 |
| EQUITIES | CODAN LTD | AUSTRALIA | Australia | $4,161,627.75 | $1,141,343.81 | 136,089.00 |
| EQUITIES | CODAN LTD | AUSTRALIA | Australia | $852,221.70 | $0.00 | 27,868.41 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $800,985.60 | $41,718.00 | 49,080.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $2,038,612.80 | ($530,110.22) | 124,915.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $3,412,201.92 | ($6,084.26) | 209,081.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $1,836,228.48 | ($3,274.16) | 112,514.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $1,225,370.88 | $417,618.36 | 75,084.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $783,360.00 | ($27,802.80) | 48,000.00 |
| EQUITIES | COEUR MINING INC | GOLD | United States | $1,567,147.60 | $0.00 | 96,026.20 |
| EQUITIES | COFACE SA | FRANCE | France | $1,232,161.53 | $313,171.39 | 71,562.00 |
| EQUITIES | COFACE SA | FRANCE | France | $5,315,226.85 | $690,887.32 | 308,700.00 |
| EQUITIES | COFINIMMO SA | BELGIUM | Belgium | $773,696.80 | $0.00 | 8,141.01 |
| EQUITIES | COFINIMMO SA | BELGIUM | Belgium | $22,428.53 | $0.00 | 0.00 |
| EQUITIES | COFINIMMO SA | BELGIUM | Belgium | $10,402.75 | $0.00 | 0.00 |
| EQUITIES | COFINIMMO SA | BELGIUM | Belgium | $30,303.58 | $0.00 | 0.00 |
| EQUITIES | COGECO COMMUNICATIONS I | CDN INTEGRATED TE | Canada | $1,344,236.83 | ($29,005.75) | 30,100.00 |
| EQUITIES | COGECO COMMUNICATIONS I | CDN INTEGRATED TE | Canada | $259,409.10 | $0.00 | 5,808.66 |
| EQUITIES | COGECO INC | CDN INTEGRATED TE | Canada | $441,089.69 | ($114,250.73) | 10,100.00 |
| EQUITIES | COGENT BIOSCIENCES INC | BIOTECHNOLOGY | United States | $1,072,260.90 | $671,703.73 | 27,707.00 |
| EQUITIES | COGENT BIOSCIENCES INC | BIOTECHNOLOGY | United States | $1,519,632.90 | $161,803.09 | 39,267.00 |
| EQUITIES | COGENT BIOSCIENCES INC | BIOTECHNOLOGY | United States | $957,205.80 | $74,565.59 | 24,734.00 |
| EQUITIES | COGENT BIOSCIENCES INC | BIOTECHNOLOGY | United States | $255,420.00 | $18,876.00 | 6,600.00 |
| EQUITIES | COGENT COMMUNICATIONS H | ALTERNATIVE CARRIE | United States | $69,469.40 | ($50,130.64) | 5,005.00 |
| EQUITIES | COGNA EDUCACAO SA | BRAZIL | Brazil | $236,534.77 | $11,772.80 | 493,530.00 |
| EQUITIES | COGNA EDUCACAO SA | BRAZIL | Brazil | $31,172.40 | $0.00 | 0.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $5,461,699.14 | $2,571,031.86 | 75,417.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $251,587.08 | $74,647.92 | 3,474.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $3,598,115.28 | $3,230,375.43 | 49,684.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $4,622,930.70 | $2,500,347.09 | 63,835.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $144,115.80 | $12,576.80 | 1,990.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $2,248,061.64 | $1,163,786.90 | 31,042.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $2,624,066.28 | $1,267,582.86 | 36,234.00 |
| EQUITIES | COGNEX CORP | ELECTRONIC EQUIP & | United States | $1,398,212.94 | $132,647.42 | 19,307.00 |
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $1,318,059.36 | ($959,452.66) | 34,032.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $4,437,799.59 | $2,343,019.61 | 114,583.00 |
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $5,836,688.46 | $2,796,053.01 | 150,702.00 |
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $221,148.30 | ($28,378.70) | 5,710.00 |
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $4,393,453.74 | ($3,021,945.65) | 113,438.00 |
| EQUITIES | COGNIZANT TECHNOLOGY SC | IT CONSULTNG & OTH | United States | $1,088,584.11 | ($590,736.99) | 28,107.00 |
| EQUITIES | COGNYTE SOFTWARE LTD | ISRAEL | Israel | $0.00 | $0.00 | 0.00 |
| EQUITIES | COHEN & STEERS INC | ASSET MGMT & CUST | United States | $3,433,914.00 | $440,449.26 | 45,100.00 |
| EQUITIES | COHEN & STEERS INC | ASSET MGMT & CUST | United States | $560,923.38 | $287,925.38 | 7,367.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $629,574.12 | $217,878.90 | 1,596.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $352,656.18 | $12,422.13 | 894.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $16,175,242.35 | $13,474,545.40 | 41,005.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $22,852,830.51 | $15,833,696.02 | 57,933.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $816,552.90 | $10,143.00 | 2,070.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $16,609,159.35 | $12,350,692.56 | 42,105.00 |
| EQUITIES | COHERENT CORP | ELECTRONIC COMPO | United States | $4,804,250.13 | $984,218.84 | 12,179.00 |
| EQUITIES | COHU INC | SEMICNDCTR MTRLS | United States | $6,260,768.28 | $4,365,236.58 | 84,708.00 |
| EQUITIES | COHU INC | SEMICNDCTR MTRLS | United States | $986,476.77 | $757,155.99 | 13,347.00 |
| EQUITIES | COINBASE GLOBAL INC | FINANCIAL EXNG & D/ | United States | $7,771,460.40 | $1,764,457.81 | 53,160.00 |
| EQUITIES | COINBASE GLOBAL INC | FINANCIAL EXNG & D/ | United States | $10,250,696.61 | $3,113,660.51 | 70,119.00 |
| EQUITIES | COINBASE GLOBAL INC | FINANCIAL EXNG & D/ | United States | $384,479.70 | ($44,894.10) | 2,630.00 |
| EQUITIES | COINBASE GLOBAL INC | FINANCIAL EXNG & D/ | United States | $7,796,020.32 | $2,430,283.55 | 53,328.00 |
| EQUITIES | COINBASE GLOBAL INC | FINANCIAL EXNG & D/ | United States | $2,073,997.53 | ($105,290.41) | 14,187.00 |
| EQUITIES | COLBUN SA | CHILE | Chile | $256,424.13 | $85,764.20 | 1,777,800.00 |
| EQUITIES | COLBUN SA | CHILE | Chile | $781,155.49 | $160,587.66 | 5,415,786.00 |
| EQUITIES | COLES GROUP LTD | AUSTRALIA | Australia | $2,977,580.41 | $318,400.20 | 176,360.00 |
| EQUITIES | COLES GROUP LTD | AUSTRALIA | Australia | $1,458,602.44 | $439,172.78 | 86,392.00 |
| EQUITIES | COLES GROUP LTD | AUSTRALIA | Australia | $1,570,405.22 | $240,879.85 | 93,014.00 |
| EQUITIES | COLES GROUP LTD | AUSTRALIA | Australia | $2,374,403.52 | $0.00 | 140,634.56 |
| EQUITIES | COLES GROUP LTD | AUSTRALIA | Australia | $9,420.37 | $0.00 | 557.96 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $10,353,880.80 | $824,511.42 | 112,935.00 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $17,222,271.36 | $10,894,561.55 | 187,852.00 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $23,664,349.92 | $14,110,984.98 | 258,119.00 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $17,412,690.72 | $3,960,439.81 | 189,929.00 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $2,289,249.60 | $87,042.92 | 24,970.00 |
| EQUITIES | COLGATE-PALMOLIVE CO | HOUSEHOLD PRODU( | United States | $4,058,581.92 | $1,132,724.44 | 44,269.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COLLECTIVE MINING LTD | CDN DIV METALS & M | Canada | $170,111.83 | $0.00 | 13,830.68 |
| EQUITIES | COLLEGIUM PHARMACEUTIC/ | PHARMACEUTICALS | United States | $306,288.20 | $5,245.82 | 8,461.00 |
| EQUITIES | COLLEGIUM PHARMACEUTIC/ | PHARMACEUTICALS | United States | $358,018.00 | $181,084.42 | 9,890.00 |
| EQUITIES | COLLEGIUM PHARMACEUTIC/ | PHARMACEUTICALS | United States | $754,408.00 | $38,245.74 | 20,840.00 |
| EQUITIES | COLLIERS INTL GROUP INC | CDN REAL ESTATE SE | Canada | $1,129,834.63 | $0.00 | 12,044.13 |
| EQUITIES | COLLINS FOODS LTD | AUSTRALIA | Australia | $506,098.51 | $0.00 | 89,633.66 |
| EQUITIES | COLONIAL SFL SOCIMI SA | SPAIN | Spain | $612,960.47 | $0.00 | 94,556.19 |
| EQUITIES | COLONY BANKCORP INC | REGIONAL BANKS | United States | $2,186,776.41 | $724,635.93 | 108,849.00 |
| EQUITIES | COLOPL INC | INFORMATN & COMMI | Japan | $251,553.93 | ($154,589.07) | 111,400.00 |
| EQUITIES | COLOPLAST A/S | DENMARK | Denmark | $394,836.06 | ($354,968.70) | 6,820.00 |
| EQUITIES | COLOPLAST A/S | DENMARK | Denmark | $486,416.72 | ($421,303.00) | 8,398.00 |
| EQUITIES | COLOPLAST A/S | DENMARK | Denmark | $2,929.25 | $0.00 | 51.44 |
| EQUITIES | COLOPLAST A/S | DENMARK | Denmark | $20,137,888.19 | ($8,033,586.77) | 347,100.00 |
| EQUITIES | COLRUYT GROUP N.V | BELGIUM | Belgium | $1,338.64 | $0.00 | 0.00 |
| EQUITIES | COLRUYT GROUP N.V | BELGIUM | Belgium | $5,120.90 | $0.00 | 0.00 |
| EQUITIES | COLRUYT GROUP N.V | BELGIUM | Belgium | $4,021.80 | $0.00 | 0.00 |
| EQUITIES | COLRUYT GROUP N.V | BELGIUM | Belgium | $3,919.14 | $0.00 | 0.00 |
| EQUITIES | COLT CZ GROUP SE | CZECH REPUBLIC | Czech Republic | $1,121,035.52 | ($146,133.79) | 25,977.00 |
| EQUITIES | COLUMBIA BANKING SYSTEM | REGIONAL BANKS | United States | $2,713,160.70 | $580,082.01 | 84,654.00 |
| EQUITIES | COLUMBIA BANKING SYSTEM | REGIONAL BANKS | United States | $1,140,947.95 | $4,488.37 | 35,599.00 |
| EQUITIES | COLUMBIA BANKING SYSTEM | REGIONAL BANKS | United States | $3,060,614.75 | $224,523.90 | 95,495.00 |
| EQUITIES | COLUMBIA BANKING SYSTEM | REGIONAL BANKS | United States | $3,032,154.35 | $285,491.53 | 94,607.00 |
| EQUITIES | COLUMBIA BANKING SYSTEM | REGIONAL BANKS | United States | $948,391.55 | $100,774.07 | 29,591.00 |
| EQUITIES | COLUMBIA FINANCIAL INC | REGIONAL BANKS | United States | $180,157.80 | $32,330.95 | 8,490.00 |
| EQUITIES | COLUMBIA SPORTSWEAR CO | APPAREL ACCESS & I | United States | $1,046,488.96 | $70,543.66 | 16,928.00 |
| EQUITIES | COLUMBIA SPORTSWEAR CO | APPAREL ACCESS & I | United States | $622,960.14 | $246,914.94 | 10,077.00 |
| EQUITIES | COLUMBIA SPORTSWEAR CO | APPAREL ACCESS & I | United States | $983,123.46 | ($344,680.72) | 15,903.00 |
| EQUITIES | COLUMBIA SPORTSWEAR CO | APPAREL ACCESS & I | United States | $22,255.20 | ($1,670.40) | 360.00 |
| EQUITIES | COLUMBIA SPORTSWEAR CO | APPAREL ACCESS & I | United States | $300,816.12 | ($171,122.86) | 4,866.00 |
| EQUITIES | COLUMBUS MCKINNON CORP | IND MACHNRY & SUPI | United States | $121,917.54 | ($25,611.96) | 8,058.00 |
| EQUITIES | COM2USCORP | SOUTH KOREA | South Korea | $94,225.94 | ($27,418.58) | 5,604.00 |
| EQUITIES | COMBA TELECOM SYSTEMS H | HONG KONG | Hong Kong | $138,433.73 | $0.00 | 1,107,469.82 |
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $444,305.90 | ($62,164.43) | 18,098.00 |
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $21,113,392.80 | $11,783,341.90 | 860,016.00 |
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $28,524,350.40 | $10,395,377.61 | 1,161,888.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $20,985,069.95 | ($5,986,251.62) | 854,789.00 |
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $3,454,700.55 | ($2,084,795.09) | 140,721.00 |
| EQUITIES | COMCAST CORP | INTEGRATED TELECC | United States | $5,380,746.25 | ($951,805.03) | 219,175.00 |
| EQUITIES | COMDIRECT BANK AG | GERMANY | Germany | $306.14 | $0.00 | 0.00 |
| EQUITIES | COMET HOLDING AG | SWITZERLAND | Switzerland | $907,854.47 | $0.00 | 1,790.52 |
| EQUITIES | COMET HOLDING AG | SWITZERLAND | Switzerland | $2,751,173.37 | $339,733.28 | 5,426.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $1,769,881.35 | $236,459.82 | 893.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $905,751.15 | $499,354.09 | 457.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $16,182,621.75 | $14,344,678.15 | 8,165.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $25,529,497.95 | $20,257,523.44 | 12,881.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $812,599.50 | $5,961.40 | 410.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $17,902,954.35 | $14,789,444.27 | 9,033.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $5,192,709.00 | ($81,215.20) | 2,620.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $4,292,903.70 | $2,162,232.09 | 2,166.00 |
| EQUITIES | COMFORT SYSTEMS USA INC | CONSTRUCTION & EN | United States | $4,580,286.45 | $2,184,952.11 | 2,311.00 |
| EQUITIES | COMFORTDELGRO CORP LTD | SINGAPORE | Singapore | $2,065,554.91 | ($305,450.02) | 1,993,800.00 |
| EQUITIES | COMFORTDELGRO CORP LTD | SINGAPORE | Singapore | $547,287.15 | $0.00 | 528,269.45 |
| EQUITIES | COMMERCE BANCSHARES IN | REGIONAL BANKS | United States | $2,194,095.75 | $1,515,647.95 | 37,993.00 |
| EQUITIES | COMMERCE BANCSHARES IN | REGIONAL BANKS | United States | $4,450,446.00 | $2,942,417.67 | 77,064.00 |
| EQUITIES | COMMERCE BANCSHARES IN | REGIONAL BANKS | United States | $1,840,319.25 | $705,284.49 | 31,867.00 |
| EQUITIES | COMMERCE.COM INC | INTERNET SVCS & INF | United States | $77,507.60 | ($1,236,613.23) | 26,185.00 |
| EQUITIES | COMMERCE.COM INC | INTERNET SVCS & INF | United States | $116,120.80 | ($34,270.62) | 39,230.00 |
| EQUITIES | COMMERCIAL BANCGROUP IN | REGIONAL BANKS | United States | $1,340,680.80 | $344,200.80 | 41,520.00 |
| EQUITIES | COMMERCIAL BANCGROUP IN | REGIONAL BANKS | United States | $1,120,785.90 | $216,536.70 | 34,710.00 |
| EQUITIES | COMMERCIAL BANK PSQC/TH | QATAR | Qatar | $58,588.73 | ($2,351.83) | 52,685.00 |
| EQUITIES | COMMERCIAL INTERNATIONA | EGYPT | Egypt | $881,973.10 | $128,128.87 | 340,267.40 |
| EQUITIES | COMMERCIAL METALS CO | STEEL | United States | $2,096,414.75 | $1,721,080.56 | 33,409.00 |
| EQUITIES | COMMERCIAL METALS CO | STEEL | United States | $1,116,008.75 | $8,671.57 | 17,785.00 |
| EQUITIES | COMMERCIAL METALS CO | STEEL | United States | $1,506,000.00 | ($113,831.08) | 24,000.00 |
| EQUITIES | COMMERCIAL REAL ESTATE ( | KUWAIT | Kuwait | $284,513.72 | $86,546.62 | 454,342.00 |
| EQUITIES | COMMERCIAL VEHICLE GROU | CONST MACH&HVY TI | United States | $103,534.20 | $2,424.68 | 22,410.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $2,136,958.72 | ($47,225.61) | 51,633.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $39,826.20 | $0.00 | 0.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $20,608.50 | $0.00 | 0.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $7,865.87 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $1,798,699.01 | ($39,750.26) | 43,460.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $23,718.01 | $0.00 | 0.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $13,362.74 | $0.00 | 0.00 |
| EQUITIES | COMMERZBANK AG | GERMANY | Germany | $10,876.02 | $0.00 | 255.51 |
| EQUITIES | COMMONWEALTH BANK OF A | AUSTRALIA | Australia | $13,253,603.61 | $4,996,172.07 | 116,210.00 |
| EQUITIES | COMMONWEALTH BANK OF A | AUSTRALIA | Australia | $12,542,395.69 | ($118,010.23) | 109,974.00 |
| EQUITIES | COMMONWEALTH BANK OF A | AUSTRALIA | Australia | $7,041,537.46 | $0.00 | 61,741.50 |
| EQUITIES | COMMONWEALTH BANK OF A | AUSTRALIA | Australia | $80,147.60 | $0.00 | 692.44 |
| EQUITIES | COMMUNITY FINANCIAL SYST | REGIONAL BANKS | United States | $1,019,392.38 | $604,647.33 | 15,082.00 |
| EQUITIES | COMMUNITY HEALTH SYSTEM | HEALTH CARE FACILI | United States | $136,659.44 | ($854,457.57) | 40,916.00 |
| EQUITIES | COMMUNITY HEALTHCARE TF | HEALTH CARE REITS | United States | $133,297.76 | ($113,117.75) | 7,292.00 |
| EQUITIES | COMMUNITY TRUST BANCORI | REGIONAL BANKS | United States | $318,675.08 | $200,125.22 | 4,372.00 |
| EQUITIES | COMMUNITY TRUST BANCORI | REGIONAL BANKS | United States | $2,212,357.28 | $780,604.48 | 30,352.00 |
| EQUITIES | COMMUNITY WEST BANCSHA | REGIONAL BANKS | United States | $411,253.46 | $56,822.78 | 15,311.00 |
| EQUITIES | COMMVAULT SYSTEMS INC | SYSTEMS SOFTWARE | United States | $1,636,839.77 | $1,364,048.35 | 11,549.00 |
| EQUITIES | COMMVAULT SYSTEMS INC | SYSTEMS SOFTWARE | United States | $1,855,245.70 | $38,742.47 | 13,090.00 |
| EQUITIES | COMMVAULT SYSTEMS INC | SYSTEMS SOFTWARE | United States | $208,910.02 | $31,819.09 | 1,474.00 |
| EQUITIES | COMPAL ELECTRONICS INC | TAIWAN | Taiwan | $2,948,306.00 | ($132,601.90) | 2,660,700.00 |
| EQUITIES | COMPAL ELECTRONICS INC | TAIWAN | Taiwan | $1,643,303.57 | $385,275.19 | 1,483,000.00 |
| EQUITIES | COMPAL ELECTRONICS INC | TAIWAN | Taiwan | $4,841,555.71 | $1,359,633.23 | 4,369,264.00 |
| EQUITIES | COMPAL ELECTRONICS INC | TAIWAN | Taiwan | $238,240.23 | $2,778.11 | 215,000.00 |
| EQUITIES | COMPASS DIVERSIFIED HOLD | MULTI-SECTOR HOLD | United States | $192,306.40 | ($180,249.50) | 18,040.00 |
| EQUITIES | COMPASS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,228,479.35 | $1,203,355.19 | 99,170.00 |
| EQUITIES | COMPASS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,729,351.29 | ($288,421.23) | 114,504.00 |
| EQUITIES | COMPASS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $5,556,547.26 | $0.00 | 172,029.33 |
| EQUITIES | COMPASS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $22,680.28 | $0.00 | 702.18 |
| EQUITIES | COMPASS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $52,868,423.25 | $17,353,455.30 | 1,623,150.00 |
| EQUITIES | COMPASS INC | REAL ESTATE SERVIC | United States | $3,728,752.29 | $731,040.29 | 302,413.00 |
| EQUITIES | COMPASS INC | REAL ESTATE SERVIC | United States | $213,555.60 | $29,097.60 | 17,320.00 |
| EQUITIES | COMPASS INC | REAL ESTATE SERVIC | United States | $1,830,487.14 | ($271,969.63) | 148,458.00 |
| EQUITIES | COMPASS INC | REAL ESTATE SERVIC | United States | $1,050,762.60 | $348,520.45 | 85,220.00 |
| EQUITIES | COMPASS INC | REAL ESTATE SERVIC | United States | $261,223.38 | $51,693.84 | 21,186.00 |
| EQUITIES | COMPASS MINERALS INTERN | DIV METALS & MININ | United States | $304,513.66 | ($217,370.07) | 9,782.00 |
| EQUITIES | COMPASS MINERALS INTERN | DIV METALS & MININ | United States | $1,832,093.89 | $69,695.23 | 58,853.00 |
| EQUITIES | COMPASS THERAPEUTICS IN | BIOTECHNOLOGY | United States | $507,357.30 | ($733,182.13) | 231,670.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COMPASS THERAPEUTICS IN( | BIOTECHNOLOGY | United States | $196,970.79 | $21,630.81 | 89,941.00 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $2,885,039.16 | $2,080,544.65 | 395,300.00 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $9,620.33 | $9,620.33 | 11,144.36 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $2,605,512.22 | ($316,897.80) | 357,000.00 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $8,688.23 | $8,688.23 | 10,064.60 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $1,233,421.75 | $155,494.80 | 169,000.00 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $6,157.20 | $6,157.20 | 7,132.62 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $2,789,051.22 | $534,817.01 | 382,148.00 |
| EQUITIES | COMPEQ MANUFACTURING C | TAIWAN | Taiwan | $7,796.53 | $7,796.53 | 9,031.64 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $311.05 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $1,638.90 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $5,595.62 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $5,635.89 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $2,882.32 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE | GERMANY | Germany | $5,241.16 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE & | GERMANY | Germany | $6,862.27 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE & | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE & | GERMANY | Germany | $21,532.30 | $0.00 | 0.00 |
| EQUITIES | COMPUGROUP MEDICAL SE & | GERMANY | Germany | $15,499.13 | $0.00 | 0.00 |
| EQUITIES | COMPUTACENTER PLC | UNITED KINGDOM CO | United Kingdom | $791,679.17 | $0.00 | 13,956.02 |
| EQUITIES | COMPUTACENTER PLC | UNITED KINGDOM CO | United Kingdom | $4,968,103.39 | $2,662,310.82 | 86,460.00 |
| EQUITIES | COMPUTER AGE MANAGEMEI | INDIA | India | $725,643.13 | $138,619.22 | 86,200.00 |
| EQUITIES | COMPUTER AGE MANAGEMEI | INDIA | India | $5,634,172.75 | $1,608,251.69 | 669,290.00 |
| EQUITIES | COMPUTER AGE MANAGEMEI | INDIA | India | $874,829.30 | $38,144.52 | 103,922.00 |
| EQUITIES | COMPUTER ENGINEERING & ( | OTHER PRODUCTS | Japan | $213,502.55 | $10,319.54 | 16,500.00 |
| EQUITIES | COMPUTER ENGINEERING & ( | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | COMPUTER ENGINEERING & ( | OTHER PRODUCTS | Japan | $491,702.85 | $248,887.99 | 38,000.00 |
| EQUITIES | COMPUTER MODELLING GRO | CDN APPLICATION SC | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | COMPUTERSHARE LTD | AUSTRALIA | Australia | $1,942,299.88 | $166,852.50 | 73,238.00 |
| EQUITIES | COMPUTERSHARE LTD | AUSTRALIA | Australia | $806,034.03 | $258,724.67 | 30,393.00 |
| EQUITIES | COMPUTERSHARE LTD | AUSTRALIA | Australia | $1,023,792.90 | $19,634.22 | 38,604.00 |
| EQUITIES | COMPUTERSHARE LTD | AUSTRALIA | Australia | $6,732,715.05 | $0.00 | 253,869.29 |
| EQUITIES | COMPUTERSHARE LTD | AUSTRALIA | Australia | $5,780.59 | $0.00 | 216.70 |
| EQUITIES | COMSTOCK RESOURCES INC | OIL & GAS EXPL & PR( | United States | $391,590.32 | ($25,540.28) | 26,246.00 |
| EQUITIES | COMSYS HOLDINGS CORP | CONSTRUCTION | Japan | $457,647.94 | $0.00 | 13,645.04 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COMTECH TELECOMMUNICAT | COMMUNICATIONS E( | United States | $329,868.00 | ($1,300,156.07) | 157,080.00 |
| EQUITIES | COMTURE CORP | JAPAN | Japan | $195,531.60 | ($62,143.85) | 24,500.00 |
| EQUITIES | CONAGRA BRANDS INC | PACKAGED FOODS & | United States | $1,844,114.22 | ($1,008,751.94) | 137,007.00 |
| EQUITIES | CONAGRA BRANDS INC | PACKAGED FOODS & | United States | $2,393,605.26 | ($1,632,601.60) | 177,831.00 |
| EQUITIES | CONAGRA BRANDS INC | PACKAGED FOODS & | United States | $75,645.20 | $1,461.20 | 5,620.00 |
| EQUITIES | CONAGRA BRANDS INC | PACKAGED FOODS & | United States | $1,321,435.50 | ($1,417,846.48) | 98,175.00 |
| EQUITIES | CONCENTRA GROUP HOLDIN | HEALTH CARE FACILI | United States | $1,253,962.50 | $25,711.50 | 42,150.00 |
| EQUITIES | CONCENTRA GROUP HOLDIN | HEALTH CARE FACILI | United States | $712,601.75 | $549,052.28 | 23,953.00 |
| EQUITIES | CONCENTRA GROUP HOLDIN | HEALTH CARE FACILI | United States | $19,218.50 | $2,920.89 | 646.00 |
| EQUITIES | CONCENTRADORA FIBRA DA | MEXICO | Mexico | $215,162.13 | $17,667.77 | 130,954.00 |
| EQUITIES | CONCENTRIX CORP | DATA PRCSNG/OUTSI | United States | $1,386,533.43 | ($2,972,131.01) | 61,885.00 |
| EQUITIES | CONCENTRIX CORP | DATA PRCSNG/OUTSI | United States | $151,681.85 | ($211,161.65) | 6,770.00 |
| EQUITIES | CONCENTRIX CORP | DATA PRCSNG/OUTSI | United States | $12,994.90 | ($1,551.50) | 580.00 |
| EQUITIES | CONDUENT INC | DATA PRCSNG/OUTSI | United States | $135,682.18 | ($1,395,803.25) | 92,933.00 |
| EQUITIES | CONDUENT INC | DATA PRCSNG/OUTSI | United States | $137,301.32 | ($212,491.39) | 94,042.00 |
| EQUITIES | CONMED CORP | HEALTH CARE EQUIPI | United States | $165,777.45 | ($125,547.94) | 5,065.00 |
| EQUITIES | CONMED CORP | HEALTH CARE EQUIPI | United States | $297,155.67 | $1,725.01 | 9,079.00 |
| EQUITIES | CONNECTONE BANCORP INC | REGIONAL BANKS | United States | $459,131.20 | $201,700.19 | 13,730.00 |
| EQUITIES | CONNECTONE BANCORP INC | REGIONAL BANKS | United States | $43,304.80 | $4,865.58 | 1,295.00 |
| EQUITIES | CONNECTONE BANCORP INC | REGIONAL BANKS | United States | $1,757,807.04 | $485,671.06 | 52,566.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $3,493,783.72 | ($150,589.35) | 33,607.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $30,373,577.36 | $16,556,182.13 | 292,166.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $44,176,658.44 | $22,018,118.28 | 424,939.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $31,773,398.76 | $7,210,720.30 | 305,631.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $9,047,950.68 | ($77,553.39) | 87,033.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $1,366,554.20 | ($249,639.61) | 13,145.00 |
| EQUITIES | CONOCOPHILLIPS | OIL & GAS EXPL & PR | United States | $8,622,026.56 | $2,275,920.41 | 82,936.00 |
| EQUITIES | CONSENSUS CLOUD SOLUTIC | APPLICATION SOFTW | United States | $216,424.95 | $112,886.22 | 5,673.00 |
| EQUITIES | CONSENSUS CLOUD SOLUTIC | APPLICATION SOFTW | United States | $392,525.35 | $12,372.97 | 10,289.00 |
| EQUITIES | CONSENSUS CLOUD SOLUTIC | APPLICATION SOFTW | United States | $1,277,262.00 | $507,825.79 | 33,480.00 |
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $4,914,295.23 | $436,785.33 | 44,421.00 |
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $7,901,526.49 | $3,948,076.80 | 71,423.00 |
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $12,696,451.95 | $5,996,009.46 | 114,765.00 |
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $9,643,395.84 | $3,045,643.32 | 87,168.00 |
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $6,625,409.44 | $493,720.78 | 59,888.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CONSOLIDATED EDISON INC | MULTI-UTILITIES | United States | $3,262,036.18 | $978,857.29 | 29,486.00 |
| EQUITIES | CONSOLIDATED WATER CO L | WATER UTILITIES | Cayman Islands | $131,570.00 | $29,046.94 | 4,460.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $3,890,903.66 | $261,996.76 | 27,974.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $6,652,952.88 | $1,660,848.37 | 47,832.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $233,671.20 | ($3,511.20) | 1,680.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $4,970,937.51 | ($1,557,704.20) | 35,739.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $6,716,377.92 | ($2,884,823.40) | 48,288.00 |
| EQUITIES | CONSTELLATION BRANDS INC | DISTILLERS & VINTNE | United States | $1,625,823.01 | ($693,503.73) | 11,689.00 |
| EQUITIES | CONSTELLATION ENERGY CO | ELECTRIC UTILITIES | United States | $18,941,441.31 | $14,416,176.08 | 76,263.00 |
| EQUITIES | CONSTELLATION ENERGY CO | ELECTRIC UTILITIES | United States | $25,870,715.94 | $20,195,492.64 | 104,162.00 |
| EQUITIES | CONSTELLATION ENERGY CO | ELECTRIC UTILITIES | United States | $18,782,484.51 | $15,165,260.89 | 75,623.00 |
| EQUITIES | CONSTELLATION ENERGY CO | ELECTRIC UTILITIES | United States | $5,095,062.18 | $3,430,351.80 | 20,514.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CANADA RIGHTS & W. | Canada | $0.00 | $0.00 | 20,477.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CDN APPLICATION SC | Canada | $32,740,494.68 | $8,042,509.60 | 17,387.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CANADA RIGHTS & W. | Canada | $0.00 | $0.00 | 1,096.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CANADA RIGHTS & W. | Canada | $0.00 | $0.00 | 1,135.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CDN APPLICATION SC | Canada | $2,683,187.11 | $538,635.84 | 1,425.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CDN APPLICATION SC | Canada | $2,459,301.45 | ($1,797,678.73) | 1,306.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CANADA RIGHTS & W. | Canada | $0.00 | $0.00 | 20,158.00 |
| EQUITIES | CONSTELLATION SOFTWARE | CDN APPLICATION SC | Canada | $15,785.61 | $0.00 | 8.39 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $3,668,906.27 | $1,253,383.57 | 115,121.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $1,131,066.30 | ($28,037.10) | 35,490.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $1,152,419.20 | $591,470.59 | 36,160.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $3,009,037.92 | $1,111,942.79 | 94,416.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $278,926.24 | ($19,025.53) | 8,752.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $1,653,160.64 | $627,227.89 | 51,872.00 |
| EQUITIES | CONSTELLIUM SE | FRANCE | France | $2,844,397.50 | $622,031.95 | 89,250.00 |
| EQUITIES | CONSTRUCCIONES Y AUXILIA | SPAIN | Spain | $539,660.09 | $0.00 | 7,433.38 |
| EQUITIES | CONSTRUCTION PARTNERS II | CONSTRUCTION & EN | United States | $166,278.00 | ($8,932.00) | 1,400.00 |
| EQUITIES | CONSTRUCTION PARTNERS II | CONSTRUCTION & EN | United States | $1,360,154.04 | $1,001,598.11 | 11,452.00 |
| EQUITIES | CONSTRUCTION PARTNERS II | CONSTRUCTION & EN | United States | $2,516,498.76 | $582,244.43 | 21,188.00 |
| EQUITIES | CONSTRUCTION PARTNERS II | CONSTRUCTION & EN | United States | $873,672.12 | $43,503.47 | 7,356.00 |
| EQUITIES | CONSTRUTORA TENDA S/A | BRAZIL | Brazil | $975,900.08 | $106,960.27 | 138,200.00 |
| EQUITIES | CONTACT ENERGY LTD | NEW ZEALAND | New Zealand | $2,173,689.62 | ($111,452.96) | 410,000.00 |
| EQUITIES | CONTACT ENERGY LTD | NEW ZEALAND | New Zealand | $137,843.73 | $2,411.58 | 26,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CONTACT ENERGY LTD | NEW ZEALAND | New Zealand | $266,144.44 | $5,762.01 | 50,200.00 |
| EQUITIES | CONTACT ENERGY LTD | NEW ZEALAND | New Zealand | $1,958.60 | $0.00 | 369.43 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $18,874,778.19 | ($2,082,266.45) | 325,877.00 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $10,317,106.19 | ($87,323.43) | 178,127.00 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $8,985,309.95 | $904,414.52 | 100,375.00 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $79,263,851.30 | $8,000,882.25 | 1,368,507.00 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $16,692,528.39 | $4,110,451.58 | 288,200.00 |
| EQUITIES | CONTEMPORARY AMPEREX T | CHINA | China | $13,692,275.19 | $155,102.93 | 236,400.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $772,091.10 | $88,478.46 | 9,136.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $39,028.87 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $13,065.88 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $22,242.75 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $730,852.71 | ($87,031.67) | 8,148.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $34,270.48 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $14,233.70 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $551,493.85 | $130,494.68 | 6,576.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $215,281.01 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $291,640.80 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $3,565.43 | $0.00 | 43.22 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $88,995.09 | $0.00 | 0.00 |
| EQUITIES | CONTINENTAL AG | GERMANY | Germany | $70,042.59 | $0.00 | 0.00 |
| EQUITIES | CONTRA ABIOMED INC | OTHER | United States | $0.00 | $0.00 | 14,290.00 |
| EQUITIES | CONTRA ABIOMED INC | OTHER | United States | $0.00 | $0.00 | 22,033.00 |
| EQUITIES | CONTRA ABIOMED INC | OTHER | United States | $0.00 | $0.00 | 12,681.00 |
| EQUITIES | CONTRA ABIOMED INC | OTHER | United States | $0.00 | $0.00 | 3,334.00 |
| EQUITIES | CONTRA ADURO BIOTECH I | OTHER | United States | $0.00 | $0.00 | 7,080.00 |
| EQUITIES | CONTRA AVADEL PHARMACE | IRELAND | Ireland | $0.00 | $0.00 | 10,600.00 |
| EQUITIES | CONTRA CYBERARK SOFTWA | ISRAEL | Israel | $0.00 | $0.00 | 3,066.00 |
| EQUITIES | CONTRA CYBERARK SOFTWA | ISRAEL | Israel | $0.00 | $0.00 | 3,513.00 |
| EQUITIES | CONTRA CYBERARK SOFTWA | ISRAEL | Israel | $954.03 | $0.00 | 21.20 |
| EQUITIES | CONTRA FLEXION THERAPE | OTHER | United States | $0.00 | $0.00 | 49,022.00 |
| EQUITIES | CONTRA PARAGON 28 INC | OTHER | United States | $0.00 | $0.00 | 12,600.00 |
| EQUITIES | CONTRA PREVAIL THERAPE | OTHER | United States | $0.00 | $0.00 | 2,470.00 |
| EQUITIES | CONTRA RAIN ONCOLOGY I | OTHER | United States | $0.00 | $0.00 | 4,593.00 |
| EQUITIES | CONTRA WALGREENS BOOTS | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 206,354.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CONTRA WALGREENS BOOTS | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 273,090.00 |
| EQUITIES | CONTRA WALGREENS BOOTS | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 169,477.00 |
| EQUITIES | CONVATEC GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,441,706.60 | ($151,056.47) | 505,226.00 |
| EQUITIES | CONVATEC GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,042,578.63 | $0.00 | 365,355.56 |
| EQUITIES | CONVATEC GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,758,774.20 | ($210,103.34) | 966,774.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $2,442,155.76 | $754,662.03 | 34,056.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $4,996,537.67 | $1,668,174.72 | 69,677.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $166,367.20 | $13,456.00 | 2,320.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $3,885,462.93 | $202,965.43 | 54,183.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $8,024,707.55 | $61,991.90 | 111,905.00 |
| EQUITIES | COOPER COS INC/THE | HEALTH CARE SUPPL | United States | $631,980.23 | $83,151.64 | 8,813.00 |
| EQUITIES | COOPER-STANDARD HOLDIN | AUTOMOTIVE PARTS | United States | $131,192.50 | $69,141.55 | 4,850.00 |
| EQUITIES | COOPER-STANDARD HOLDIN | AUTOMOTIVE PARTS | United States | $1,201,804.45 | $418,608.27 | 44,429.00 |
| EQUITIES | COPA HOLDINGS SA | PASSENGER AIRLINE | Panama | $13,253,630.58 | $4,456,676.83 | 85,194.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $25,013,438.04 | ($1,922,848.36) | 887,316.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $5,888,355.39 | $5,334,321.04 | 208,881.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $8,331,498.12 | $7,005,742.18 | 295,548.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $294,867.40 | ($21,338.40) | 10,460.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $5,841,616.37 | $2,054,403.75 | 207,223.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $1,316,585.76 | $346,540.55 | 46,704.00 |
| EQUITIES | COPART INC | DIVERSIFIED SUPPOF | United States | $2,655,441.62 | ($121,515.42) | 94,198.00 |
| EQUITIES | COPT DEFENSE PROPERTIES | OFFICE REITS | United States | $1,182,208.84 | $152,182.39 | 32,204.00 |
| EQUITIES | CORBION NV | NETHERLANDS | Netherlands | $325,188.86 | $0.00 | 14,122.62 |
| EQUITIES | CORCEPT THERAPEUTICS IN | PHARMACEUTICALS | United States | $361,277.25 | $163,008.70 | 4,155.00 |
| EQUITIES | CORCEPT THERAPEUTICS IN | PHARMACEUTICALS | United States | $2,002,458.50 | $1,797,202.74 | 23,030.00 |
| EQUITIES | CORCEPT THERAPEUTICS IN | PHARMACEUTICALS | United States | $2,428,861.30 | $248,430.89 | 27,934.00 |
| EQUITIES | CORCEPT THERAPEUTICS IN | PHARMACEUTICALS | United States | $1,935,333.10 | $326,876.30 | 22,258.00 |
| EQUITIES | CORE & MAIN INC | TRADING COS & DIST | United States | $1,694,009.25 | $651,784.75 | 35,109.00 |
| EQUITIES | CORE & MAIN INC | TRADING COS & DIST | United States | $2,371,005.00 | $66,273.61 | 49,140.00 |
| EQUITIES | CORE & MAIN INC | TRADING COS & DIST | United States | $109,527.50 | ($749.10) | 2,270.00 |
| EQUITIES | CORE & MAIN INC | TRADING COS & DIST | United States | $1,510,514.50 | ($52,236.87) | 31,306.00 |
| EQUITIES | CORE LABORATORIES INC | OIL & GAS EQUIP/SVC | United States | $155,993.50 | ($151,018.61) | 13,390.00 |
| EQUITIES | CORE LABORATORIES INC | OIL & GAS EQUIP/SVC | United States | $875,415.95 | ($791,331.91) | 75,143.00 |
| EQUITIES | CORE LABORATORIES INC | OIL & GAS EQUIP/SVC | United States | $5,235,207.10 | $98,326.33 | 449,374.00 |
| EQUITIES | CORE MOLDING TECHNOLOG | COMMODITY CHEMIC | United States | $1,153,992.80 | $369,719.22 | 48,898.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CORE NATURAL RESOURCES | COAL & CONSUMABLI | United States | $173,643.40 | ($1,757.70) | 2,170.00 |
| EQUITIES | CORE NATURAL RESOURCES | COAL & CONSUMABLI | United States | $710,097.48 | $257,893.78 | 8,874.00 |
| EQUITIES | CORE NATURAL RESOURCES | COAL & CONSUMABLI | United States | $630,637.62 | ($55,055.88) | 7,881.00 |
| EQUITIES | CORE SCIENTIFIC INC | APPLICATION SOFTW | United States | $1,216,881.27 | $556,350.55 | 47,553.00 |
| EQUITIES | CORE SCIENTIFIC INC | APPLICATION SOFTW | United States | $119,326.17 | ($13,439.70) | 4,663.00 |
| EQUITIES | COREBRIDGE FINANCIAL INC | DIVERSIFIED FINCL S | United States | $1,716,082.20 | $576,421.74 | 59,940.00 |
| EQUITIES | COREBRIDGE FINANCIAL INC | DIVERSIFIED FINCL S | United States | $965,117.30 | ($102,142.57) | 33,710.00 |
| EQUITIES | COREBRIDGE FINANCIAL INC | DIVERSIFIED FINCL S | United States | $93,620.10 | ($1,798.50) | 3,270.00 |
| EQUITIES | COREBRIDGE FINANCIAL INC | DIVERSIFIED FINCL S | United States | $589,090.88 | ($6,047.79) | 20,576.00 |
| EQUITIES | COREBRIDGE FINANCIAL INC | DIVERSIFIED FINCL S | United States | $180,369.00 | ($30,058.75) | 6,300.00 |
| EQUITIES | CORECIVIC INC | SECURITY & ALARM S | United States | $1,391,100.20 | $26,558.20 | 45,790.00 |
| EQUITIES | CORECIVIC INC | SECURITY & ALARM S | United States | $1,356,770.80 | $556,696.72 | 44,660.00 |
| EQUITIES | CORECIVIC INC | SECURITY & ALARM S | United States | $291,891.04 | $134,034.01 | 9,608.00 |
| EQUITIES | CORECIVIC INC | SECURITY & ALARM S | United States | $1,348,537.82 | $28,852.85 | 44,389.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $8,031,285.36 | $44,005.05 | 80,684.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $11,116,029.96 | $418,889.17 | 111,674.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $8,139,783.96 | $306,734.27 | 81,774.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $20,929,877.64 | $2,389,661.56 | 210,266.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $1,837,906.56 | ($43,914.19) | 18,464.00 |
| EQUITIES | COREWEAVE INC | INTERNET SVCS & INF | United States | $1,759,767.66 | $271,625.97 | 17,679.00 |
| EQUITIES | CORMEDIX INC | PHARMACEUTICALS | United States | $1,587,277.85 | ($580,347.68) | 202,201.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $3,292,237.27 | $2,289,353.66 | 12,889.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $4,818,942.38 | $1,399,385.18 | 18,866.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $46,424,913.36 | $43,868,891.37 | 181,752.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $65,631,716.78 | $61,531,171.50 | 256,946.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $2,357,618.90 | $558,507.30 | 9,230.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $47,568,473.47 | $41,189,353.70 | 186,229.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $48,473,972.82 | $34,507,306.41 | 189,774.00 |
| EQUITIES | CORNING INC | ELECTRONIC COMPO | United States | $13,198,578.96 | $10,615,268.49 | 51,672.00 |
| EQUITIES | CORONATION FUND MANAGE | SOUTH AFRICA | South Africa | $192,680.17 | $5,225.39 | 77,976.00 |
| EQUITIES | CORONATION FUND MANAGE | SOUTH AFRICA | South Africa | $128,376.85 | ($6,212.53) | 51,953.00 |
| EQUITIES | CORP ACCIONA ENERGIAS RI | SPAIN | Spain | $3,885,091.28 | ($133,115.13) | 146,808.00 |
| EQUITIES | CORP INMOBILIARIA VESTA S. | MEXICO | Mexico | $1,676,494.16 | $26,494.13 | 488,000.00 |
| EQUITIES | CORP INMOBILIARIA VESTA S. | MEXICO | Mexico | $927,276.48 | $380,669.11 | 269,915.00 |
| EQUITIES | CORP MOCTEZUMA SAB DE C | MEXICO | Mexico | $12,024,699.87 | $1,782,080.45 | 2,471,960.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $3,709,295.10 | $455,361.66 | 11,130.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $4,916,732.31 | $2,791,868.60 | 14,753.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $7,467,247.62 | $4,828,879.33 | 22,406.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $266,616.00 | ($9,608.00) | 800.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $5,235,671.70 | $2,477,497.22 | 15,710.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $1,756,332.90 | ($172,508.18) | 5,270.00 |
| EQUITIES | CORPAY INC | TRANS & PAYMNT PR | United States | $1,465,721.46 | $460,876.31 | 4,398.00 |
| EQUITIES | CORPORATE TRAVEL MANAG | AUSTRALIA | Australia | $233,173.18 | $0.00 | 25,965.25 |
| EQUITIES | CORSAIR GAMING INC | TECH HARDWARE ST | United States | $102,308.60 | ($79,587.68) | 10,580.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $734,770.44 | $152,415.15 | 8,676.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $13,891,023.18 | $10,729,787.60 | 164,022.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $18,791,525.34 | $13,718,522.53 | 221,886.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $13,448,941.38 | $7,882,810.41 | 158,802.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $24,731,681.94 | $6,190,726.97 | 292,026.00 |
| EQUITIES | CORTEVA INC | FERTILIZERS & AGRI | United States | $3,178,839.15 | $2,232,197.58 | 37,535.00 |
| EQUITIES | CORVEL CORP | HEALTH CARE SERVI | United States | $468,774.96 | $406,363.94 | 7,498.00 |
| EQUITIES | CORVUS PHARMACEUTICALS | BIOTECHNOLOGY | United States | $1,300,108.68 | $590,835.50 | 87,022.00 |
| EQUITIES | COSMAX INC | SOUTH KOREA | South Korea | $2,008,911.60 | $263,003.23 | 20,093.00 |
| EQUITIES | COSMO ENERGY HOLDINGS C | OTHER PRODUCTS | Japan | $419,529.33 | ($68,062.48) | 18,000.00 |
| EQUITIES | COSMO ENERGY HOLDINGS C | OTHER PRODUCTS | Japan | $675,908.37 | ($80,206.17) | 29,000.00 |
| EQUITIES | COSMO ENERGY HOLDINGS C | OTHER PRODUCTS | Japan | $2,743,255.70 | $2,846,287.67 | 117,700.00 |
| EQUITIES | COSMO ENERGY HOLDINGS C | OTHER PRODUCTS | Japan | $955,932.28 | $0.00 | 41,014.46 |
| EQUITIES | COSMO NV | NETHERLANDS | Ireland | $206,077.83 | $0.00 | 2,499.74 |
| EQUITIES | COSMOS PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $212,500.99 | ($8,833.85) | 5,500.00 |
| EQUITIES | COSMOS PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $561,627.99 | $0.00 | 14,755.69 |
| EQUITIES | COSTAMARE INC | GREECE | Marshall Islands | $193,896.60 | $64,906.90 | 13,830.00 |
| EQUITIES | COSTAMARE INC | GREECE | Marshall Islands | $847,326.74 | $110,142.70 | 60,437.00 |
| EQUITIES | COSTAMARE INC | GREECE | Marshall Islands | $59,963.54 | ($9,746.68) | 4,277.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $28,235.04 | ($11,665.50) | 997.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $2,820,105.60 | $1,477,564.20 | 99,580.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $4,029,596.16 | ($832,716.81) | 142,288.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $140,750.40 | ($8,946.00) | 4,970.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $2,857,912.80 | ($1,362,464.55) | 100,915.00 |
| EQUITIES | COSTAR GROUP INC | REAL ESTATE SERVIC | United States | $627,004.80 | ($318,685.10) | 22,140.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER | United States | $19,513,904.20 | $11,531,382.04 | 20,860.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $15,406,255.43 | $62,728.59 | 16,469.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $1,300,303.30 | ($54,694.86) | 1,390.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $94,692,015.28 | $78,111,006.85 | 101,224.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $134,029,464.25 | $104,948,621.68 | 143,275.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $96,836,112.52 | $63,570,988.46 | 103,516.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $14,416,528.17 | $1,703,044.89 | 15,411.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $7,586,661.70 | ($525,966.92) | 8,110.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $27,044,437.70 | $14,287,977.28 | 28,910.00 |
| EQUITIES | COSTCO WHOLESALE CORP | CNSMR STAPLE MER( | United States | $2,071,130.58 | ($35,158.32) | 2,214.00 |
| EQUITIES | COTY INC | PERSONAL CARE PR( | United States | $256,396.32 | ($2,130,211.35) | 118,702.00 |
| EQUITIES | COTY INC | PERSONAL CARE PR( | United States | $11,836.80 | $1,150.80 | 5,480.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $5,013,364.14 | $219,945.80 | 288,622.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $7,371,723.78 | ($43,955.63) | 424,394.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $268,366.50 | ($9,733.50) | 15,450.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $5,370,942.96 | ($1,071,957.24) | 309,208.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $12,817,514.07 | ($699,952.45) | 737,911.00 |
| EQUITIES | COUPANG INC | BROADLINE RETAIL | United States | $4,863,600.00 | ($692,216.85) | 280,000.00 |
| EQUITIES | COURSERA INC | EDUCATION SERVICE | United States | $320,983.68 | ($518,577.52) | 56,912.00 |
| EQUITIES | COUSINS PROPERTIES INC | DIVERSIFIED REITS | United States | $1,306,108.68 | ($1,244,451.87) | 43,566.00 |
| EQUITIES | COUSINS PROPERTIES INC | DIVERSIFIED REITS | United States | $2,168,573.32 | ($399,454.66) | 72,334.00 |
| EQUITIES | COUSINS PROPERTIES INC | DIVERSIFIED REITS | United States | $1,534,316.44 | ($17,267.46) | 51,178.00 |
| EQUITIES | COUSINS PROPERTIES INC | DIVERSIFIED REITS | United States | $1,028,793.68 | ($282,596.61) | 34,316.00 |
| EQUITIES | COUSINS PROPERTIES INC | DIVERSIFIED REITS | United States | $241,668.78 | $12,091.50 | 8,061.00 |
| EQUITIES | COVENANT LOGISTICS GROU | CARGO GROUND TRA | United States | $1,353,277.58 | $59,867.87 | 30,631.00 |
| EQUITIES | COVENANT LOGISTICS GROU | CARGO GROUND TRA | United States | $408,223.20 | $12,566.40 | 9,240.00 |
| EQUITIES | COVENANT LOGISTICS GROU | CARGO GROUND TRA | United States | $216,393.64 | $154,758.07 | 4,898.00 |
| EQUITIES | COVENANT LOGISTICS GROU | CARGO GROUND TRA | United States | $93,352.34 | $32,842.41 | 2,113.00 |
| EQUITIES | COVENANT LOGISTICS GROU | CARGO GROUND TRA | United States | $4,100,787.60 | $1,763,433.76 | 92,820.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $11,582.49 | $0.00 | 0.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $27,291.06 | $0.00 | 0.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $93,895.14 | $10,815.87 | 950.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $35,893.10 | $0.00 | 0.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $134,443.99 | $0.00 | 0.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $93,353.81 | $0.00 | 0.00 |
| EQUITIES | COVESTRO AG | GERMANY | Germany | $84,723.63 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | COVISTA INC | EDUCATION SERVICE | United States | $1,130,915.52 | $863,899.29 | 9,072.00 |
| EQUITIES | COVISTA INC | EDUCATION SERVICE | United States | $2,364,176.90 | $14,979.99 | 18,965.00 |
| EQUITIES | COVISTA INC | EDUCATION SERVICE | United States | $238,723.90 | $10,302.70 | 1,915.00 |
| EQUITIES | COVIVIO SA/FRANCE | FRANCE | France | $305,791.59 | $45,969.13 | 4,990.00 |
| EQUITIES | COVIVIO SA/FRANCE | FRANCE | France | $527,383.25 | $23,016.19 | 8,606.00 |
| EQUITIES | COVIVIO SA/FRANCE | FRANCE | France | $1,424.69 | $0.00 | 19.83 |
| EQUITIES | COVIVIO SA/FRANCE | FRANCE | France | $0.00 | $0.00 | 0.00 |
| EQUITIES | COWAY CO LTD | SOUTH KOREA | South Korea | $448,789.93 | $55,610.17 | 7,700.00 |
| EQUITIES | COWELL E HOLDINGS INC | HONG KONG | Hong Kong | $212,533.83 | ($51,071.63) | 70,000.00 |
| EQUITIES | CP ALL PCL | THAILAND | Thailand | $7,006,061.79 | ($1,417,147.52) | 4,978,500.00 |
| EQUITIES | CPI CARD GROUP INC | TECH HARDWARE ST | United States | $3,600,363.58 | $469,079.49 | 173,261.00 |
| EQUITIES | CPI EUROPE AG | AUSTRIA | Austria | $138,743.49 | $0.00 | 7,890.33 |
| EQUITIES | CRA INTERNATIONAL INC | RESEARCH & CONSUI | United States | $1,821,440.00 | $391,194.64 | 12,800.00 |
| EQUITIES | CRA INTERNATIONAL INC | RESEARCH & CONSUI | United States | $420,354.20 | ($48,460.53) | 2,954.00 |
| EQUITIES | CRACKER BARREL OLD COUN | RESTAURANTS | United States | $3,778,330.40 | $1,738,327.02 | 70,888.00 |
| EQUITIES | CRACKER BARREL OLD COUN | RESTAURANTS | United States | $216,291.40 | ($29,217.60) | 4,058.00 |
| EQUITIES | CRANE CO | IND MACHNRY & SUPI | United States | $2,950,769.96 | $2,472,640.57 | 13,228.00 |
| EQUITIES | CRANE CO | IND MACHNRY & SUPI | United States | $4,669,301.24 | $3,968,719.68 | 20,932.00 |
| EQUITIES | CRANE CO | IND MACHNRY & SUPI | United States | $2,391,087.33 | $1,841,605.22 | 10,719.00 |
| EQUITIES | CRANE NXT CO | ELECTRONIC EQUIP & | United States | $704,319.72 | $407,878.81 | 13,767.00 |
| EQUITIES | CRANE NXT CO | ELECTRONIC EQUIP & | United States | $30,696.00 | $2,538.00 | 600.00 |
| EQUITIES | CRANEWARE PLC | UNITED KINGDOM CO | United Kingdom | $350,201.18 | $0.00 | 19,510.03 |
| EQUITIES | CRANSWICK PLC | UNITED KINGDOM CO | United Kingdom | $2,225,220.90 | ($60,518.06) | 30,483.00 |
| EQUITIES | CRANSWICK PLC | UNITED KINGDOM CO | United Kingdom | $1,610,451.21 | $0.00 | 22,061.34 |
| EQUITIES | CRANSWICK PLC | UNITED KINGDOM CO | United Kingdom | $4,758,788.51 | $795,797.73 | 65,190.00 |
| EQUITIES | CREADES AB | SWEDEN | Sweden | $188,588.51 | $0.00 | 22,857.83 |
| EQUITIES | CREATE SD HOLDINGS CO LT | SERVICES | Japan | $231,889.05 | ($3,448.82) | 11,500.00 |
| EQUITIES | CREATE SD HOLDINGS CO LT | SERVICES | Japan | $278,675.78 | $0.00 | 13,883.04 |
| EQUITIES | CREDIABANK SA | GREECE | Greece | $1,385,447.12 | $426,976.56 | 1,055,572.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $3,097,550.58 | $1,440,721.20 | 7,951.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $9,127,469.82 | $4,833,661.51 | 23,429.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $14,555,487.96 | $1,957,064.89 | 37,362.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $5,860,451.94 | $2,471,723.99 | 15,043.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $8,072,876.76 | $3,772,260.31 | 20,722.00 |
| EQUITIES | CREDICORP LTD | PERU | Bermuda | $3,997,869.96 | $1,771,427.47 | 10,262.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CREDIT ACCEPTANCE CORP | CONSUMER FINANCE | United States | $37,202,807.98 | $7,158,246.04 | 58,427.00 |
| EQUITIES | CREDIT ACCEPTANCE CORP | CONSUMER FINANCE | United States | $257,242.96 | $54,367.61 | 404.00 |
| EQUITIES | CREDIT ACCEPTANCE CORP | CONSUMER FINANCE | United States | $31,837.00 | $2,850.50 | 50.00 |
| EQUITIES | CREDIT ACCEPTANCE CORP | CONSUMER FINANCE | United States | $979,942.86 | $372,828.51 | 1,539.00 |
| EQUITIES | CREDIT ACCEPTANCE CORP | CONSUMER FINANCE | United States | $3,949,698.22 | $367,279.63 | 6,203.00 |
| EQUITIES | CREDIT AGRICOLE SA | FRANCE | France | $1,207,042.16 | $533,007.53 | 60,003.00 |
| EQUITIES | CREDIT AGRICOLE SA | FRANCE | France | $18,641,834.06 | $1,230,455.45 | 926,700.00 |
| EQUITIES | CREDIT AGRICOLE SA | FRANCE | France | $1,488,248.80 | $197,582.71 | 73,982.00 |
| EQUITIES | CREDIT AGRICOLE SA | FRANCE | France | $4,416,700.44 | $0.00 | 219,557.20 |
| EQUITIES | CREDIT AGRICOLE SA | FRANCE | France | $7,582.74 | $0.00 | 376.94 |
| EQUITIES | CREDIT CORP GROUP LTD | AUSTRALIA | Australia | $234,447.47 | $1,551.75 | 26,233.00 |
| EQUITIES | CREDIT SAISON CO LTD | OTHER FINANCING BU | Japan | $8,988,198.16 | $3,163,211.60 | 331,700.00 |
| EQUITIES | CREDIT SAISON CO LTD | OTHER FINANCING BU | Japan | $2,720,576.11 | $555,734.06 | 100,400.00 |
| EQUITIES | CREDIT SAISON CO LTD | OTHER FINANCING BU | Japan | $872,770.66 | $0.00 | 32,208.65 |
| EQUITIES | CREDIT SAISON CO LTD | OTHER FINANCING BU | Japan | $2,831,675.33 | $2,020,397.90 | 104,500.00 |
| EQUITIES | CREDITO EMILIANO SPA | ITALY | Italy | $639,921.07 | $459,691.07 | 32,905.00 |
| EQUITIES | CREDITO EMILIANO SPA | ITALY | Italy | $553,989.43 | $0.00 | 28,486.41 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $5,289,427.50 | $57,572.00 | 19,450.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $10,255,506.45 | $8,763,494.09 | 37,711.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $14,339,923.50 | $1,380,455.58 | 52,730.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $3,596,266.80 | $1,709,177.82 | 13,224.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $10,499,717.55 | $1,010,772.03 | 38,609.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $920,550.75 | $655,753.97 | 3,385.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $31,000,124.40 | $11,539,869.20 | 113,992.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $3,347,704.50 | $952,797.51 | 12,310.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $2,885,933.40 | $1,081,356.15 | 10,612.00 |
| EQUITIES | CREDO TECHNOLOGY GROUP | SEMICONDUCTORS | Cayman Islands | $1,263,207.75 | ($255.48) | 4,645.00 |
| EQUITIES | CRESCENT ENERGY CO | OIL & GAS EXPL & PR | United States | $364,871.92 | ($7,132.50) | 37,156.00 |
| EQUITIES | CREXENDO INC | INTERNET SVCS & INF | United States | $558,830.70 | $22,443.00 | 74,810.00 |
| EQUITIES | CREXENDO INC | INTERNET SVCS & INF | United States | $208,196.37 | ($3,305.50) | 27,871.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $221,383.00 | ($27,955.61) | 2,069.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $16,580,078.00 | $4,858,936.25 | 154,954.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $23,255,808.00 | $6,258,465.73 | 217,344.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $15,828,938.00 | $4,674,461.96 | 147,934.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $10,374.66 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CRH PLC | IRELAND | Ireland | $6,888,232.00 | ($443,744.36) | 64,376.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $330,416.00 | ($5,527.52) | 3,088.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $4,304,610.00 | $3,222,848.33 | 40,230.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $17,102,238.00 | $10,582,993.17 | 159,834.00 |
| EQUITIES | CRH PLC | IRELAND | Ireland | $9,301,403.00 | ($557,518.11) | 86,929.00 |
| EQUITIES | CRICUT INC | HOUSEHOLD APPLIAN | United States | $60,801.50 | ($156,371.55) | 13,850.00 |
| EQUITIES | CRICUT INC | HOUSEHOLD APPLIAN | United States | $65,446.12 | ($1,614.71) | 14,908.00 |
| EQUITIES | CRINETICS PHARMACEUTICAI | PHARMACEUTICALS | United States | $950,954.46 | $299,126.55 | 25,413.00 |
| EQUITIES | CRINETICS PHARMACEUTICAI | PHARMACEUTICALS | United States | $1,445,946.22 | ($155,430.58) | 38,641.00 |
| EQUITIES | CRINETICS PHARMACEUTICAI | PHARMACEUTICALS | United States | $918,511.32 | ($50,037.99) | 24,546.00 |
| EQUITIES | CRINETICS PHARMACEUTICAI | PHARMACEUTICALS | United States | $307,442.72 | $21,222.03 | 8,216.00 |
| EQUITIES | CRISIL LTD | INDIA | India | $126,775.58 | ($26,170.74) | 2,942.00 |
| EQUITIES | CRISPR THERAPEUTICS AG | SWITZERLAND | Switzerland | $1,496,195.82 | $154,285.06 | 27,433.00 |
| EQUITIES | CRISPR THERAPEUTICS AG | SWITZERLAND | Switzerland | $757,342.44 | ($20,784.57) | 13,886.00 |
| EQUITIES | CRITEO SA | FRANCE | France | $234,020.56 | ($336,677.23) | 12,802.00 |
| EQUITIES | CROCS INC | FOOTWEAR | United States | $1,241,506.24 | $1,041,425.58 | 10,291.00 |
| EQUITIES | CROCS INC | FOOTWEAR | United States | $2,065,718.72 | ($10,618.67) | 17,123.00 |
| EQUITIES | CROCS INC | FOOTWEAR | United States | $71,177.60 | ($2,601.90) | 590.00 |
| EQUITIES | CROCS INC | FOOTWEAR | United States | $1,614,645.76 | $212,679.25 | 13,384.00 |
| EQUITIES | CRODA INTERNATIONAL PLC | UNITED KINGDOM CO | United Kingdom | $931,558.98 | $0.00 | 23,210.06 |
| EQUITIES | CRODA INTERNATIONAL PLC | UNITED KINGDOM CO | United Kingdom | $4,924,651.97 | ($74,715.04) | 122,699.00 |
| EQUITIES | CROMBIE REAL ESTATE INVT | CDN RETAIL REITS | Canada | $681,056.08 | $0.00 | 55,544.85 |
| EQUITIES | CROMPTON GREAVES CONSU | INDIA | India | $38,333.73 | $31.50 | 13,207.00 |
| EQUITIES | CROMWELL PROPERTY GROU | AUSTRALIA | Australia | $827,711.21 | $60,712.10 | 2,700,001.00 |
| EQUITIES | CRONOS GROUP INC | CDN PHARMACEUTIC | Canada | $716,055.72 | $44,928.40 | 257,574.00 |
| EQUITIES | CROPENERGIES AG | GERMANY | Germany | $1,321.77 | $0.00 | 0.00 |
| EQUITIES | CROPENERGIES AG | GERMANY | Germany | $273.83 | $0.00 | 0.00 |
| EQUITIES | CROPENERGIES AG | GERMANY | Germany | $5,630.15 | $0.00 | 0.00 |
| EQUITIES | CROPENERGIES AG | GERMANY | Germany | $1,136.68 | $0.00 | 0.00 |
| EQUITIES | CROSS COUNTRY HEALTHCAI | HEALTH CARE SERVI | United States | $130,184.55 | $2,656.69 | 9,855.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $1,770,484.80 | $189,938.83 | 2,320.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $1,137,078.60 | $429,177.53 | 1,490.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $43,798,130.88 | $33,235,577.68 | 57,392.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $61,588,450.56 | $47,997,841.67 | 80,704.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $45,664,771.32 | $33,742,575.10 | 59,838.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $21,205,371.18 | $9,861,861.06 | 27,787.00 |
| EQUITIES | CROWDSTRIKE HOLDINGS IN | SYSTEMS SOFTWARE | United States | $12,194,977.20 | $8,471,917.47 | 15,980.00 |
| EQUITIES | CROWN CASTLE INC | TELECOM TOWER RE | United States | $7,169,586.29 | $2,518,355.66 | 94,673.00 |
| EQUITIES | CROWN CASTLE INC | TELECOM TOWER RE | United States | $10,983,652.01 | $704,201.70 | 145,037.00 |
| EQUITIES | CROWN CASTLE INC | TELECOM TOWER RE | United States | $8,242,150.28 | ($4,348,449.74) | 108,836.00 |
| EQUITIES | CROWN CASTLE INC | TELECOM TOWER RE | United States | $2,225,174.59 | ($1,030,832.59) | 29,383.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $160,908.98 | $24,251.18 | 1,439.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $2,617,594.38 | $2,154,981.69 | 23,409.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $4,487,112.96 | $3,522,979.78 | 40,128.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $153,193.40 | $14,083.60 | 1,370.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $3,021,152.76 | $1,117,793.78 | 27,018.00 |
| EQUITIES | CROWN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $3,874,003.90 | $336,452.76 | 34,645.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $5,185,584.40 | $2,297,814.18 | 330,292.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $369,107.00 | $4,231.80 | 23,510.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $192,136.60 | ($207,397.28) | 12,238.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $3,558,483.50 | $579,212.16 | 226,655.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $447,748.30 | $178,728.32 | 28,519.00 |
| EQUITIES | CRYOPORT INC | LIFE SCIENCES TOOL | United States | $1,436,691.30 | $639,705.93 | 91,509.00 |
| EQUITIES | CSE GLOBAL LTD | SINGAPORE | Singapore | $131,259.81 | $83,588.62 | 126,700.00 |
| EQUITIES | CSG NV | NETHERLANDS | Czech Republic | $110,746.03 | ($52,768.61) | 7,583.00 |
| EQUITIES | CSG NV | NETHERLANDS | Czech Republic | $6,457,210.70 | ($6,349,889.47) | 442,138.00 |
| EQUITIES | CSG NV | NETHERLANDS | Czech Republic | $913.22 | $0.00 | 62.53 |
| EQUITIES | CSG NV | NETHERLANDS | Czech Republic | $272,212.85 | $0.00 | 18,638.97 |
| EQUITIES | CSL LTD | AUSTRALIA | Australia | $2,886,985.81 | ($2,165,800.19) | 36,318.00 |
| EQUITIES | CSL LTD | AUSTRALIA | Australia | $2,517,905.05 | ($2,785,220.41) | 31,675.00 |
| EQUITIES | CSL LTD | AUSTRALIA | Australia | $5,058,464.94 | $0.00 | 63,634.97 |
| EQUITIES | CSL LTD | AUSTRALIA | Australia | $15,978.32 | $0.00 | 201.01 |
| EQUITIES | CSN MINERACAO SA | BRAZIL | Brazil | $12,817.89 | $0.00 | 0.00 |
| EQUITIES | CSW INDUSTRIALS INC | BUILDING PRODUCTS | United States | $921,451.30 | $298,181.78 | 3,311.00 |
| EQUITIES | CSX CORP | RAIL TRANSPORTATI | United States | $21,179,843.30 | $19,515,326.94 | 445,610.00 |
| EQUITIES | CSX CORP | RAIL TRANSPORTATI | United States | $28,437,389.12 | $25,654,546.53 | 598,304.00 |
| EQUITIES | CSX CORP | RAIL TRANSPORTATI | United States | $21,388,404.94 | $13,541,697.47 | 449,998.00 |
| EQUITIES | CSX CORP | RAIL TRANSPORTATI | United States | $3,881,775.10 | $351,705.92 | 81,670.00 |
| EQUITIES | CSX CORP | RAIL TRANSPORTATI | United States | $4,841,025.56 | $3,737,568.83 | 101,852.00 |
| EQUITIES | CT ENVIRONMENTAL GROUP | CHINA | China | $0.00 | ($36,341.34) | 286,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CT REIT | CDN RETAIL REITS | Canada | $239,553.80 | $0.00 | 18,730.20 |
| EQUITIES | CTBC FINANCIAL HOLDING C( | TAIWAN | Taiwan | $2,823,819.32 | $1,608,437.60 | 1,267,000.00 |
| EQUITIES | CTBC FINANCIAL HOLDING C( | TAIWAN | Taiwan | $10,772,242.19 | $4,777,265.28 | 4,833,323.00 |
| EQUITIES | CTF SERVICES LTD | HONG KONG | Hong Kong | $274,946.04 | $0.00 | 279,644.06 |
| EQUITIES | CTO REALTY GROWTH INC | DIVERSIFIED REITS | United States | $142,675.83 | $9,366.27 | 6,633.00 |
| EQUITIES | CTO REALTY GROWTH INC | DIVERSIFIED REITS | United States | $2,004,065.19 | $94,359.93 | 93,169.00 |
| EQUITIES | CTO REALTY GROWTH INC | DIVERSIFIED REITS | United States | $869.06 | $0.00 | 0.00 |
| EQUITIES | CTP NV | NETHERLANDS | Netherlands | $3,971,146.73 | ($604,254.78) | 216,924.00 |
| EQUITIES | CTS CO LTD | SERVICES | Japan | $65,604.68 | $9,766.20 | 12,800.00 |
| EQUITIES | CTS CORP | ELECTRC MANUFACT | United States | $915,829.20 | ($25,552.80) | 14,040.00 |
| EQUITIES | CTS CORP | ELECTRC MANUFACT | United States | $584,917.41 | $472,687.33 | 8,967.00 |
| EQUITIES | CTS CORP | ELECTRC MANUFACT | United States | $1,320,619.02 | $5,932.33 | 20,258.00 |
| EQUITIES | CTS CORP | ELECTRC MANUFACT | United States | $1,673,149.50 | $190,037.89 | 25,650.00 |
| EQUITIES | CTS CORP | ELECTRC MANUFACT | United States | $954,510.59 | $255,264.60 | 14,633.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $3,706,203.27 | ($2,374,812.65) | 63,031.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $8,855.50 | $0.00 | 0.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $183,455.37 | ($119,052.95) | 3,100.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $20,178.25 | $0.00 | 0.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $11,801,407.57 | ($4,861,483.65) | 200,500.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $3,429,844.50 | ($1,668,272.28) | 58,141.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $255,904.33 | ($228,683.04) | 4,334.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $1,321.76 | $0.00 | 22.65 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $21,552.83 | $0.00 | 0.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $169,599.12 | $0.00 | 0.00 |
| EQUITIES | CTS EVENTIM AG & CO KGAA | GERMANY | Germany | $13,212.92 | $0.00 | 0.00 |
| EQUITIES | CTT-CORREIOS DE PORTUGA | PORTUGAL | Portugal | $1,701,495.36 | ($385,035.58) | 257,257.00 |
| EQUITIES | CTT-CORREIOS DE PORTUGA | PORTUGAL | Portugal | $230,421.80 | $0.00 | 34,838.49 |
| EQUITIES | CUBESMART | SELF-STORAGE REITS | United States | $2,561,227.77 | $1,520,452.37 | 64,401.00 |
| EQUITIES | CUBESMART | SELF-STORAGE REITS | United States | $3,297,847.71 | $1,032,359.18 | 82,923.00 |
| EQUITIES | CUBESMART | SELF-STORAGE REITS | United States | $1,473,637.58 | $216,956.15 | 37,054.00 |
| EQUITIES | CULLEN/FROST BANKERS INC | REGIONAL BANKS | United States | $382,127.96 | $122,928.32 | 2,473.00 |
| EQUITIES | CULLEN/FROST BANKERS INC | REGIONAL BANKS | United States | $551,790.92 | $288,734.74 | 3,571.00 |
| EQUITIES | CULLEN/FROST BANKERS INC | REGIONAL BANKS | United States | $3,961,120.20 | $684,621.78 | 25,635.00 |
| EQUITIES | CULLEN/FROST BANKERS INC | REGIONAL BANKS | United States | $3,641,727.36 | $1,297,562.87 | 23,568.00 |
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $3,979,711.80 | $1,050,995.97 | 5,580.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $2,301,528.67 | $562,134.17 | 3,227.00 |
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $21,870,584.65 | $17,620,903.50 | 30,665.00 |
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $32,082,325.43 | $28,745,844.48 | 44,983.00 |
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $23,993,097.61 | $18,013,559.59 | 33,641.00 |
| EQUITIES | CUMMINS INC | CONST MACH&HVY TI | United States | $6,769,076.11 | $4,529,214.83 | 9,491.00 |
| EQUITIES | CUMMINS INDIA LTD | INDIA | India | $2,835,108.61 | $1,497,200.38 | 47,419.00 |
| EQUITIES | CUMMINS INDIA LTD | INDIA | India | $4,527,062.02 | $784,673.39 | 75,718.00 |
| EQUITIES | CUMMINS INDIA LTD | INDIA | India | $4,452,505.82 | $596,047.42 | 74,471.00 |
| EQUITIES | CURBLINE PROPERTIES CORI | RETAIL REITS | United States | $1,174,315.98 | $326,519.00 | 38,414.00 |
| EQUITIES | CURBLINE PROPERTIES CORI | RETAIL REITS | United States | $1,781,093.95 | $203,047.40 | 58,371.00 |
| EQUITIES | CURBLINE PROPERTIES CORI | RETAIL REITS | United States | $12,368.69 | $0.00 | 0.00 |
| EQUITIES | CURBLINE PROPERTIES CORI | RETAIL REITS | United States | $301,720.00 | ($198.50) | 9,925.00 |
| EQUITIES | CURIOSITYSTREAM INC | MOVIES & ENTERTAIN | United States | $76,996.36 | ($113,361.28) | 28,946.00 |
| EQUITIES | CURIOSITYSTREAM INC | MOVIES & ENTERTAIN | United States | $734,843.62 | ($254,899.78) | 276,257.00 |
| EQUITIES | CURRYS PLC | UNITED KINGDOM CO | United Kingdom | $82,073.18 | $14,415.65 | 38,745.00 |
| EQUITIES | CURRYS PLC | UNITED KINGDOM CO | United Kingdom | $2,314,785.80 | $504,034.68 | 1,092,761.00 |
| EQUITIES | CURRYS PLC | UNITED KINGDOM CO | United Kingdom | $635,484.47 | $0.00 | 299,997.39 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $476,794.58 | $174,126.07 | 629.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $353,995.34 | $112,561.01 | 467.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $6,472,732.78 | $5,694,375.84 | 8,539.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $10,067,263.62 | $8,491,612.53 | 13,281.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $6,419,025.16 | $5,350,453.78 | 8,468.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $1,963,271.80 | $92,329.10 | 2,590.00 |
| EQUITIES | CURTISS-WRIGHT CORP | AEROSPACE & DEFEN | United States | $1,879,131.58 | $89,967.77 | 2,479.00 |
| EQUITIES | CURY CONSTRUTORA E INCO | BRAZIL | Brazil | $8,946,956.79 | $884,522.22 | 1,320,850.00 |
| EQUITIES | CURY CONSTRUTORA E INCO | BRAZIL | Brazil | $1,194,191.98 | ($116,025.87) | 176,300.00 |
| EQUITIES | CURY CONSTRUTORA E INCO | BRAZIL | Brazil | $1,085,703.46 | $31,979.54 | 159,900.00 |
| EQUITIES | CURY CONSTRUTORA E INCO | BRAZIL | Brazil | $10,474.18 | $0.00 | 0.00 |
| EQUITIES | CURY CONSTRUTORA E INCO | BRAZIL | Brazil | $43,351.27 | $10.84 | 6,400.00 |
| EQUITIES | CUSHMAN & WAKEFIELD LTD | REAL ESTATE SERVIC | Bermuda | $635,074.31 | $200,338.58 | 47,429.00 |
| EQUITIES | CUSHMAN & WAKEFIELD LTD | REAL ESTATE SERVIC | Bermuda | $5,735,807.35 | $738,489.12 | 428,365.00 |
| EQUITIES | CUSHMAN & WAKEFIELD LTD | REAL ESTATE SERVIC | Bermuda | $1,416,554.88 | $266,134.48 | 105,792.00 |
| EQUITIES | CUSTOM TRUCK ONE SOURC | TRADING COS & DIST | United States | $191,558.20 | $83,529.69 | 16,220.00 |
| EQUITIES | CUSTOM TRUCK ONE SOURC | TRADING COS & DIST | United States | $1,584,524.08 | $616,323.07 | 134,168.00 |
| EQUITIES | CUSTOMERS BANCORP INC | REGIONAL BANKS | United States | $599,261.60 | $441,855.04 | 7,576.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | CVB FINANCIAL CORP | REGIONAL BANKS | United States | $1,104,837.25 | $588,939.80 | 48,995.00 |
| EQUITIES | CVC CAPITAL PARTNERS PLC | LUXEMBOURG | Luxembourg | $194,734.53 | ($86,015.27) | 13,401.00 |
| EQUITIES | CVC CAPITAL PARTNERS PLC | LUXEMBOURG | Luxembourg | $1,253.82 | $0.00 | 86.28 |
| EQUITIES | CVC CAPITAL PARTNERS PLC | LUXEMBOURG | Luxembourg | $0.00 | $0.00 | 0.00 |
| EQUITIES | CVILUX CORP | TAIWAN | Taiwan | $115,992.65 | $44,998.91 | 37,400.00 |
| EQUITIES | CVRX INC | HEALTH CARE EQUIP | United States | $1,197,882.14 | ($1,153,235.78) | 233,051.00 |
| EQUITIES | CVS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $6,877,852.61 | ($2,697,725.75) | 441,776.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $250,555.90 | $64,281.82 | 2,422.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $212,279.40 | $50,122.48 | 2,052.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $29,855,876.90 | $16,625,706.86 | 288,602.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $42,086,666.95 | $22,694,048.74 | 406,831.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $31,084,138.75 | $4,741,897.91 | 300,475.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $5,420,883.45 | ($50,816.78) | 52,401.00 |
| EQUITIES | CVS HEALTH CORP | HEALTH CARE SERVI | United States | $8,553,970.15 | $1,334,757.59 | 82,687.00 |
| EQUITIES | CW GROUP HOLDINGS LTD | HONG KONG | Hong Kong | $0.00 | ($53,811.36) | 222,000.00 |
| EQUITIES | CYBERAGENT INC | SERVICES | Japan | $1,701,190.71 | $35,186.73 | 203,000.00 |
| EQUITIES | CYBERAGENT INC | SERVICES | Japan | $82,644.33 | $0.00 | 9,861.86 |
| EQUITIES | CYBERAGENT INC | SERVICES | Japan | $1,132,844.90 | $0.00 | 135,181.13 |
| EQUITIES | CYBERAGENT INC | SERVICES | Japan | $415,660.39 | $37,327.68 | 49,600.00 |
| EQUITIES | CYIENT LTD | INDIA | India | $367,880.07 | ($64,686.24) | 39,937.00 |
| EQUITIES | CYPRUS POPULAR BANK PCL | CYPRUS | Cyprus | $14.13 | $0.00 | 1,210,746.93 |
| EQUITIES | CYTEK BIOSCIENCES INC | LIFE SCIENCES TOOL | United States | $153,588.10 | ($195,630.86) | 34,670.00 |
| EQUITIES | CYTOKINETICS INC | BIOTECHNOLOGY | United States | $2,709,723.52 | $1,870,874.01 | 31,808.00 |
| EQUITIES | CYTOKINETICS INC | BIOTECHNOLOGY | United States | $1,373,177.61 | $784,263.50 | 16,119.00 |
| EQUITIES | CYTOKINETICS INC | BIOTECHNOLOGY | United States | $246,539.86 | $17,421.88 | 2,894.00 |
| EQUITIES | CYTOMX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,415,268.75 | $399,445.22 | 377,405.00 |
| EQUITIES | D&D PHARMATECH INC | SOUTH KOREA | South Korea | $705,964.22 | $378,841.39 | 12,500.00 |
| EQUITIES | D'ALBA GLOBAL CO LTD | SOUTH KOREA | South Korea | $3,637,089.90 | $1,380,140.90 | 24,341.00 |
| EQUITIES | D'AMICO INTERNATIONAL SHI | LUXEMBOURG | Luxembourg | $384,191.42 | ($21,956.74) | 50,992.00 |
| EQUITIES | D'AMICO INTERNATIONAL SHI | LUXEMBOURG | Luxembourg | $278,137.95 | ($66,596.91) | 36,916.00 |
| EQUITIES | D'AMICO INTERNATIONAL SHI | LUXEMBOURG | Luxembourg | $320,194.68 | ($5,115.38) | 42,498.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $425,849.51 | $13,772.88 | 2,039.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $18,734.21 | $0.00 | 0.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $1,990,886.52 | $715,112.27 | 8,603.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $252,741.65 | $275.08 | 1,286.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $1,703.83 | $0.00 | 8.75 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $3,250.52 | $0.00 | 0.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $6,406,246.05 | ($27,178.19) | 28,588.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $1,145.24 | $0.00 | 0.00 |
| EQUITIES | D'IETEREN GROUP | BELGIUM | Belgium | $6,629,988.33 | $3,855,336.19 | 28,742.00 |
| EQUITIES | D-WAVE QUANTUM INC | OTHER | United States | $1,894,538.28 | $660,896.16 | 78,972.00 |
| EQUITIES | D-WAVE QUANTUM INC | OTHER | United States | $575,256.21 | $132,955.81 | 23,979.00 |
| EQUITIES | D/S NORDEN A/S | DENMARK | Denmark | $116,930.80 | ($4,526.94) | 2,782.00 |
| EQUITIES | D/S NORDEN A/S | DENMARK | Denmark | $606,428.07 | $0.00 | 14,397.90 |
| EQUITIES | D/S NORDEN A/S | DENMARK | Denmark | $231,499.54 | ($9,783.16) | 5,497.00 |
| EQUITIES | D2L INC | CDN EDUCATION SER | Canada | $25,212.33 | ($20,582.74) | 3,500.00 |
| EQUITIES | DABUR INDIA LTD | INDIA | India | $659,356.14 | ($106,910.69) | 147,830.00 |
| EQUITIES | DABUR INDIA LTD | INDIA | India | $142,410.76 | ($7,404.35) | 31,929.00 |
| EQUITIES | DAEDUCK ELECTRONICS CO I | SOUTH KOREA | South Korea | $604,763.64 | $223,376.93 | 6,100.00 |
| EQUITIES | DAEDUCK ELECTRONICS CO I | SOUTH KOREA | South Korea | $453,969.30 | ($72,320.89) | 4,579.00 |
| EQUITIES | DAEDUCK ELECTRONICS CO I | SOUTH KOREA | South Korea | $2,505,605.17 | $1,613,998.11 | 25,273.00 |
| EQUITIES | DAEHAN FLOUR MILL CO LTD | SOUTH KOREA | South Korea | $32,284.27 | ($16,862.82) | 4,450.00 |
| EQUITIES | DAETWYLER HOLDING AG | SWITZERLAND | Switzerland | $424,812.55 | $0.00 | 2,216.53 |
| EQUITIES | DAEWON CO LTD | SOUTH KOREA | South Korea | $1,083.04 | ($2,468.44) | 474.00 |
| EQUITIES | DAEWON SAN UP CO LTD | SOUTH KOREA | South Korea | $7,474.60 | $2,852.62 | 1,105.00 |
| EQUITIES | DAH SING BANKING GROUP L | HONG KONG | Hong Kong | $626,151.07 | ($18,123.37) | 424,400.00 |
| EQUITIES | DAH SING FINANCIAL HOLDIN | HONG KONG | Hong Kong | $704,179.14 | ($28,778.60) | 146,400.00 |
| EQUITIES | DAH SING FINANCIAL HOLDIN | HONG KONG | Hong Kong | $395,997.52 | $0.00 | 79,807.64 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $385,024.08 | $337,578.59 | 21,162.00 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $760,514.44 | $195,802.97 | 41,800.00 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $10,394,303.78 | $1,441,177.96 | 571,300.00 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $458,455.57 | $129,350.72 | 25,198.00 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $102,763.08 | $0.00 | 5,648.15 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $2,683.53 | $0.00 | 147.49 |
| EQUITIES | DAI NIPPON PRINTING CO LTI | OTHER PRODUCTS | Japan | $542,184.93 | $6,944.90 | 29,800.00 |
| EQUITIES | DAI NIPPON TORYO CO LTD | JAPAN | Japan | $61,605.91 | ($4,118.23) | 7,500.00 |
| EQUITIES | DAI-DAN CO LTD | MACHINERY | Japan | $1,183,965.63 | $294,057.68 | 67,000.00 |
| EQUITIES | DAI-DAN CO LTD | MACHINERY | Japan | $577,573.53 | $0.00 | 32,684.64 |
| EQUITIES | DAI-ICHI CUTTER KOGYO KK | PRECISION INSTRUMI | Japan | $21,278.04 | ($1,140.56) | 2,500.00 |
| EQUITIES | DAICEL CORP | CHEMICALS | Japan | $1,763,889.38 | $109,994.84 | 209,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DAIDO STEEL CO LTD | IRON AND STEEL | Japan | $1,462,522.79 | $530,539.95 | 86,200.00 |
| EQUITIES | DAIDO STEEL CO LTD | IRON AND STEEL | Japan | $4,022,786.02 | $2,990,783.71 | 237,100.00 |
| EQUITIES | DAIDO STEEL CO LTD | IRON AND STEEL | Japan | $799,517.08 | $0.00 | 47,123.00 |
| EQUITIES | DAIFUKU CO LTD | MACHINERY | Japan | $948,533.34 | $581,229.55 | 21,527.00 |
| EQUITIES | DAIFUKU CO LTD | MACHINERY | Japan | $904,470.85 | $488,752.86 | 20,527.00 |
| EQUITIES | DAIFUKU CO LTD | MACHINERY | Japan | $353,730.98 | $0.00 | 8,068.79 |
| EQUITIES | DAIFUKU CO LTD | MACHINERY | Japan | $5,648.83 | $0.00 | 128.85 |
| EQUITIES | DAIHATSU INFINEARTH MFG ( | TRANSPORTATION EC | Japan | $286,787.90 | $16,903.89 | 18,200.00 |
| EQUITIES | DAIHATSU INFINEARTH MFG ( | TRANSPORTATION EC | Japan | $203,272.74 | $72,538.59 | 12,900.00 |
| EQUITIES | DAIHEN CORP | ELECTRIC APPLIANCE | Japan | $734,049.95 | $0.00 | 6,584.53 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $2,144,814.80 | $204,660.84 | 196,000.00 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $1,996,822.58 | $1,838,100.62 | 182,476.00 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $2,653,004.59 | $1,177,168.36 | 242,440.00 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $3,982,148.69 | $0.00 | 363,902.50 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $15,546.92 | $0.00 | 1,420.73 |
| EQUITIES | DAIICHI LIFE GROUP INC | INSURANCE | Japan | $1,898,598.81 | $1,089,234.19 | 173,500.00 |
| EQUITIES | DAIICHI SANKYO CO LTD | PHARMACEUTICAL | Japan | $1,564,201.32 | $167,633.72 | 97,459.00 |
| EQUITIES | DAIICHI SANKYO CO LTD | PHARMACEUTICAL | Japan | $1,919,031.18 | ($1,192,594.01) | 119,567.00 |
| EQUITIES | DAIICHI SANKYO CO LTD | PHARMACEUTICAL | Japan | $3,952,703.83 | $0.00 | 246,277.45 |
| EQUITIES | DAIICHI SANKYO CO LTD | PHARMACEUTICAL | Japan | $11,275.42 | $0.00 | 702.53 |
| EQUITIES | DAIICHI SANKYO CO LTD | PHARMACEUTICAL | Japan | $3,030,209.73 | ($490,309.30) | 188,800.00 |
| EQUITIES | DAIICHIKOSHO CO LTD | OTHER PRODUCTS | Japan | $507,754.76 | $0.00 | 47,440.33 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $4,632,472.26 | $845,046.36 | 30,500.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $3,233,161.87 | $997,707.56 | 21,287.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $2,445,337.82 | $586,507.90 | 16,100.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $28,159,355.99 | $5,953,959.08 | 185,400.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $13,821,474.62 | $4,882,212.38 | 91,000.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $2,514,900.84 | $784,712.11 | 16,558.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $5,242,514.06 | $0.00 | 34,516.50 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $16,521.06 | $0.00 | 108.77 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $3,797,108.41 | $265,520.84 | 25,000.00 |
| EQUITIES | DAIKIN INDUSTRIES LTD | MACHINERY | Japan | $21,901,721.32 | $29,855,336.85 | 144,200.00 |
| EQUITIES | DAIKYONISHIKAWA CORP | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | DAILY JOURNAL CORP | APPLICATION SOFTW | United States | $1,064,106.30 | $104,890.20 | 1,770.00 |
| EQUITIES | DAILY JOURNAL CORP | APPLICATION SOFTW | United States | $581,951.92 | $75,423.77 | 968.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $8,937.80 | $0.00 | 0.00 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $1,339,782.30 | $329,214.37 | 26,634.00 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $14,696.30 | $0.00 | 0.00 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $3,208,764.91 | $571,574.55 | 65,190.00 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $1,562,593.59 | $129,599.18 | 31,811.00 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $8,654.51 | $0.00 | 180.60 |
| EQUITIES | DAIMLER TRUCK HOLDING AG | GERMANY | Germany | $13,236.54 | $0.00 | 0.00 |
| EQUITIES | DAINICHISEIKA COLOR & CHE | CHEMICALS | Japan | $3,025.88 | $0.00 | 0.00 |
| EQUITIES | DAISEKI CO LTD | SERVICES | Japan | $3,819,130.87 | $911,347.45 | 157,940.00 |
| EQUITIES | DAISHI HOKUETSU FINANCIAL | JAPAN | Japan | $3,125,703.96 | $433,705.87 | 238,500.00 |
| EQUITIES | DAISHI HOKUETSU FINANCIAL | JAPAN | Japan | $905,575.90 | $0.00 | 69,097.87 |
| EQUITIES | DAISHIN SECURITIES CO LTD | SOUTH KOREA | South Korea | $567,238.94 | $4,978.61 | 32,549.00 |
| EQUITIES | DAISUE CONSTRUCTION CO L | CONSTRUCTION | Japan | $894,040.98 | ($95,187.56) | 44,300.00 |
| EQUITIES | DAITO PHARMACEUTICAL CO | JAPAN | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | DAITO PHARMACEUTICAL CO | JAPAN | Japan | $97,844.97 | $19,649.60 | 12,700.00 |
| EQUITIES | DAITO TRUST CONSTRUCTIOI | REAL ESTATE | Japan | $1,577,544.49 | ($182,123.41) | 82,600.00 |
| EQUITIES | DAITO TRUST CONSTRUCTIOI | REAL ESTATE | Japan | $3,927,436.43 | ($41,767.41) | 205,640.00 |
| EQUITIES | DAITO TRUST CONSTRUCTIOI | REAL ESTATE | Japan | $521,773.80 | ($26,993.16) | 27,320.00 |
| EQUITIES | DAITO TRUST CONSTRUCTIOI | REAL ESTATE | Japan | $2,213.75 | $0.00 | 115.91 |
| EQUITIES | DAIWA HOUSE INDUSTRY CO | CONSTRUCTION | Japan | $887,775.62 | $403,853.26 | 32,666.00 |
| EQUITIES | DAIWA HOUSE INDUSTRY CO | CONSTRUCTION | Japan | $6,127,679.20 | ($70,603.50) | 225,470.00 |
| EQUITIES | DAIWA HOUSE INDUSTRY CO | CONSTRUCTION | Japan | $941,940.10 | ($88,843.46) | 34,659.00 |
| EQUITIES | DAIWA HOUSE INDUSTRY CO | CONSTRUCTION | Japan | $6,936,834.99 | $0.00 | 255,242.77 |
| EQUITIES | DAIWA HOUSE INDUSTRY CO | CONSTRUCTION | Japan | $6,251.80 | $0.00 | 230.04 |
| EQUITIES | DAIWA LTD | MACHINERY | Japan | $108,606.48 | $44,453.04 | 10,600.00 |
| EQUITIES | DAIWA OFFICE INVESTMENT ( | BANKS | Japan | $951,675.20 | $27,515.41 | 473.00 |
| EQUITIES | DAIWA SECURITIES GROUP IN | OTHER FINANCING BU | Japan | $773,575.81 | $523,195.79 | 78,800.00 |
| EQUITIES | DAIWA SECURITIES GROUP IN | OTHER FINANCING BU | Japan | $751,271.70 | $308,131.33 | 76,528.00 |
| EQUITIES | DAIWA SECURITIES GROUP IN | OTHER FINANCING BU | Japan | $1,622,071.96 | $0.00 | 165,230.92 |
| EQUITIES | DAIWA SECURITIES GROUP IN | OTHER FINANCING BU | Japan | $5,064.10 | $0.00 | 515.85 |
| EQUITIES | DAIWABO HOLDINGS CO LTD | JAPAN | Japan | $8,554,327.03 | $2,783,080.65 | 403,100.00 |
| EQUITIES | DAIWABO HOLDINGS CO LTD | JAPAN | Japan | $590,915.77 | $0.00 | 27,845.41 |
| EQUITIES | DAKTRONICS INC | ELECTRONIC EQUIP & | United States | $222,788.40 | $153,744.45 | 11,390.00 |
| EQUITIES | DALMIA BHARAT LTD | INDIA | India | $2,417,297.72 | $1,368,779.99 | 134,252.00 |
| EQUITIES | DAMORA THERAPEUTICS INC | OTHER | United States | $231,619.05 | $31,551.31 | 8,905.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DANA INC | AUTOMOTIVE PARTS | United States | $1,013,109.93 | $709,024.40 | 37,233.00 |
| EQUITIES | DANA INC | AUTOMOTIVE PARTS | United States | $695,487.60 | ($71,344.61) | 25,560.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $14,579,223.52 | ($1,216,916.87) | 76,379.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $2,568.00 | $0.00 | 0.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $27,892,340.00 | $22,591,803.75 | 146,125.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $39,324,524.96 | $28,218,837.19 | 206,017.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $28,648,606.56 | $8,573,300.10 | 150,087.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $8,011,233.60 | $2,145,301.60 | 41,970.00 |
| EQUITIES | DANAHER CORP | LIFE SCIENCES TOOL | United States | $1,547,655.04 | $99,647.32 | 8,108.00 |
| EQUITIES | DANAOS CORP | GREECE | Marshall Islands | $41,605.80 | $4,091.66 | 340.00 |
| EQUITIES | DANEL ADIR YEOSHUA LTD | ISRAEL | Israel | $333,428.94 | $0.00 | 2,182.41 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $215,064.51 | $67,016.90 | 2,793.00 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $476,138.31 | $78,909.24 | 9,026.00 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $3,710,513.22 | $868,999.36 | 70,339.00 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $400,201.53 | $0.00 | 7,586.49 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $203,206.31 | $54,329.89 | 2,639.00 |
| EQUITIES | DANIELI & C OFFICINE MECCA | ITALY | Italy | $2,149,849.38 | $1,376,891.22 | 40,754.00 |
| EQUITIES | DANONE SA | FRANCE | France | $3,107,340.66 | $576,935.30 | 37,885.00 |
| EQUITIES | DANONE SA | FRANCE | France | $3,434,355.76 | $59,316.89 | 41,872.00 |
| EQUITIES | DANONE SA | FRANCE | France | $2,356,245.36 | $0.00 | 28,727.59 |
| EQUITIES | DANONE SA | FRANCE | France | $21,315.43 | $0.00 | 259.88 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $9,534,560.90 | $2,956,755.77 | 173,996.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $2,334,566.32 | $992,304.20 | 42,436.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $6,484.48 | $0.00 | 0.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $43,617,442.22 | $19,716,415.80 | 795,590.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $2,202,589.68 | $685,740.64 | 40,019.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $6,159,164.93 | $0.00 | 114,987.45 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $41,740,122.89 | $19,939,258.26 | 759,403.00 |
| EQUITIES | DANSKE BANK A/S | DENMARK | Denmark | $13,752.88 | $0.00 | 256.76 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $4,633,164.90 | $3,173,154.96 | 22,490.00 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $7,370,007.75 | $5,891,737.47 | 35,775.00 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $280,173.60 | ($10,118.40) | 1,360.00 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $5,927,937.75 | $3,325,044.17 | 28,775.00 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $3,237,241.14 | $36,503.63 | 15,714.00 |
| EQUITIES | DARDEN RESTAURANTS INC | RESTAURANTS | United States | $1,595,547.45 | $964,197.87 | 7,745.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $1,184,380.08 | ($128,765.18) | 21,684.00 |
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $110,387.02 | $4,254.20 | 2,021.00 |
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $2,428,186.72 | $1,895,897.90 | 44,456.00 |
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $3,067,240.72 | ($657,589.48) | 56,156.00 |
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $101,047.00 | $1,739.00 | 1,850.00 |
| EQUITIES | DARLING INGREDIENTS INC | AGRICULTURAL PROI | United States | $1,599,382.84 | ($375,774.73) | 29,282.00 |
| EQUITIES | DASSAULT AVIATION SA | FRANCE | France | $444,593.70 | $198,559.46 | 1,354.00 |
| EQUITIES | DASSAULT AVIATION SA | FRANCE | France | $337,549.72 | $15,031.69 | 1,028.00 |
| EQUITIES | DASSAULT AVIATION SA | FRANCE | France | $2,313.94 | $0.00 | 7.05 |
| EQUITIES | DASSAULT AVIATION SA | FRANCE | France | $6,467,951.76 | $1,432,262.91 | 19,698.00 |
| EQUITIES | DASSAULT SYSTEMES SE | FRANCE | France | $732,429.31 | ($556,116.98) | 35,960.00 |
| EQUITIES | DASSAULT SYSTEMES SE | FRANCE | France | $977,516.13 | ($862,704.94) | 47,993.00 |
| EQUITIES | DASSAULT SYSTEMES SE | FRANCE | France | $5,632.76 | $0.00 | 276.55 |
| EQUITIES | DASSAULT SYSTEMES SE | FRANCE | France | $15,294,248.23 | ($3,846,202.40) | 750,900.00 |
| EQUITIES | DATA PATTERNS INDIA LTD | INDIA | India | $1,400,303.75 | $135,212.70 | 29,444.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $553,004.64 | $80,803.97 | 2,124.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $1,103,926.40 | $87,238.00 | 4,240.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $19,538,976.56 | $11,792,920.29 | 75,046.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $27,222,460.52 | $15,715,416.11 | 104,557.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $960,728.40 | $137,858.40 | 3,690.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $19,839,692.36 | $11,054,155.78 | 76,201.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $15,514,071.32 | $537,224.37 | 59,587.00 |
| EQUITIES | DATADOG INC | APPLICATION SOFTW | United States | $5,250,940.48 | $2,844,432.09 | 20,168.00 |
| EQUITIES | DATATEC LTD | SOUTH AFRICA | South Africa | $1,528,663.63 | $350,908.89 | 271,744.00 |
| EQUITIES | DAUCH CORP | AUTOMOTIVE PARTS | United States | $238,740.16 | ($471,758.15) | 44,048.00 |
| EQUITIES | DAUCH CORP | AUTOMOTIVE PARTS | United States | $1,224,800.76 | ($167,223.72) | 225,978.00 |
| EQUITIES | DAVE & BUSTER'S ENTERTAIN | LEISURE FACILITIES | United States | $117,876.00 | ($361,221.54) | 10,340.00 |
| EQUITIES | DAVE INC | CONSUMER FINANCE | United States | $339,056.90 | $218,714.78 | 910.00 |
| EQUITIES | DAVE INC | CONSUMER FINANCE | United States | $1,023,132.14 | $884,917.16 | 2,746.00 |
| EQUITIES | DAVIDE CAMPARI-MILANO NV | NETHERLANDS | Italy | $190,598.17 | ($157,058.97) | 30,600.00 |
| EQUITIES | DAVIDE CAMPARI-MILANO NV | NETHERLANDS | Italy | $184,817.94 | ($2,897.95) | 29,672.00 |
| EQUITIES | DAVIDE CAMPARI-MILANO NV | NETHERLANDS | Italy | $19,928,863.79 | ($8,206,362.39) | 3,199,523.00 |
| EQUITIES | DAVIDE CAMPARI-MILANO NV | NETHERLANDS | Italy | $1,508.38 | $0.00 | 242.17 |
| EQUITIES | DAVITA INC | HEALTH CARE SERVI | United States | $1,768,271.04 | $932,720.05 | 7,948.00 |
| EQUITIES | DAVITA INC | HEALTH CARE SERVI | United States | $1,683,506.16 | $1,467,489.88 | 7,567.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DAVITA INC | HEALTH CARE SERVI | United States | $2,862,650.16 | $2,404,030.47 | 12,867.00 |
| EQUITIES | DAVITA INC | HEALTH CARE SERVI | United States | $91,216.80 | $5,973.70 | 410.00 |
| EQUITIES | DAVITA INC | HEALTH CARE SERVI | United States | $2,019,450.96 | $1,247,014.98 | 9,077.00 |
| EQUITIES | DAXIN MATERIALS CORP | TAIWAN | Taiwan | $1,250,325.68 | ($55,504.30) | 102,000.00 |
| EQUITIES | DAYAMITRA TELEKOMUNIKAS | INDONESIA | Indonesia | $1,883,080.03 | ($859,726.80) | 62,351,331.00 |
| EQUITIES | DB CORP LTD | INDIA | India | $87,561.57 | $59,348.33 | 43,452.00 |
| EQUITIES | DB INSURANCE CO LTD | SOUTH KOREA | South Korea | $1,600,526.00 | $972,088.93 | 18,519.00 |
| EQUITIES | DB INSURANCE CO LTD | SOUTH KOREA | South Korea | $814,912.23 | $19,274.71 | 9,429.00 |
| EQUITIES | DB SECURITIES CO LTD | SOUTH KOREA | South Korea | $34,303.30 | $12,281.65 | 5,678.00 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $20,434,106.01 | $6,285,014.82 | 404,136.00 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $7,558,681.67 | $3,698,344.04 | 149,492.00 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $37,994,646.90 | $24,968,360.13 | 751,440.00 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $6,848,178.13 | $2,183,966.07 | 135,440.00 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $11,373,505.23 | $0.00 | 224,939.98 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $43,200.49 | $0.00 | 854.40 |
| EQUITIES | DBS GROUP HOLDINGS LTD | SINGAPORE | Singapore | $18,207,537.99 | $1,437,182.52 | 360,100.00 |
| EQUITIES | DCC PLC | IRELAND | Ireland | $1,186.59 | $0.00 | 0.00 |
| EQUITIES | DCC PLC | IRELAND | Ireland | $4,184,122.63 | $814,943.22 | 49,356.00 |
| EQUITIES | DCC PLC | IRELAND | Ireland | $24,475,178.78 | ($276,143.87) | 288,364.00 |
| EQUITIES | DCC PLC | IRELAND | Ireland | $1,447,909.12 | $0.00 | 17,887.70 |
| EQUITIES | DE' LONGHI SPA | ITALY | Italy | $1,148,643.94 | $53,969.18 | 27,051.00 |
| EQUITIES | DE' LONGHI SPA | ITALY | Italy | $4,656,315.76 | $1,282,325.18 | 109,658.00 |
| EQUITIES | DE' LONGHI SPA | ITALY | Italy | $7,689,727.69 | $1,816,520.86 | 181,096.00 |
| EQUITIES | DE' LONGHI SPA | ITALY | Italy | $765,884.06 | $0.00 | 18,036.84 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $62,651.99 | ($3,334.84) | 631.00 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $3,473,958.52 | $2,610,718.36 | 34,988.00 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $4,896,486.35 | $1,123,471.51 | 49,315.00 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $169,785.90 | ($16,792.20) | 1,710.00 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $3,636,396.96 | $1,080,667.69 | 36,624.00 |
| EQUITIES | DECKERS OUTDOOR CORP | FOOTWEAR | United States | $893,610.00 | ($92,314.89) | 9,000.00 |
| EQUITIES | DEEP VALUE DRILLER AS | NORWAY | Norway | $1,575.79 | $0.00 | 0.00 |
| EQUITIES | DEEP YELLOW LTD | AUSTRALIA | Australia | $249,554.83 | $0.00 | 258,204.68 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $22,143,779.00 | $9,651,004.75 | 34,820.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $5,424,653.50 | $1,426,955.77 | 8,530.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $35,227,814.30 | $29,213,134.04 | 55,394.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $50,616,532.40 | $41,644,238.72 | 79,592.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $36,902,906.60 | $25,038,970.95 | 58,028.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $10,547,230.75 | $1,800,739.11 | 16,585.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $10,350,722.20 | $6,474,468.71 | 16,276.00 |
| EQUITIES | DEERE & CO | AGRI & FARM MACHIN | United States | $2,350,471.20 | $132,095.04 | 3,696.00 |
| EQUITIES | DEFINITY FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $1,332,030.07 | $0.00 | 25,117.19 |
| EQUITIES | DEFINITY FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $6,810,976.71 | $2,147,517.05 | 128,430.00 |
| EQUITIES | DEFINIUM THERAPEUTICS INC | CDN PHARMACEUTIC | Canada | $235,482.24 | $143,296.75 | 5,006.00 |
| EQUITIES | DEL MONTE CORP | AGRICULTURAL PROI | Cayman Islands | $271,396.84 | $24,922.57 | 9,724.00 |
| EQUITIES | DEL MONTE CORP | AGRICULTURAL PROI | Cayman Islands | $1,435,522.94 | ($451,605.50) | 51,434.00 |
| EQUITIES | DELEK GROUP LTD | ISRAEL | Israel | $372,574.74 | $15,514.00 | 1,461.00 |
| EQUITIES | DELEK GROUP LTD | ISRAEL | Israel | $1,727,206.50 | ($597,793.88) | 6,773.00 |
| EQUITIES | DELEK GROUP LTD | ISRAEL | Israel | $602,468.50 | $0.00 | 2,362.50 |
| EQUITIES | DELEK US HOLDINGS INC | OIL & GAS REFINING | United States | $947,149.21 | $513,608.07 | 18,641.00 |
| EQUITIES | DELEK US HOLDINGS INC | OIL & GAS REFINING | United States | $2,662,342.38 | $1,261,604.04 | 52,398.00 |
| EQUITIES | DELEK US HOLDINGS INC | OIL & GAS REFINING | United States | $1,299,414.94 | $143,878.97 | 25,574.00 |
| EQUITIES | DELFI LTD | SINGAPORE | Singapore | $31,659.52 | ($3,093.37) | 45,500.00 |
| EQUITIES | DELHIVERY LTD | INDIA | India | $4,176,495.94 | $289,844.30 | 837,500.00 |
| EQUITIES | DELHIVERY LTD | INDIA | India | $4,896,139.85 | $43,525.27 | 981,808.00 |
| EQUITIES | DELIST ST BRC | CHINA | China | $0.00 | ($71,004.66) | 245,600.00 |
| EQUITIES | DELIVERY HERO SE | GERMANY | Germany | $408,501.09 | ($414,492.64) | 9,925.00 |
| EQUITIES | DELIVERY HERO SE | GERMANY | Germany | $482,134.18 | $139,629.61 | 11,714.00 |
| EQUITIES | DELIVERY HERO SE | GERMANY | Germany | $2,729.23 | $0.00 | 66.31 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $3,881,414.16 | $2,580,385.65 | 8,996.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $29,657,697.48 | $20,356,317.16 | 68,738.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $42,285,668.76 | $29,157,070.10 | 98,006.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $1,592,087.40 | $81,032.40 | 3,690.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $30,772,590.12 | $21,006,639.99 | 71,322.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $8,572,678.74 | $5,026,013.05 | 19,869.00 |
| EQUITIES | DELL TECHNOLOGIES INC | TECH HARDWARE ST | United States | $8,598,566.34 | $7,102,908.93 | 19,929.00 |
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINE | United States | $1,540,613.34 | $606,214.25 | 16,449.00 |
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINE | United States | $14,700,405.30 | $12,594,952.49 | 156,955.00 |
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINE | United States | $20,292,094.62 | $16,479,745.27 | 216,657.00 |
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINE | United States | $722,118.60 | $73,090.80 | 7,710.00 |
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINE | United States | $13,825,058.94 | $8,032,560.33 | 147,609.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DELTA AIR LINES INC | PASSENGER AIRLINES | United States | $579,755.40 | $281,013.19 | 6,190.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $15,682,348.99 | $11,950,228.79 | 255,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $13,092,769.81 | $10,138,788.83 | 212,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $39,843,119.24 | $16,533,444.03 | 647,780.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $27,367,236.48 | $22,435,292.88 | 445,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $22,078,287.40 | $12,728,046.30 | 359,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $1,052,100.37 | $334,142.06 | 17,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $20,786,799.84 | $16,531,076.14 | 338,000.00 |
| EQUITIES | DELTA ELECTRONICS INC | TAIWAN | Taiwan | $18,142,325.31 | $15,277,570.35 | 295,000.00 |
| EQUITIES | DELTA ELECTRONICS THAILA | THAILAND | Thailand | $1,911,620.84 | $549,415.66 | 195,400.00 |
| EQUITIES | DELTA ELECTRONICS THAILA | THAILAND | Thailand | $2,294,140.67 | $558,186.98 | 234,500.00 |
| EQUITIES | DELUXE CORP | COMMERCIAL PRINTII | United States | $296,804.52 | ($172,502.19) | 12,429.00 |
| EQUITIES | DELUXE CORP | COMMERCIAL PRINTII | United States | $1,945,169.28 | ($170,189.00) | 81,456.00 |
| EQUITIES | DEMAE-CAN CO LTD | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | DEMANT A/S | DENMARK | Denmark | $216,266.50 | ($1,186.35) | 5,272.00 |
| EQUITIES | DEMANT A/S | DENMARK | Denmark | $199,242.49 | ($2,631.04) | 4,857.00 |
| EQUITIES | DEMANT A/S | DENMARK | Denmark | $1,413.15 | $0.00 | 34.45 |
| EQUITIES | DEME GROUP NV | BELGIUM | Belgium | $406,494.16 | $0.00 | 2,031.68 |
| EQUITIES | DEME GROUP NV | BELGIUM | Belgium | $42,138.78 | $7,634.94 | 209.00 |
| EQUITIES | DENALI THERAPEUTICS INC | BIOTECHNOLOGY | United States | $878,800.96 | ($339,363.70) | 34,168.00 |
| EQUITIES | DENALI THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,434,610.16 | $327,211.77 | 55,778.00 |
| EQUITIES | DENISON MINES CORP | CDN COAL/CONSUMA | Canada | $635,327.50 | $0.00 | 207,210.30 |
| EQUITIES | DENKA CO LTD | CHEMICALS | Japan | $4,738,185.85 | $2,085,072.33 | 177,600.00 |
| EQUITIES | DENSAN SYSTEM HOLDINGS | JAPAN | Japan | $29,762.22 | ($2,825.59) | 1,700.00 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $1,031,560.56 | ($23,248.42) | 89,368.00 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $4,867,962.08 | ($475,209.95) | 421,730.00 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $1,549,141.52 | ($144,233.43) | 134,208.00 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $5,112,156.14 | $0.00 | 442,887.01 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $7,933.16 | $0.00 | 687.28 |
| EQUITIES | DENSO CORP | TRANSPORTATION EC | Japan | $2,355,893.73 | ($299,072.84) | 204,100.00 |
| EQUITIES | DENTSPLY SIRONA INC | HEALTH CARE SUPPL | United States | $645,809.48 | ($941,793.63) | 60,868.00 |
| EQUITIES | DENTSPLY SIRONA INC | HEALTH CARE SUPPL | United States | $26,312.80 | $694.40 | 2,480.00 |
| EQUITIES | DENTSU GROUP INC | SERVICES | Japan | $175,429.78 | $0.00 | 9,413.59 |
| EQUITIES | DENTSU GROUP INC | SERVICES | Japan | $847,128.21 | $0.00 | 45,457.03 |
| EQUITIES | DENYO CO LTD | MACHINERY | Japan | $778.08 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DENYO CO LTD | MACHINERY | Japan | $39,981.54 | ($969.33) | 1,800.00 |
| EQUITIES | DEPO AUTO PARTS IND CO LT | TAIWAN | Taiwan | $486,682.47 | ($33,398.36) | 114,000.00 |
| EQUITIES | DERICHEBOURG SA | FRANCE | France | $1,004,680.75 | $284,355.16 | 92,161.00 |
| EQUITIES | DERICHEBOURG SA | FRANCE | France | $141,295.28 | $0.00 | 12,961.20 |
| EQUITIES | DERWENT LONDON PLC | UNITED KINGDOM CO | United Kingdom | $302,002.58 | $0.00 | 11,722.84 |
| EQUITIES | DESCARTES SYS GROUP INC | CDN APPLICATION SC | Canada | $2,449.87 | $0.00 | 35.38 |
| EQUITIES | DESCARTES SYS GROUP INC | CDN APPLICATION SC | Canada | $4,396,549.78 | $185,027.95 | 63,500.00 |
| EQUITIES | DESCARTES SYSTEMS GROU | CDN APPLICATION SC | Canada | $1,969,116.36 | ($272,795.72) | 28,439.00 |
| EQUITIES | DESCARTES SYSTEMS GROU | CDN APPLICATION SC | Canada | $231,607.80 | ($27,533.55) | 3,345.00 |
| EQUITIES | DESCARTES SYSTEMS GROU | CDN APPLICATION SC | Canada | $619,836.48 | ($56,272.81) | 8,952.00 |
| EQUITIES | DESCARTES SYSTEMS GROU | CDN APPLICATION SC | Canada | $398,614.68 | ($266,344.55) | 5,757.00 |
| EQUITIES | DESIGN THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,784,975.79 | $536,368.47 | 123,357.00 |
| EQUITIES | DESIGNER BRANDS INC | APPAREL RETAIL | United States | $1,732,736.04 | ($189,103.34) | 294,683.00 |
| EQUITIES | DETERRA ROYALTIES LTD | AUSTRALIA | Australia | $611,618.42 | $0.00 | 187,831.96 |
| EQUITIES | DETERRA ROYALTIES LTD | AUSTRALIA | Australia | $559,509.23 | $40,987.05 | 171,831.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $18,259,750.43 | $2,702,801.57 | 531,693.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $5,033,507.31 | $447,020.60 | 147,300.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $454.72 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $3,533,145.01 | $991,515.13 | 101,775.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $26,773.35 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $50,479,898.61 | $17,179,513.52 | 1,465,979.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $4,216,712.67 | $1,058,680.35 | 122,960.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $48,493.09 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $14,747,950.68 | $0.00 | 435,424.27 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $226,317.84 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $24,224.40 | $0.00 | 712.93 |
| EQUITIES | DEUTSCHE BANK AG | GERMANY | Germany | $296,846.40 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BETEILIGUNGS AC | GERMANY | Germany | $10,998.92 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BETEILIGUNGS AC | GERMANY | Germany | $11,114.81 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BETEILIGUNGS AC | GERMANY | Germany | $31,163.30 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $17,021.63 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $2,020,348.30 | ($80,154.51) | 7,400.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $29,160.44 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $2,844.32 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $3,333,815.90 | $1,195,770.07 | 11,840.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $1,801.61 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $25,184,032.74 | $6,720,160.38 | 90,006.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $3,276,354.83 | ($301,536.30) | 11,912.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $236,736.79 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $51,238,668.51 | $6,262,480.46 | 184,466.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $154,520.30 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $2,547,824.22 | $0.00 | 9,332.01 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $21,622,778.59 | $8,034,828.31 | 63,785.00 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $19,576.77 | $0.00 | 71.70 |
| EQUITIES | DEUTSCHE BOERSE AG | GERMANY | Germany | $552,040.81 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE EUROSHOP AG | GERMANY | Germany | $1,375.97 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE EUROSHOP AG | GERMANY | Germany | $6,195.09 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE EUROSHOP AG | GERMANY | Germany | $7,371.94 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE EUROSHOP AG | GERMANY | Germany | $5,182.96 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $20,176.04 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $434,741.74 | $76,041.00 | 36,504.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $18,278.35 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $312,913.39 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $386,451.58 | $126,374.79 | 33,378.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $60,978.64 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $257,569.51 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $2,690.35 | $0.00 | 235.08 |
| EQUITIES | DEUTSCHE LUFTHANSA AG | GERMANY | Germany | $6,371,714.86 | $154,165.53 | 475,286.00 |
| EQUITIES | DEUTSCHE PFANDBRIEFBANI | GERMANY | Germany | $7,711.74 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE PFANDBRIEFBANI | GERMANY | Germany | $243,303.17 | $0.00 | 66,585.43 |
| EQUITIES | DEUTSCHE PFANDBRIEFBANI | GERMANY | Germany | $22,961.85 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $850,961.28 | $84,620.14 | 14,017.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $6,075.36 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $637,022.52 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $3,267,412.20 | $1,369,258.72 | 51,000.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $14,847.73 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $39,537,129.98 | $5,056,624.94 | 644,299.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $19,069,286.75 | $4,712,879.86 | 292,396.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $3,834,731.87 | $1,093,922.77 | 62,232.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $66,210.13 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $1,799,513.59 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $16,684,559.19 | $0.00 | 274,827.53 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $747,694.51 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $21,967.01 | $0.00 | 361.84 |
| EQUITIES | DEUTSCHE POST AG | GERMANY | Germany | $327,065.26 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE ROHSTOFF AG | GERMANY | Germany | $228,038.18 | ($27,271.69) | 2,481.00 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $6,020,627.46 | $751,592.89 | 220,797.00 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $7,103,318.96 | ($1,510,808.66) | 260,503.00 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $24,882,407.97 | $3,499,487.38 | 912,523.00 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $6,377,452.65 | ($1,915,348.03) | 233,883.00 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $23,058,849.14 | $0.00 | 845,647.02 |
| EQUITIES | DEUTSCHE TELEKOM AG | GERMANY | Germany | $36,853.38 | $0.00 | 1,351.54 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $8,209.36 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $1,259.73 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $2,410.08 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $1,522.98 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $30,315.09 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $13,936.97 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $2,350.36 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $37,635.79 | $0.00 | 0.00 |
| EQUITIES | DEUTSCHE WOHNEN SE | GERMANY | Germany | $27,332.18 | $0.00 | 0.00 |
| EQUITIES | DEUTZ AG | GERMANY | Germany | $2,676.64 | $0.00 | 0.00 |
| EQUITIES | DEUTZ AG | GERMANY | Germany | $15,004.60 | $0.00 | 0.00 |
| EQUITIES | DEUTZ AG | GERMANY | Germany | $280,458.28 | $0.00 | 28,050.88 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $768,180.12 | ($16,918.98) | 18,591.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $11,939,207.40 | $3,623,157.24 | 288,945.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $17,194,532.92 | $4,080,044.68 | 416,131.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $554,101.20 | ($10,728.00) | 13,410.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $10,856,664.72 | ($1,024,383.70) | 262,746.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $7,505,571.40 | ($112,496.45) | 181,645.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $5,318,379.84 | $768,811.04 | 128,712.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $1,118,780.32 | $181,369.76 | 27,076.00 |
| EQUITIES | DEVON ENERGY CORP | OIL & GAS EXPL & PR | United States | $2,623,489.44 | $953,999.57 | 63,492.00 |
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $423,631.50 | ($17,643.45) | 6,290.00 |
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $6,274,864.80 | $5,065,915.65 | 93,168.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $8,834,703.60 | $4,007,516.62 | 131,176.00 |
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $311,157.00 | ($23,654.40) | 4,620.00 |
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $6,531,939.75 | $807,862.80 | 96,985.00 |
| EQUITIES | DEXCOM INC | HEALTH CARE EQUIP | United States | $1,462,639.95 | $310,009.88 | 21,717.00 |
| EQUITIES | DEXERIALS CORP | OTHER PRODUCTS | Japan | $403,086.32 | ($2,032.65) | 15,400.00 |
| EQUITIES | DEXERIALS CORP | OTHER PRODUCTS | Japan | $915,718.11 | $0.00 | 34,985.26 |
| EQUITIES | DEXERIALS CORP | OTHER PRODUCTS | Japan | $4,114,621.43 | $1,895,323.95 | 157,200.00 |
| EQUITIES | DEXUS | AUSTRALIA | Australia | $108,567.72 | ($2,975.02) | 28,100.00 |
| EQUITIES | DEXUS | AUSTRALIA | Australia | $933,239.80 | $0.00 | 249,455.99 |
| EQUITIES | DEXUS | AUSTRALIA | Australia | $370.10 | $0.00 | 0.00 |
| EQUITIES | DEXUS INDUSTRIA REIT | AUSTRALIA | Australia | $219,590.85 | $0.00 | 130,437.10 |
| EQUITIES | DEYAAR DEVELOPMENT PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,034,340.89 | ($85,748.10) | 4,719,100.00 |
| EQUITIES | DEYAAR DEVELOPMENT PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $76,962.19 | ($12,590.80) | 351,134.00 |
| EQUITIES | DFDS A/S | DENMARK | Denmark | $216,648.17 | $0.00 | 12,658.16 |
| EQUITIES | DHARMA POLIMETAL TBK PT | INDONESIA | Indonesia | $381.68 | ($95.74) | 7,668.00 |
| EQUITIES | DHI GROUP INC | INTERACTIVE MEDIA & | United States | $4,089,032.15 | $1,656,006.11 | 1,102,165.00 |
| EQUITIES | DHT HOLDINGS INC | OIL & GAS STORAGE & | Marshall Islands | $647,347.86 | $391,647.15 | 39,162.00 |
| EQUITIES | DHT HOLDINGS INC | OIL & GAS STORAGE & | Marshall Islands | $2,139,742.38 | ($94,165.59) | 129,446.00 |
| EQUITIES | DHUNSERI VENTURES LTD | INDIA | India | $11,934.17 | ($17,569.85) | 4,832.00 |
| EQUITIES | DIAGEO PLC | UNITED KINGDOM CO | United Kingdom | $28,608,640.42 | ($12,291,734.91) | 1,415,752.00 |
| EQUITIES | DIAGEO PLC | UNITED KINGDOM CO | United Kingdom | $2,334,093.99 | ($1,153,938.91) | 115,507.00 |
| EQUITIES | DIAGEO PLC | UNITED KINGDOM CO | United Kingdom | $3,164,981.09 | ($1,319,466.67) | 156,625.00 |
| EQUITIES | DIAGEO PLC | UNITED KINGDOM CO | United Kingdom | $19,795,534.62 | ($509,359.33) | 979,619.00 |
| EQUITIES | DIAGEO PLC | UNITED KINGDOM CO | United Kingdom | $18,858.16 | $0.00 | 916.85 |
| EQUITIES | DIALOG GROUP BHD | MALAYSIA | Malaysia | $610,162.11 | ($139,002.12) | 1,337,600.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $1,758,151.56 | $298,766.19 | 10,002.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $5,738,689.66 | $2,940,606.37 | 32,647.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $10,458,910.00 | $5,496,308.65 | 59,500.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $409,567.40 | ($17,987.60) | 2,330.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $9,443,780.50 | $3,016,224.91 | 53,725.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $6,034,878.96 | ($1,021,720.32) | 34,332.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $6,418,782.48 | $740,840.57 | 36,516.00 |
| EQUITIES | DIAMONDBACK ENERGY INC | OIL & GAS EXPL & PR | United States | $3,026,931.60 | $791,972.47 | 17,220.00 |
| EQUITIES | DIAMONDROCK HOSPITALITY | HOTEL & RESORT RE | United States | $806,139.00 | $200,932.60 | 65,700.00 |
| EQUITIES | DIAMONDROCK HOSPITALITY | HOTEL & RESORT RE | United States | $991,698.21 | $206,987.98 | 80,823.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DIAMONDROCK HOSPITALITY | HOTEL & RESORT RE | United States | $2,693,179.11 | $782,687.28 | 219,493.00 |
| EQUITIES | DIAMONDROCK HOSPITALITY | HOTEL & RESORT RE | United States | $405,633.93 | ($2,314.13) | 33,059.00 |
| EQUITIES | DIANTHUS THERAPEUTICS IN | BIOTECHNOLOGY | United States | $1,161,961.60 | $547,728.70 | 11,920.00 |
| EQUITIES | DIASORIN SPA | ITALY | Italy | $4,427,798.31 | ($1,408,717.53) | 57,155.00 |
| EQUITIES | DIASORIN SPA | ITALY | Italy | $372,744.15 | $0.00 | 4,811.46 |
| EQUITIES | DIC CORP | CHEMICALS | Japan | $2,796,866.20 | $565,152.78 | 93,100.00 |
| EQUITIES | DIC CORP | CHEMICALS | Japan | $713,847.22 | $0.00 | 23,720.16 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $183,262.48 | $4,874.13 | 808.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $2,452,496.53 | $1,970,888.68 | 10,813.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $4,708,575.60 | $4,068,613.06 | 20,760.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $172,375.60 | ($4,674.00) | 760.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $3,455,903.97 | $2,266,518.84 | 15,237.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $18,867,189.85 | $3,108,952.60 | 83,185.00 |
| EQUITIES | DICK'S SPORTING GOODS INC | OTHER SPECIALTY RI | United States | $1,009,758.12 | $302,549.68 | 4,452.00 |
| EQUITIES | DIEBOLD NIXDORF AG | GERMANY | Germany | $3,021.96 | $0.00 | 0.00 |
| EQUITIES | DIEBOLD NIXDORF INC | OTHER | United States | $954,774.60 | $18,641.80 | 11,230.00 |
| EQUITIES | DIEBOLD NIXDORF INC | OTHER | United States | $1,127,450.22 | $28,378.54 | 13,261.00 |
| EQUITIES | DIGI INTERNATIONAL INC | COMMUNICATIONS E | United States | $753,397.40 | $656,271.26 | 10,052.00 |
| EQUITIES | DIGI INTERNATIONAL INC | COMMUNICATIONS E | United States | $70,153.20 | $7,662.56 | 936.00 |
| EQUITIES | DIGI INTERNATIONAL INC | COMMUNICATIONS E | United States | $918,437.30 | $381,785.93 | 12,254.00 |
| EQUITIES | DIGICO INFRASTRUCTURE RE | AUSTRALIA | Australia | $401,135.94 | $0.00 | 237,302.38 |
| EQUITIES | DIGITAL CORE REIT MANAGEI | SINGAPORE | Singapore | $135,188.50 | ($1,743.42) | 267,700.00 |
| EQUITIES | DIGITAL GARAGE INC | SERVICES | Japan | $135,261.83 | $0.00 | 11,582.42 |
| EQUITIES | DIGITAL GARAGE INC | SERVICES | Japan | $613,105.72 | ($234,179.45) | 52,500.00 |
| EQUITIES | DIGITAL INFORMATION TECH | INFORMATN & COMM | Japan | $40,512.27 | ($5,730.07) | 7,800.00 |
| EQUITIES | DIGITAL REALTY TRUST INC | DATA CENTER REITS | United States | $585,789.96 | ($40,523.17) | 3,262.00 |
| EQUITIES | DIGITAL REALTY TRUST INC | DATA CENTER REITS | United States | $13,903,622.34 | $7,463,619.50 | 77,423.00 |
| EQUITIES | DIGITAL REALTY TRUST INC | DATA CENTER REITS | United States | $19,201,232.34 | $9,099,291.01 | 106,923.00 |
| EQUITIES | DIGITAL REALTY TRUST INC | DATA CENTER REITS | United States | $14,505,933.66 | $5,312,471.49 | 80,777.00 |
| EQUITIES | DIGITAL REALTY TRUST INC | DATA CENTER REITS | United States | $4,106,635.44 | $1,296,189.64 | 22,868.00 |
| EQUITIES | DIGITAL TELECOMMUNICATIC | THAILAND | Thailand | $38,976.54 | $2,635.17 | 128,200.00 |
| EQUITIES | DIGITAL TURBINE INC | APPLICATION SOFTW | United States | $413,535.30 | ($145,360.73) | 32,057.00 |
| EQUITIES | DIGITAL TURBINE INC | APPLICATION SOFTW | United States | $3,597,435.90 | $1,599,579.56 | 278,871.00 |
| EQUITIES | DIGITAL TURBINE INC | APPLICATION SOFTW | United States | $3,309,778.80 | $2,334,782.11 | 256,572.00 |
| EQUITIES | DIGITALBRIDGE GROUP INC | ASSET MGMT & CUST | United States | $729,624.32 | ($1,882,999.51) | 46,208.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $164,410.41 | $18,568.54 | 1,047.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $1,223,263.70 | $65,747.60 | 7,790.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $2,839,573.49 | $1,644,136.95 | 18,083.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $4,014,471.95 | $448,926.51 | 25,565.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $2,863,599.08 | $320,227.81 | 18,236.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $678,369.60 | $47,161.44 | 4,320.00 |
| EQUITIES | DIGITALOCEAN HOLDINGS IN( | INTERNET SVCS & INF | United States | $509,719.38 | ($486.90) | 3,246.00 |
| EQUITIES | DILLARD'S INC | BROADLINE RETAIL | United States | $350,541.36 | ($68,226.22) | 663.00 |
| EQUITIES | DILLARD'S INC | BROADLINE RETAIL | United States | $15,861.60 | ($4,056.45) | 30.00 |
| EQUITIES | DILLARD'S INC | BROADLINE RETAIL | United States | $21,148.80 | ($1,057.60) | 40.00 |
| EQUITIES | DILLARD'S INC | BROADLINE RETAIL | United States | $346,840.32 | $85,127.73 | 656.00 |
| EQUITIES | DIME COMMERCIAL BANCSHA | REGIONAL BANKS | United States | $3,365,860.65 | $647,942.96 | 82,801.00 |
| EQUITIES | DIME COMMERCIAL BANCSHA | REGIONAL BANKS | United States | $405,930.90 | $175,195.45 | 9,986.00 |
| EQUITIES | DIME COMMERCIAL BANCSHA | REGIONAL BANKS | United States | $59,836.80 | $5,832.36 | 1,472.00 |
| EQUITIES | DIME COMMERCIAL BANCSHA | REGIONAL BANKS | United States | $449,019.90 | $85,489.43 | 11,046.00 |
| EQUITIES | DIMERCO EXPRESS CORP | TAIWAN | Taiwan | $332,341.86 | ($125,254.70) | 130,190.00 |
| EQUITIES | DINGDONG CAYMAN LTD | CHINA | Cayman Islands | $486,240.34 | ($350,837.92) | 251,938.00 |
| EQUITIES | DINO POLSKA SA | POLAND | Poland | $4,858,036.90 | ($3,571,828.08) | 642,980.00 |
| EQUITIES | DIODES INC | SEMICONDUCTORS | United States | $1,400,065.92 | $1,145,609.79 | 12,793.00 |
| EQUITIES | DIODES INC | SEMICONDUCTORS | United States | $2,234,108.16 | $447,306.33 | 20,414.00 |
| EQUITIES | DIODES INC | SEMICONDUCTORS | United States | $3,606,704.64 | $863,433.93 | 32,956.00 |
| EQUITIES | DIODES INC | SEMICONDUCTORS | United States | $2,808,230.40 | $268,191.21 | 25,660.00 |
| EQUITIES | DIODES INC | SEMICONDUCTORS | United States | $513,492.48 | $31,082.15 | 4,692.00 |
| EQUITIES | DIOS FASTIGHETER AB | SWEDEN | Sweden | $817,127.62 | ($61,687.38) | 123,278.00 |
| EQUITIES | DIOS FASTIGHETER AB | SWEDEN | Sweden | $376,271.01 | $0.00 | 56,767.35 |
| EQUITIES | DIOS FASTIGHETER AB | SWEDEN | Sweden | $70,492.32 | $803.42 | 10,635.00 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $1,100,959.45 | $169,700.88 | 11,634.00 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $4,969,458.79 | $1,486,990.51 | 52,513.00 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $3,424,481.66 | $47,407.57 | 36,187.00 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $32,838,003.51 | $11,519,588.65 | 347,004.00 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $3,512,329.60 | $0.00 | 37,115.31 |
| EQUITIES | DIPLOMA PLC | UNITED KINGDOM CO | United Kingdom | $3,899,444.31 | $2,627,638.01 | 41,206.00 |
| EQUITIES | DIRECIONAL ENGENHARIA SA | BRAZIL | Brazil | $241,773.59 | ($76,370.13) | 89,900.00 |
| EQUITIES | DISC MEDICINE INC | BIOTECHNOLOGY | United States | $948,698.94 | $194,455.71 | 12,971.00 |
| EQUITIES | DISC MEDICINE INC | BIOTECHNOLOGY | United States | $177,730.20 | ($34,885.81) | 2,430.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $3,178,902.43 | $2,089,272.49 | 6,358.00 |
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $2,825,913.26 | $1,505,690.18 | 5,652.00 |
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $2,958,465.80 | $0.00 | 5,917.11 |
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $17,857.60 | $0.00 | 35.72 |
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $8,199,748.33 | $867,848.85 | 16,400.00 |
| EQUITIES | DISCO CORP | ELECTRIC APPLIANCE | Japan | $20,549,369.28 | $11,127,514.94 | 41,100.00 |
| EQUITIES | DISCOVERIE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $359,309.65 | $0.00 | 41,902.98 |
| EQUITIES | DISCOVERY LTD | SOUTH AFRICA | South Africa | $859,690.61 | $117,367.06 | 53,326.00 |
| EQUITIES | DISCOVERY SILVER CORP | CDN SILVER | Canada | $866,769.64 | $0.00 | 145,015.08 |
| EQUITIES | DISTRIBUIDORA INTERNACIOI | SPAIN | Spain | $220,296.71 | $0.00 | 4,665.49 |
| EQUITIES | DISTRIBUTION SOLUTIONS GI | TRADING COS & DIST | United States | $71,821.10 | $19,220.25 | 2,626.00 |
| EQUITIES | DIVERSIFIED ENERGY CO | OIL & GAS EXPL & PR | United States | $297,837.54 | $17,120.46 | 21,489.00 |
| EQUITIES | DIVERSIFIED HEALTHCARE TI | HEALTH CARE REITS | United States | $1,383,347.10 | ($1,442,280.46) | 148,747.00 |
| EQUITIES | DIVERSIFIED HEALTHCARE TI | HEALTH CARE REITS | United States | $2,154,624.00 | $466,563.56 | 231,680.00 |
| EQUITIES | DKSH HOLDING AG | SWITZERLAND | Switzerland | $393,701.97 | $0.00 | 5,105.78 |
| EQUITIES | DL E&C CO LTD | SOUTH KOREA | South Korea | $455,108.91 | ($117,796.34) | 11,000.00 |
| EQUITIES | DL E&C CO LTD | SOUTH KOREA | South Korea | $1,025,236.25 | ($474,088.20) | 24,780.00 |
| EQUITIES | DL E&C CO LTD | SOUTH KOREA | South Korea | $623,995.69 | ($62,095.78) | 15,082.00 |
| EQUITIES | DL HOLDINGS CO LTD | SOUTH KOREA | South Korea | $865,391.11 | ($306,634.79) | 31,000.00 |
| EQUITIES | DMC GLOBAL INC | OIL & GAS EQUIP/SVC | United States | $1,505,812.56 | ($1,529,982.43) | 259,176.00 |
| EQUITIES | DMCI HOLDINGS INC | PHILIPPINES | Philippines | $434,211.49 | ($208,383.94) | 3,553,008.00 |
| EQUITIES | DMG MORI AG | GERMANY | Germany | $14,286.58 | $0.00 | 0.00 |
| EQUITIES | DMG MORI AG | GERMANY | Germany | $1,756.72 | $0.00 | 0.00 |
| EQUITIES | DMG MORI CO LTD | MACHINERY | Japan | $2,600,682.67 | $1,656,913.18 | 119,794.00 |
| EQUITIES | DMG MORI CO LTD | MACHINERY | Japan | $118,950.81 | $0.00 | 5,558.50 |
| EQUITIES | DMG MORI CO LTD | MACHINERY | Japan | $691,545.06 | $0.00 | 31,970.65 |
| EQUITIES | DMG MORI CO LTD | MACHINERY | Japan | $275,712.22 | ($7,859.50) | 12,700.00 |
| EQUITIES | DMX TECHNOLOGIES GROUP | SINGAPORE | Singapore | $0.00 | ($34,670.65) | 187,000.00 |
| EQUITIES | DNB ASA | NORWAY | Norway | $3,979.25 | $0.00 | 0.00 |
| EQUITIES | DNB ASA | NORWAY | Norway | $2,780.99 | $0.00 | 0.00 |
| EQUITIES | DNB ASA | NORWAY | Norway | $2,790.92 | $0.00 | 0.00 |
| EQUITIES | DNB ASA | NORWAY | Norway | $5,086.60 | $0.00 | 0.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $10,867.57 | $0.00 | 0.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $1,522,180.98 | $596,150.41 | 49,839.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $28,008.58 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $12,749.39 | $0.00 | 0.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $34,098,082.82 | $9,491,780.49 | 1,122,071.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $1,663,562.88 | $192,263.54 | 55,294.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $2,185.08 | $0.00 | 0.00 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $4,981,677.40 | $0.00 | 167,275.91 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $10,111.12 | $0.00 | 339.51 |
| EQUITIES | DNB BANK ASA | NORWAY | Norway | $86,064.37 | $0.00 | 0.00 |
| EQUITIES | DNF CO LTD | SOUTH KOREA | South Korea | $33,929.25 | ($17,529.30) | 3,429.00 |
| EQUITIES | DNO ASA | NORWAY | Norway | $1,473.75 | $0.00 | 0.00 |
| EQUITIES | DNO ASA | NORWAY | Norway | $5,569.09 | $0.00 | 0.00 |
| EQUITIES | DNO ASA | NORWAY | Norway | $363,313.76 | $0.00 | 220,016.81 |
| EQUITIES | DNO ASA | NORWAY | Norway | $1,376.76 | $0.00 | 0.00 |
| EQUITIES | DNOW INC | TRADING COS & DIST | United States | $1,281,708.37 | $60,210.33 | 98,821.00 |
| EQUITIES | DNOW INC | TRADING COS & DIST | United States | $936,784.19 | ($544,026.80) | 72,227.00 |
| EQUITIES | DO & CO AG | AUSTRIA | Austria | $584,748.43 | $0.00 | 2,356.94 |
| EQUITIES | DOCUSIGN INC | APPLICATION SOFTW | United States | $1,143,859.42 | ($555,922.76) | 25,751.00 |
| EQUITIES | DOCUSIGN INC | APPLICATION SOFTW | United States | $2,144,375.50 | ($1,818,851.07) | 48,275.00 |
| EQUITIES | DOCUSIGN INC | APPLICATION SOFTW | United States | $3,100,649.26 | ($2,201,325.57) | 69,803.00 |
| EQUITIES | DOCUSIGN INC | APPLICATION SOFTW | United States | $104,387.00 | $2,232.50 | 2,350.00 |
| EQUITIES | DOCUSIGN INC | APPLICATION SOFTW | United States | $2,052,070.74 | ($1,678,705.20) | 46,197.00 |
| EQUITIES | DOF GROUP ASA | NORWAY | Norway | $1,479,212.51 | ($238,316.17) | 128,274.00 |
| EQUITIES | DOF GROUP ASA | NORWAY | Norway | $1,701.57 | $0.00 | 0.00 |
| EQUITIES | DOGAN SIRKETLER GRUBU H | TURKEY | Turkey | $1,545,689.13 | $262,590.38 | 3,517,800.00 |
| EQUITIES | DOHA BANK QPSC | QATAR | Qatar | $206,009.02 | $78,595.53 | 242,039.00 |
| EQUITIES | DOLBY LABORATORIES INC | SYSTEMS SOFTWARE | United States | $1,658,583.52 | ($460,057.98) | 31,544.00 |
| EQUITIES | DOLBY LABORATORIES INC | SYSTEMS SOFTWARE | United States | $889,022.64 | $213,930.78 | 16,908.00 |
| EQUITIES | DOLBY LABORATORIES INC | SYSTEMS SOFTWARE | United States | $1,334,532.98 | $310,231.56 | 25,381.00 |
| EQUITIES | DOLBY LABORATORIES INC | SYSTEMS SOFTWARE | United States | $37,857.60 | $180.00 | 720.00 |
| EQUITIES | DOLBY LABORATORIES INC | SYSTEMS SOFTWARE | United States | $677,282.98 | ($83,270.96) | 12,881.00 |
| EQUITIES | DOLE PLC | IRELAND | Ireland | $281,898.10 | $8,176.94 | 20,420.00 |
| EQUITIES | DOLLAR GENERAL CORP | CNSMR STAPLE MER( | United States | $5,465,422.80 | $2,306,005.00 | 47,480.00 |
| EQUITIES | DOLLAR GENERAL CORP | CNSMR STAPLE MER( | United States | $8,532,068.31 | $3,280,809.07 | 74,121.00 |
| EQUITIES | DOLLAR GENERAL CORP | CNSMR STAPLE MER( | United States | $299,286.00 | $4,316.00 | 2,600.00 |
| EQUITIES | DOLLAR GENERAL CORP | CNSMR STAPLE MER( | United States | $6,274,185.66 | ($151,888.67) | 54,506.00 |
| EQUITIES | DOLLAR GENERAL CORP | CNSMR STAPLE MER( | United States | $1,706,505.75 | $456,822.28 | 14,825.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DOLLAR TREE INC | CNSMR STAPLE MER( | United States | $5,469,963.75 | $4,211,956.56 | 45,225.00 |
| EQUITIES | DOLLAR TREE INC | CNSMR STAPLE MER( | United States | $7,921,862.15 | $5,676,997.77 | 65,497.00 |
| EQUITIES | DOLLAR TREE INC | CNSMR STAPLE MER( | United States | $268,509.00 | $20,646.00 | 2,220.00 |
| EQUITIES | DOLLAR TREE INC | CNSMR STAPLE MER( | United States | $5,758,671.40 | $1,293,086.80 | 47,612.00 |
| EQUITIES | DOLLAR TREE INC | CNSMR STAPLE MER( | United States | $1,447,771.50 | $470,214.62 | 11,970.00 |
| EQUITIES | DOLLARAMA INC | CDN BROADLINE RET | Canada | $1,454,410.40 | ($60,935.44) | 10,998.00 |
| EQUITIES | DOLLARAMA INC | CDN BROADLINE RET | Canada | $2,040,512.14 | $1,582,342.88 | 15,430.00 |
| EQUITIES | DOLLARAMA INC | CDN BROADLINE RET | Canada | $2,412,115.45 | $338,196.72 | 18,240.00 |
| EQUITIES | DOLLARAMA INC | CDN BROADLINE RET | Canada | $15,028.45 | $0.00 | 113.64 |
| EQUITIES | DOMETIC GROUP AB | SWEDEN | Sweden | $153,600.86 | $0.00 | 59,701.83 |
| EQUITIES | DOMINION ENERGY INC | MULTI-UTILITIES | United States | $778,574.29 | ($12,712.12) | 11,401.00 |
| EQUITIES | DOMINION ENERGY INC | MULTI-UTILITIES | United States | $14,263,459.14 | $4,594,152.30 | 208,866.00 |
| EQUITIES | DOMINION ENERGY INC | MULTI-UTILITIES | United States | $19,956,454.99 | $4,112,942.10 | 292,231.00 |
| EQUITIES | DOMINION ENERGY INC | MULTI-UTILITIES | United States | $13,522,376.06 | ($990,090.38) | 198,014.00 |
| EQUITIES | DOMINION ENERGY INC | MULTI-UTILITIES | United States | $3,950,371.63 | ($8,097.98) | 57,847.00 |
| EQUITIES | DOMINO'S PIZZA ENTERPRISE | AUSTRALIA | Australia | $4,504.38 | $0.00 | 0.00 |
| EQUITIES | DOMINO'S PIZZA ENTERPRISE | AUSTRALIA | Australia | $248.04 | $0.00 | 0.00 |
| EQUITIES | DOMINO'S PIZZA GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,430,313.46 | ($2,463,180.76) | 1,427,127.00 |
| EQUITIES | DOMINO'S PIZZA GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,139,007.91 | ($1,509,694.89) | 889,900.00 |
| EQUITIES | DOMINO'S PIZZA INC | RESTAURANTS | United States | $1,792,818.24 | $797,148.93 | 6,056.00 |
| EQUITIES | DOMINO'S PIZZA INC | RESTAURANTS | United States | $3,518,435.40 | $1,764,848.24 | 11,885.00 |
| EQUITIES | DOMINO'S PIZZA INC | RESTAURANTS | United States | $109,534.80 | ($6,079.10) | 370.00 |
| EQUITIES | DOMINO'S PIZZA INC | RESTAURANTS | United States | $2,638,012.44 | $631,796.64 | 8,911.00 |
| EQUITIES | DOMINO'S PIZZA INC | RESTAURANTS | United States | $857,923.92 | ($62,622.69) | 2,898.00 |
| EQUITIES | DOMO INC | APPLICATION SOFTW | United States | $28,119.92 | ($288,984.19) | 8,984.00 |
| EQUITIES | DONALDSON CO INC | IND MACHNRY & SUPI | United States | $1,177,602.86 | ($30,230.44) | 13,118.00 |
| EQUITIES | DONALDSON CO INC | IND MACHNRY & SUPI | United States | $3,124,175.54 | $2,546,918.88 | 34,802.00 |
| EQUITIES | DONALDSON CO INC | IND MACHNRY & SUPI | United States | $5,030,261.95 | $3,971,318.83 | 56,035.00 |
| EQUITIES | DONALDSON CO INC | IND MACHNRY & SUPI | United States | $2,570,115.10 | $1,342,371.53 | 28,630.00 |
| EQUITIES | DONEGAL GROUP INC | PROPERTY & CASUAL | United States | $151,841.86 | $13,390.93 | 8,051.00 |
| EQUITIES | DONGBU CORP | SOUTH KOREA | South Korea | $50,784.66 | ($21,924.31) | 11,994.00 |
| EQUITIES | DONGKUK HOLDINGS CO LTD | SOUTH KOREA | South Korea | $94,277.97 | ($101,370.76) | 82,680.00 |
| EQUITIES | DONGKUK HOLDINGS CO LTD | SOUTH KOREA | South Korea | $41,905.13 | ($563,958.98) | 36,750.00 |
| EQUITIES | DONGKUK HOLDINGS CO LTD | SOUTH KOREA | South Korea | $35,034.96 | $3,113.66 | 30,725.00 |
| EQUITIES | DONGYANG E&P INC | SOUTH KOREA | South Korea | $97,024.49 | $11,176.03 | 7,516.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DONNELLEY FINANCIAL SOLU | FINANCIAL EXNG & D/ | United States | $296,964.05 | $19,659.08 | 7,079.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $331,969.47 | ($6,906.58) | 1,799.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $2,171,549.04 | ($372,995.03) | 11,768.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $15,920,325.75 | $3,103,828.20 | 86,275.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $21,830,637.12 | $6,455,296.88 | 118,304.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $797,169.60 | $47,822.40 | 4,320.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $16,036,764.18 | $6,265,826.98 | 86,906.00 |
| EQUITIES | DOORDASH INC | RESTAURANTS | United States | $4,380,742.20 | $1,030,275.63 | 23,740.00 |
| EQUITIES | DOOSAN BOBCAT INC | SOUTH KOREA | South Korea | $1,815,994.92 | ($9,894.88) | 45,600.00 |
| EQUITIES | DOOSAN BOBCAT INC | SOUTH KOREA | South Korea | $971,915.70 | $120,927.57 | 24,405.00 |
| EQUITIES | DOOSAN BOBCAT INC | SOUTH KOREA | South Korea | $819,706.66 | ($76,724.20) | 20,583.00 |
| EQUITIES | DOOSAN BOBCAT INC | SOUTH KOREA | South Korea | $1,210,862.41 | ($224,769.88) | 30,405.00 |
| EQUITIES | DOOSAN CO LTD | SOUTH KOREA | South Korea | $959,788.61 | $802,724.23 | 1,000.00 |
| EQUITIES | DOOSAN CO LTD | SOUTH KOREA | South Korea | $910,839.39 | $611,026.17 | 949.00 |
| EQUITIES | DOOSAN CO LTD | SOUTH KOREA | South Korea | $7,897,140.69 | ($2,521,030.24) | 8,228.00 |
| EQUITIES | DOOSAN CO LTD | SOUTH KOREA | South Korea | $2,939,832.52 | $624,405.24 | 3,063.00 |
| EQUITIES | DOOSAN ENERBILITY CO LTD | SOUTH KOREA | South Korea | $373,464.79 | $7,244.72 | 6,666.00 |
| EQUITIES | DOOSAN ENERBILITY CO LTD | SOUTH KOREA | South Korea | $10,969,141.46 | ($1,019,275.06) | 195,789.00 |
| EQUITIES | DORAL GROUP RENEWABLE I | ISRAEL | Israel | $487,136.31 | $0.00 | 18,844.44 |
| EQUITIES | DORIAN LPG LTD | OIL & GAS STORAGE | Marshall Islands | $315,489.38 | $228,315.98 | 9,071.00 |
| EQUITIES | DORMAKABA HOLDING AG | SWITZERLAND | Switzerland | $179,252.46 | $1,992.17 | 2,770.00 |
| EQUITIES | DORMAKABA HOLDING AG | SWITZERLAND | Switzerland | $673,851.77 | $0.00 | 10,413.07 |
| EQUITIES | DORMAKABA HOLDING AG | SWITZERLAND | Switzerland | $1,277.38 | $0.00 | 0.00 |
| EQUITIES | DORMAN PRODUCTS INC | AUTOMOTIVE PARTS | United States | $884,468.90 | $706,924.96 | 6,482.00 |
| EQUITIES | DOSHISHA CO LTD | RETAIL TRADE | Japan | $351,232.14 | $86,432.16 | 20,100.00 |
| EQUITIES | DOSHISHA CO LTD | RETAIL TRADE | Japan | $422,271.86 | $0.00 | 24,037.49 |
| EQUITIES | DOSHISHA CO LTD | RETAIL TRADE | Japan | $97,855.72 | $50,800.31 | 5,600.00 |
| EQUITIES | DOTTIKON ES HOLDING AG | SWITZERLAND | Switzerland | $247,008.43 | $0.00 | 721.92 |
| EQUITIES | DOUBLEUGAMES CO LTD | SOUTH KOREA | South Korea | $744,187.95 | $201,338.76 | 18,100.00 |
| EQUITIES | DOUBLEUGAMES CO LTD | SOUTH KOREA | South Korea | $136,132.94 | $23,460.85 | 3,311.00 |
| EQUITIES | DOUBLEVERIFY HOLDINGS IN | ADVERTISING | United States | $1,758,215.48 | ($160,085.25) | 162,197.00 |
| EQUITIES | DOUBLEVERIFY HOLDINGS IN | ADVERTISING | United States | $390,565.20 | ($760,179.43) | 36,030.00 |
| EQUITIES | DOUBLEVERIFY HOLDINGS IN | ADVERTISING | United States | $19,186.80 | $902.70 | 1,770.00 |
| EQUITIES | DOUGLAS DYNAMICS INC | CONST MACH&HVY TI | United States | $353,912.00 | $23,878.40 | 6,560.00 |
| EQUITIES | DOUGLAS DYNAMICS INC | CONST MACH&HVY TI | United States | $347,222.20 | $260,280.24 | 6,436.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DOUGLAS DYNAMICS INC | CONST MACH&HVY TI | United States | $892,764.60 | $38,275.90 | 16,548.00 |
| EQUITIES | DOUGLAS DYNAMICS INC | CONST MACH&HVY TI | United States | $751,091.90 | $110,455.76 | 13,922.00 |
| EQUITIES | DOUGLAS DYNAMICS INC | CONST MACH&HVY TI | United States | $2,600,497.90 | $1,373,432.01 | 48,202.00 |
| EQUITIES | DOUGLAS EMMETT INC | OFFICE REITS | United States | $809,205.10 | ($363,575.93) | 67,490.00 |
| EQUITIES | DOUTOR NICHIRES HOLDINGS | FOODS | Japan | $395,983.50 | $0.00 | 23,525.01 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $2,781,296.28 | $35,559.79 | 12,401.00 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $5,436,547.20 | $4,651,934.30 | 24,240.00 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $9,885,141.00 | $8,284,088.79 | 44,075.00 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $6,814,299.24 | $4,050,573.01 | 30,383.00 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $10,681,335.00 | $2,662,466.14 | 47,625.00 |
| EQUITIES | DOVER CORP | IND MACHNRY & SUPI | United States | $2,088,943.92 | $1,358,724.15 | 9,314.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $1,166,876.64 | ($446,960.99) | 42,649.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $5,273,256.96 | ($1,518,271.15) | 192,736.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $7,164,763.20 | ($2,960,214.14) | 261,870.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $228,729.60 | ($36,533.20) | 8,360.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $4,332,264.48 | ($4,227,233.26) | 158,343.00 |
| EQUITIES | DOW INC | COMMODITY CHEMIC | United States | $1,091,417.76 | ($785,799.93) | 39,891.00 |
| EQUITIES | DOWA HOLDINGS CO LTD | NONFERROUS METAL | Japan | $847,804.40 | ($127,678.97) | 15,900.00 |
| EQUITIES | DOWA HOLDINGS CO LTD | NONFERROUS METAL | Japan | $1,796,918.76 | ($301,822.15) | 33,700.00 |
| EQUITIES | DOWA HOLDINGS CO LTD | NONFERROUS METAL | Japan | $1,171,721.87 | $0.00 | 21,974.87 |
| EQUITIES | DOWA HOLDINGS CO LTD | NONFERROUS METAL | Japan | $165,295.20 | ($26,264.15) | 3,100.00 |
| EQUITIES | DOWNER EDI LTD | AUSTRALIA | Australia | $1,069,948.04 | $0.00 | 191,850.11 |
| EQUITIES | DOXIMITY INC | HEALTH CARE TECHN | United States | $708,001.38 | $19,089.00 | 34,137.00 |
| EQUITIES | DOXIMITY INC | HEALTH CARE TECHN | United States | $714,700.40 | ($647,005.51) | 34,460.00 |
| EQUITIES | DOXIMITY INC | HEALTH CARE TECHN | United States | $887,132.76 | ($985,641.83) | 42,774.00 |
| EQUITIES | DOXIMITY INC | HEALTH CARE TECHN | United States | $33,806.20 | $456.40 | 1,630.00 |
| EQUITIES | DOXIMITY INC | HEALTH CARE TECHN | United States | $622,137.78 | ($839,423.89) | 29,997.00 |
| EQUITIES | DPM METALS INC | CDN GOLD | Canada | $13,278,113.44 | $6,950,805.21 | 408,492.00 |
| EQUITIES | DPM METALS INC | CDN GOLD | Canada | $1,623,323.14 | $0.00 | 50,001.94 |
| EQUITIES | DPM METALS INC | CDN GOLD | Canada | $5,691,497.69 | $4,490,121.85 | 175,095.00 |
| EQUITIES | DR HORTON INC | HOMEBUILDING | United States | $10,019,400.32 | $8,894,759.35 | 61,514.00 |
| EQUITIES | DR HORTON INC | HOMEBUILDING | United States | $13,987,320.00 | $11,463,829.14 | 85,875.00 |
| EQUITIES | DR HORTON INC | HOMEBUILDING | United States | $10,234,564.80 | $7,530,737.09 | 62,835.00 |
| EQUITIES | DR HORTON INC | HOMEBUILDING | United States | $2,820,267.20 | $2,164,377.86 | 17,315.00 |
| EQUITIES | DR ING HC F PORSCHE AG | GERMANY | Germany | $142,475.19 | ($149,690.88) | 2,850.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DR ING HC F PORSCHE AG | GERMANY | Germany | $361,604.67 | ($46,320.41) | 7,208.00 |
| EQUITIES | DR ING HC F PORSCHE AG | GERMANY | Germany | $2,154.67 | $0.00 | 43.31 |
| EQUITIES | DR LAL PATHLABS LTD | INDIA | India | $1,655,174.62 | $277,136.91 | 95,000.00 |
| EQUITIES | DR LAL PATHLABS LTD | INDIA | India | $452,085.04 | $18,309.54 | 25,973.00 |
| EQUITIES | DR MARTENS PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | DR REDDY'S LABORATORIES | INDIA | India | $2,969,261.82 | $473,401.96 | 204,918.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $33,434.22 | $6,581.58 | 403.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $511,938.74 | $55,312.11 | 5,274.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $4,926.36 | $0.00 | 0.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $867,546.65 | $194,112.45 | 8,993.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $341,059.88 | $0.00 | 3,596.90 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $260.66 | $0.00 | 0.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $1,470.96 | $0.00 | 0.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $3,700.97 | $0.00 | 0.00 |
| EQUITIES | DRAEGERWERK AG & CO KGA | GERMANY | Germany | $3,499.70 | $0.00 | 0.00 |
| EQUITIES | DRAFTKINGS INC | CASINOS & GAMING | United States | $109,022.16 | ($4,820.11) | 4,316.00 |
| EQUITIES | DRAFTKINGS INC | CASINOS & GAMING | United States | $3,023,243.10 | ($1,478,174.13) | 119,685.00 |
| EQUITIES | DRAFTKINGS INC | CASINOS & GAMING | United States | $4,088,735.16 | ($4,050,871.99) | 161,866.00 |
| EQUITIES | DRAFTKINGS INC | CASINOS & GAMING | United States | $143,476.80 | ($6,418.40) | 5,680.00 |
| EQUITIES | DRAFTKINGS INC | CASINOS & GAMING | United States | $2,643,332.70 | ($1,439,632.17) | 104,645.00 |
| EQUITIES | DRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,350,749.16 | ($10,201.86) | 134,085.00 |
| EQUITIES | DRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,385,833.57 | $639,900.46 | 336,102.00 |
| EQUITIES | DRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,202,328.73 | $1,720,946.96 | 317,886.00 |
| EQUITIES | DRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $980,026.28 | $0.00 | 91,816.86 |
| EQUITIES | DRB-HICOM BHD | MALAYSIA | Malaysia | $56,546.41 | $2,887.13 | 221,700.00 |
| EQUITIES | DRDGOLD LTD | SOUTH AFRICA | South Africa | $1,044,679.80 | ($294,368.33) | 49,046.00 |
| EQUITIES | DREAM FINDERS HOMES INC | HOMEBUILDING | United States | $119,957.00 | ($38,795.99) | 6,950.00 |
| EQUITIES | DREAM INDUSTRIAL REIT | CDN INDUSTRIAL REI | Canada | $197,915.19 | $543.00 | 20,000.00 |
| EQUITIES | DREAM UNLIMITED CORP | CDN REAL ESTATE DI | Canada | $95,809.69 | ($81,919.46) | 6,900.00 |
| EQUITIES | DRIVEN BRANDS HOLDINGS II | SPECIALIZED CONSUI | United States | $249,400.54 | ($230,379.93) | 17,891.00 |
| EQUITIES | DRONESHIELD LTD | AUSTRALIA | Australia | $346,659.96 | $0.00 | 206,763.66 |
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $4,013,559.29 | $40,632.50 | 146,107.00 |
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $85,211.94 | ($11,614.40) | 3,102.00 |
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $1,261,834.45 | $158,151.28 | 45,935.00 |
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $1,862,438.53 | $439,577.01 | 67,799.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $56,313.50 | $3,075.00 | 2,050.00 |
| EQUITIES | DROPBOX INC | APPLICATION SOFTW | United States | $1,338,118.64 | $296,152.22 | 48,712.00 |
| EQUITIES | DSM-FIRMENICH AG | SWITZERLAND | Switzerland | $1,307,068.58 | ($143,742.21) | 13,774.00 |
| EQUITIES | DSM-FIRMENICH AG | SWITZERLAND | Switzerland | $1,015,554.52 | ($164,880.84) | 10,702.00 |
| EQUITIES | DSM-FIRMENICH AG | SWITZERLAND | Switzerland | $6,417.39 | $0.00 | 67.49 |
| EQUITIES | DSV A/S | DENMARK | Denmark | $3,129,453.09 | $1,168,334.08 | 13,179.00 |
| EQUITIES | DSV A/S | DENMARK | Denmark | $2,982,277.30 | $79,831.20 | 12,570.00 |
| EQUITIES | DSV A/S | DENMARK | Denmark | $40,848,858.31 | $2,810,344.26 | 172,230.00 |
| EQUITIES | DSV A/S | DENMARK | Denmark | $18,629.40 | $0.00 | 78.63 |
| EQUITIES | DSV A/S | DENMARK | Denmark | $32,722,971.80 | $1,027,946.45 | 137,934.00 |
| EQUITIES | DSW INC | APPAREL RETAIL | United States | $0.00 | $0.00 | 498.00 |
| EQUITIES | DSW INC | APPAREL RETAIL | United States | $0.00 | ($333,247.01) | 11,516.00 |
| EQUITIES | DT MIDSTREAM INC | OIL & GAS STORAGE | United States | $3,034,919.58 | $2,550,951.95 | 20,559.00 |
| EQUITIES | DT MIDSTREAM INC | OIL & GAS STORAGE | United States | $5,829,070.94 | $4,707,618.70 | 39,487.00 |
| EQUITIES | DT MIDSTREAM INC | OIL & GAS STORAGE | United States | $3,229,948.26 | $2,431,235.98 | 21,873.00 |
| EQUITIES | DTE ENERGY CO | MULTI-UTILITIES | United States | $4,722,276.00 | $1,676,898.18 | 30,757.00 |
| EQUITIES | DTE ENERGY CO | MULTI-UTILITIES | United States | $7,911,505.02 | $4,117,736.72 | 51,529.00 |
| EQUITIES | DTE ENERGY CO | MULTI-UTILITIES | United States | $8,487,812.49 | $3,032,309.14 | 55,264.00 |
| EQUITIES | DTE ENERGY CO | MULTI-UTILITIES | United States | $16,075,114.50 | $1,944,163.83 | 104,700.00 |
| EQUITIES | DTE ENERGY CO | MULTI-UTILITIES | United States | $3,055,039.43 | $726,839.88 | 19,898.00 |
| EQUITIES | DTS CORP | OTHER PRODUCTS | Japan | $5,530,841.81 | $2,077,604.44 | 898,900.00 |
| EQUITIES | DTS CORP | OTHER PRODUCTS | Japan | $431,496.45 | $0.00 | 69,732.52 |
| EQUITIES | DTS CORP | OTHER PRODUCTS | Japan | $796,800.55 | $866,440.31 | 129,500.00 |
| EQUITIES | DTS CORP | OTHER PRODUCTS | Japan | $3,536,686.92 | $2,482,724.01 | 574,800.00 |
| EQUITIES | DUBAI ELECTRICITY & WATEF | UNITED ARAB EMIRAT | United Arab Emirates | $265,355.55 | ($21,867.17) | 350,570.00 |
| EQUITIES | DUBAI ISLAMIC BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $2,737,358.51 | $313,425.18 | 1,349,481.00 |
| EQUITIES | DUBAI ISLAMIC BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,442,138.66 | $129,587.91 | 710,955.00 |
| EQUITIES | DUBAI RESIDENTIAL REIT | UNITED ARAB EMIRAT | United Arab Emirates | $92,002.59 | ($624.51) | 270,322.00 |
| EQUITIES | DUCOMMUN INC | AEROSPACE & DEFEN | United States | $2,332,534.74 | $523,430.52 | 12,594.00 |
| EQUITIES | DUCOMMUN INC | AEROSPACE & DEFEN | United States | $9,760,752.21 | $6,692,676.97 | 52,701.00 |
| EQUITIES | DUCOMMUN INC | AEROSPACE & DEFEN | United States | $678,609.44 | $579,393.99 | 3,664.00 |
| EQUITIES | DUCOMMUN INC | AEROSPACE & DEFEN | United States | $2,894,091.46 | $1,841,199.37 | 15,626.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $1,262.66 | $0.00 | 0.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $2,534,433.69 | ($574,933.27) | 122,876.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $549,594.82 | $0.00 | 27,099.69 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DUERR AG | GERMANY | Germany | $1,748.96 | $0.00 | 0.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $161,786.64 | $0.00 | 0.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $19,970.33 | $0.00 | 0.00 |
| EQUITIES | DUERR AG | GERMANY | Germany | $19,828.29 | $0.00 | 0.00 |
| EQUITIES | DUKE ENERGY CORP | ELECTRIC UTILITIES | United States | $21,096,962.02 | $11,168,499.23 | 166,669.00 |
| EQUITIES | DUKE ENERGY CORP | ELECTRIC UTILITIES | United States | $31,620,190.32 | $15,192,095.62 | 249,804.00 |
| EQUITIES | DUKE ENERGY CORP | ELECTRIC UTILITIES | United States | $23,313,757.56 | $7,249,075.44 | 184,182.00 |
| EQUITIES | DUKE ENERGY CORP | ELECTRIC UTILITIES | United States | $7,323,159.32 | $2,384,550.81 | 57,854.00 |
| EQUITIES | DUNDEE CORPORATION | CDN DIV METALS & M | Canada | $40,859.21 | $344.87 | 17,100.00 |
| EQUITIES | DUNELM GROUP PLC | UNITED KINGDOM CO | United Kingdom | $239,701.43 | $0.00 | 22,962.55 |
| EQUITIES | DUOLINGO INC | EDUCATION SERVICE | United States | $194,958.90 | $4,332.59 | 1,695.00 |
| EQUITIES | DUOLINGO INC | EDUCATION SERVICE | United States | $1,069,110.90 | ($493,972.35) | 9,295.00 |
| EQUITIES | DUOLINGO INC | EDUCATION SERVICE | United States | $1,490,889.24 | ($1,267,038.37) | 12,962.00 |
| EQUITIES | DUOLINGO INC | EDUCATION SERVICE | United States | $51,759.00 | ($4,743.00) | 450.00 |
| EQUITIES | DUOLINGO INC | EDUCATION SERVICE | United States | $1,106,722.44 | ($1,942,037.70) | 9,622.00 |
| EQUITIES | DUOS TECHNOLOGIES GROU | SYSTEMS SOFTWARE | United States | $770,268.00 | ($129,226.87) | 64,189.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $4,447,906.88 | $2,426,414.74 | 32,792.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $6,455,921.44 | $3,201,891.79 | 47,596.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $223,263.44 | ($12,328.49) | 1,646.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $5,122,715.88 | $1,738,657.49 | 37,767.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $3,874,556.60 | $836,086.23 | 28,565.00 |
| EQUITIES | DUPONT DE NEMOURS INC | SPECIALTY CHEMICA | United States | $1,249,244.40 | $497,154.35 | 9,210.00 |
| EQUITIES | DUSKIN CO LTD | RETAIL TRADE | Japan | $314,901.74 | $0.00 | 11,741.08 |
| EQUITIES | DUTCH BROS INC | RESTAURANTS | United States | $1,848,748.45 | $455,898.41 | 25,745.00 |
| EQUITIES | DUTCH BROS INC | RESTAURANTS | United States | $2,829,314.00 | $1,125,479.97 | 39,400.00 |
| EQUITIES | DUTCH BROS INC | RESTAURANTS | United States | $3,774,979.89 | $1,530,434.00 | 52,569.00 |
| EQUITIES | DUTCH BROS INC | RESTAURANTS | United States | $105,560.70 | $1,602.30 | 1,470.00 |
| EQUITIES | DUTCH BROS INC | RESTAURANTS | United States | $2,023,246.75 | $442,111.67 | 28,175.00 |
| EQUITIES | DWS GROUP GMBH & CO KGA | GERMANY | Germany | $3,214,103.77 | $473,007.99 | 42,178.00 |
| EQUITIES | DWS GROUP GMBH & CO KGA | GERMANY | Germany | $54,772.39 | $0.00 | 0.00 |
| EQUITIES | DWS GROUP GMBH & CO KGA | GERMANY | Germany | $23,612.26 | $0.00 | 0.00 |
| EQUITIES | DWS GROUP GMBH & CO KGA | GERMANY | Germany | $4,155,841.83 | $1,662,194.26 | 51,800.00 |
| EQUITIES | DXC TECHNOLOGY CO | IT CONSULTNG & OTH | United States | $79,632.30 | ($5,802.79) | 8,998.00 |
| EQUITIES | DXC TECHNOLOGY CO | IT CONSULTNG & OTH | United States | $577,878.45 | ($1,684,306.23) | 65,297.00 |
| EQUITIES | DXC TECHNOLOGY CO | IT CONSULTNG & OTH | United States | $18,673.50 | $527.50 | 2,110.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | DXP ENTERPRISES INC/TX | TRADING COS & DIST | United States | $449,860.84 | $2,186.12 | 2,666.00 |
| EQUITIES | DXP ENTERPRISES INC/TX | TRADING COS & DIST | United States | $684,578.18 | $595,908.28 | 4,057.00 |
| EQUITIES | DY POWER CORP | SOUTH KOREA | South Korea | $30,957.76 | ($7,799.76) | 4,237.00 |
| EQUITIES | DYCOM INDUSTRIES INC | CONSTRUCTION & EN | United States | $2,841,415.80 | $124,258.20 | 5,620.00 |
| EQUITIES | DYCOM INDUSTRIES INC | CONSTRUCTION & EN | United States | $3,222,630.66 | $2,490,299.56 | 6,374.00 |
| EQUITIES | DYCOM INDUSTRIES INC | CONSTRUCTION & EN | United States | $3,829,338.66 | $83,188.27 | 7,574.00 |
| EQUITIES | DYCOM INDUSTRIES INC | CONSTRUCTION & EN | United States | $3,351,050.52 | $72,797.98 | 6,628.00 |
| EQUITIES | DYCOM INDUSTRIES INC | CONSTRUCTION & EN | United States | $827,145.24 | $39,950.89 | 1,636.00 |
| EQUITIES | DYNACOR GROUP INC | CDN GOLD | Canada | $23,880.18 | $1,722.07 | 5,600.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $2,013,712.60 | $145,389.96 | 45,860.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $3,040,064.94 | $968,995.19 | 69,234.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $4,335,673.40 | ($126,338.84) | 98,740.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $152,806.80 | $8,665.20 | 3,480.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $2,850,461.56 | ($284,032.55) | 64,916.00 |
| EQUITIES | DYNATRACE INC | APPLICATION SOFTW | United States | $17,779,949.38 | ($617,006.29) | 404,918.00 |
| EQUITIES | DYNAVOX GROUP AB | SWEDEN | Sweden | $126,853.91 | $0.00 | 21,033.99 |
| EQUITIES | DYNE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $533,550.83 | $38,485.77 | 24,023.00 |
| EQUITIES | DYNE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,070,810.73 | $191,412.58 | 48,213.00 |
| EQUITIES | DYNE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $255,725.94 | $15,428.76 | 11,514.00 |
| EQUITIES | DYNEX CAPITAL INC | MORTGAGE REITS | United States | $204,830.72 | ($233,783.04) | 15,424.00 |
| EQUITIES | DYNO NOBEL LTD | AUSTRALIA | Australia | $1,341,414.96 | $0.00 | 493,929.95 |
| EQUITIES | DYNO NOBEL LTD | AUSTRALIA | Australia | $241,793.68 | $3,316.19 | 89,033.00 |
| EQUITIES | E INK HOLDINGS INC | TAIWAN | Taiwan | $23,573,352.40 | $7,742,875.35 | 3,501,000.00 |
| EQUITIES | E-MART INC | SOUTH KOREA | South Korea | $1,345,482.41 | ($219,927.83) | 25,298.00 |
| EQUITIES | E-MINI RUSS 2000 FUTURE (C | US EQUITY FUTURES | United States | $34,695.00 | $34,695.00 | 9.00 |
| EQUITIES | E-MINI RUSS 2000 FUTURE (C | US EQUITY FUTURES | United States | $15,420.00 | $15,420.00 | 4.00 |
| EQUITIES | E-MINI RUSS 2000 FUTURE (C | US EQUITY FUTURES | United States | $4,100,914.98 | $4,100,914.98 | 707.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $214,398.61 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $2,263,966.41 | $929,590.36 | 101,801.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $6,959.76 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $3,260,165.54 | $789,044.28 | 156,300.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $405,835.33 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $886,318.08 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $166,618.94 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $18,775.27 | $0.00 | 1,186.41 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | E.ON SE | GERMANY | Germany | $220,624.11 | $0.00 | 0.00 |
| EQUITIES | E.ON SE | GERMANY | Germany | $656,806.45 | $0.00 | 0.00 |
| EQUITIES | E.SUN FINANCIAL HOLDING C | TAIWAN | Taiwan | $1,620,998.68 | $256,595.19 | 1,498,965.00 |
| EQUITIES | EAGERS AUTOMOTIVE LTD | AUSTRALIA | Australia | $474,456.40 | $0.00 | 32,212.62 |
| EQUITIES | EAGLE BANCORP INC | REGIONAL BANKS | United States | $248,185.38 | $5,953.45 | 8,742.00 |
| EQUITIES | EAGLE BANCORP INC | REGIONAL BANKS | United States | $295,823.80 | $1,333.76 | 10,420.00 |
| EQUITIES | EAGLE MATERIALS INC | CONSTRUCTION MAT | United States | $1,629,233.25 | $1,270,643.86 | 7,233.00 |
| EQUITIES | EAGLE MATERIALS INC | CONSTRUCTION MAT | United States | $2,780,711.25 | $1,751,200.45 | 12,345.00 |
| EQUITIES | EAGLE MATERIALS INC | CONSTRUCTION MAT | United States | $83,250.00 | $155.40 | 370.00 |
| EQUITIES | EAGLE MATERIALS INC | CONSTRUCTION MAT | United States | $2,490,006.00 | $527,438.96 | 11,054.00 |
| EQUITIES | EARTH CORP | CHEMICALS | Japan | $473,881.23 | $0.00 | 16,421.65 |
| EQUITIES | EAST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $8,391,827.10 | ($639,794.30) | 400,200.00 |
| EQUITIES | EAST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $908,129.06 | $44,736.48 | 43,308.00 |
| EQUITIES | EAST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $1,297,986.25 | $213,485.30 | 61,900.00 |
| EQUITIES | EAST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $8,315.32 | $0.00 | 396.55 |
| EQUITIES | EAST PIPES INTEGRATED CO | SAUDI ARABIA | Saudi Arabia | $2,326,769.94 | $334,750.30 | 39,737.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $191,053.20 | $33,112.06 | 1,480.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $3,637,627.11 | $3,128,735.18 | 28,179.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $7,382,657.10 | $6,202,578.60 | 57,190.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $4,049,553.30 | $3,263,844.65 | 31,370.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $4,403,259.90 | $2,638,622.47 | 34,110.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $28,490,163.00 | $10,409,529.45 | 220,700.00 |
| EQUITIES | EAST WEST BANCORP INC | REGIONAL BANKS | United States | $232,103.82 | ($71.92) | 1,798.00 |
| EQUITIES | EASTERLY GOVERNMENT PR | OFFICE REITS | United States | $267,723.27 | ($136,215.48) | 10,739.00 |
| EQUITIES | EASTERN BANKSHARES INC | REGIONAL BANKS | United States | $984,342.40 | $368,263.90 | 44,260.00 |
| EQUITIES | EASTGROUP PROPERTIES IN | INDUSTRIAL REITS | United States | $904,890.72 | $319,112.12 | 4,434.00 |
| EQUITIES | EASTGROUP PROPERTIES IN | INDUSTRIAL REITS | United States | $3,889,152.56 | $748,285.10 | 19,057.00 |
| EQUITIES | EASTGROUP PROPERTIES IN | INDUSTRIAL REITS | United States | $3,888,948.48 | $634,626.15 | 19,056.00 |
| EQUITIES | EASTMAN CHEMICAL CO | SPECIALTY CHEMICA | United States | $1,553,620.56 | $406,923.62 | 22,908.00 |
| EQUITIES | EASTMAN CHEMICAL CO | SPECIALTY CHEMICA | United States | $2,509,882.56 | $950,998.84 | 37,008.00 |
| EQUITIES | EASTMAN CHEMICAL CO | SPECIALTY CHEMICA | United States | $2,011,513.86 | ($650,277.15) | 29,643.00 |
| EQUITIES | EASY HOLDINGS CO LTD | SOUTH KOREA | South Korea | $94,024.03 | $19,020.10 | 34,725.00 |
| EQUITIES | EASYJET PLC | UNITED KINGDOM CO | United Kingdom | $729,021.60 | $0.00 | 98,364.90 |
| EQUITIES | EATON CORP PLC | IRELAND | Ireland | $3,845,733.00 | $553,910.91 | 9,025.00 |
| EQUITIES | EATON CORP PLC | IRELAND | Ireland | $38,030,357.76 | $32,874,019.02 | 89,248.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EATON CORP PLC | IRELAND | Ireland | $54,447,909.12 | $46,429,724.81 | 127,776.00 |
| EQUITIES | EATON CORP PLC | IRELAND | Ireland | $39,786,398.28 | $29,274,416.50 | 93,369.00 |
| EQUITIES | EATON CORP PLC | IRELAND | Ireland | $10,766,774.04 | $7,119,976.36 | 25,267.00 |
| EQUITIES | EBARA CORP | ELECTRIC APPLIANCE | Japan | $1,076,396.73 | $339,447.68 | 27,816.00 |
| EQUITIES | EBARA CORP | ELECTRIC APPLIANCE | Japan | $3,649,130.42 | $1,278,208.58 | 94,300.00 |
| EQUITIES | EBARA CORP | ELECTRIC APPLIANCE | Japan | $1,164,780.76 | $444,573.71 | 30,100.00 |
| EQUITIES | EBARA CORP | ELECTRIC APPLIANCE | Japan | $7,242.55 | $0.00 | 188.15 |
| EQUITIES | EBASE CO LTD | INFORMATN & COMM | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $2,875,215.75 | $365,957.96 | 25,729.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $11,541,763.50 | $9,880,564.15 | 103,282.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $16,950,910.50 | $14,504,616.45 | 151,686.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $12,231,261.00 | $8,437,230.04 | 109,452.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $7,426,011.00 | $2,342,565.86 | 66,452.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $2,147,835.00 | $29,744.87 | 19,220.00 |
| EQUITIES | EBAY INC | BROADLINE RETAIL | United States | $3,447,822.75 | $2,689,248.04 | 30,853.00 |
| EQUITIES | EBOS GROUP LTD | AUSTRALIA | Australia | $521,074.99 | $0.00 | 43,975.91 |
| EQUITIES | ECHO MARKETING INC | SOUTH KOREA | South Korea | $372.77 | $0.00 | 0.00 |
| EQUITIES | ECHOSTAR CORP | CABLE & SATELLITE | United States | $3,232,572.00 | $1,628,082.27 | 31,848.00 |
| EQUITIES | ECHOSTAR CORP | CABLE & SATELLITE | United States | $4,270,105.00 | $121,502.37 | 42,070.00 |
| EQUITIES | ECHOSTAR CORP | CABLE & SATELLITE | United States | $3,066,315.00 | $87,249.50 | 30,210.00 |
| EQUITIES | ECHOSTAR CORP | CABLE & SATELLITE | United States | $11,138,305.50 | ($2,691,852.81) | 109,737.00 |
| EQUITIES | ECHOSTAR CORP | CABLE & SATELLITE | United States | $873,407.50 | $197,255.56 | 8,605.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $329.13 | $0.00 | 0.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $528,857.59 | $0.00 | 30,292.79 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $1,995.49 | $0.00 | 0.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $8,346.17 | $0.00 | 0.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $4,975.50 | $0.00 | 0.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $5,647.62 | $0.00 | 0.00 |
| EQUITIES | ECKERT & ZIEGLER SE | GERMANY | Germany | $2,010,452.24 | ($372,926.42) | 114,600.00 |
| EQUITIES | ECLERX SERVICES LTD | INDIA | India | $2,400,835.66 | ($187,505.93) | 171,530.00 |
| EQUITIES | ECLERX SERVICES LTD | INDIA | India | $112,854.53 | ($53,571.50) | 8,063.00 |
| EQUITIES | ECO WORLD DEVELOPMENT | MALAYSIA | Malaysia | $664,667.08 | $12,140.76 | 1,231,900.00 |
| EQUITIES | ECO WORLD DEVELOPMENT | MALAYSIA | Malaysia | $240,696.46 | $19,137.00 | 446,109.00 |
| EQUITIES | ECOLAB INC | SPECIALTY CHEMICA | United States | $4,803,667.65 | $258,828.22 | 17,194.00 |
| EQUITIES | ECOLAB INC | SPECIALTY CHEMICA | United States | $15,085,448.20 | $11,764,703.45 | 53,998.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ECOLAB INC | SPECIALTY CHEMICA | United States | $22,352,507.46 | $15,425,917.82 | 80,019.00 |
| EQUITIES | ECOLAB INC | SPECIALTY CHEMICA | United States | $15,979,563.48 | $7,769,004.58 | 57,197.00 |
| EQUITIES | ECOLAB INC | SPECIALTY CHEMICA | United States | $4,776,993.34 | $2,277,634.59 | 17,101.00 |
| EQUITIES | ECONOCOM GROUP SA/NV | BELGIUM | Belgium | $23,903.42 | ($15,235.89) | 11,833.00 |
| EQUITIES | ECOPRO BM CO LTD | SOUTH KOREA | South Korea | $588,653.14 | $177,152.66 | 6,400.00 |
| EQUITIES | ECORODOVIAS INFRAESTRUT | BRAZIL | Brazil | $1,059,648.95 | $27,240.81 | 736,200.00 |
| EQUITIES | ECOVYST INC | SPECIALTY CHEMICA | United States | $338,515.50 | $58,984.61 | 27,190.00 |
| EQUITIES | ECOVYST INC | SPECIALTY CHEMICA | United States | $1,039,487.85 | ($47,589.45) | 83,493.00 |
| EQUITIES | EDENRED SE | FRANCE | France | $18,742,688.55 | ($2,328,067.48) | 728,600.00 |
| EQUITIES | EDENRED SE | FRANCE | France | $1,405,097.97 | $0.00 | 54,621.43 |
| EQUITIES | EDGEWELL PERSONAL CARE | PERSONAL CARE PR | United States | $395,183.31 | ($392,099.97) | 14,631.00 |
| EQUITIES | EDGEWISE THERAPEUTICS IN | PHARMACEUTICALS | United States | $685,428.10 | $540,822.57 | 16,870.00 |
| EQUITIES | EDION CORP | RETAIL TRADE | Japan | $579,542.66 | $0.00 | 41,411.12 |
| EQUITIES | EDISON INTERNATIONAL | ELECTRIC UTILITIES | United States | $6,872,256.15 | $3,448,268.45 | 92,307.00 |
| EQUITIES | EDISON INTERNATIONAL | ELECTRIC UTILITIES | United States | $9,713,119.25 | $3,954,753.37 | 130,465.00 |
| EQUITIES | EDISON INTERNATIONAL | ELECTRIC UTILITIES | United States | $6,353,414.10 | $1,151,744.06 | 85,338.00 |
| EQUITIES | EDISON INTERNATIONAL | ELECTRIC UTILITIES | United States | $2,096,809.80 | $332,224.25 | 28,164.00 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $8,536,334.80 | $585,852.39 | 526,916.00 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $408,626.75 | ($30,956.87) | 25,223.00 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $397,545.57 | $146,003.07 | 24,539.00 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $19.38 | $0.00 | 133.59 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $2,210.42 | $0.00 | 136.44 |
| EQUITIES | EDP RENEWABLES SA | SPAIN | Spain | $0.00 | $0.00 | 0.00 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $4,411,683.27 | $625,988.27 | 837,851.00 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $783,871.01 | $192,893.08 | 144,182.00 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $267,885.53 | ($8,529.54) | 44,969.00 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $1,025,710.74 | $259,695.11 | 188,665.00 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $4,834,685.87 | $0.00 | 923,090.38 |
| EQUITIES | EDP SA | PORTUGAL | Portugal | $6,621.50 | $0.00 | 1,264.25 |
| EQUITIES | EDULAB INC | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $3,867,888.68 | $638,880.71 | 42,758.00 |
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $12,057,142.02 | $10,870,147.31 | 133,287.00 |
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $16,556,351.04 | $14,114,370.90 | 183,024.00 |
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $12,727,269.70 | $5,959,805.34 | 140,695.00 |
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $2,942,663.80 | $148,323.33 | 32,530.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EDWARDS LIFESCIENCES CO | OTHER | United States | $2,925,385.94 | $1,842,569.24 | 32,339.00 |
| EQUITIES | EFG INTERNATIONAL AG | SWITZERLAND | Switzerland | $663,648.08 | $0.00 | 33,004.35 |
| EQUITIES | EGAIN CORP | APPLICATION SOFTW | United States | $179,550.00 | ($8,265.00) | 28,500.00 |
| EQUITIES | EGAIN CORP | APPLICATION SOFTW | United States | $97,549.20 | ($24,631.95) | 15,484.00 |
| EQUITIES | EHIME BANK LTD/THE | BANKS | Japan | $244,566.70 | $178,886.55 | 18,600.00 |
| EQUITIES | EICHER MOTORS LTD | INDIA | India | $2,807,019.54 | $899,901.37 | 37,564.00 |
| EQUITIES | EICHER MOTORS LTD | INDIA | India | $6,420,111.90 | $1,495,660.20 | 85,915.00 |
| EQUITIES | EICHER MOTORS LTD | INDIA | India | $3,805,213.74 | $656,225.25 | 50,922.00 |
| EQUITIES | EID PARRY INDIA LTD | INDIA | India | $974,472.43 | ($185,699.82) | 129,200.00 |
| EQUITIES | EID PARRY INDIA LTD | INDIA | India | $488,571.21 | ($79,668.10) | 64,777.00 |
| EQUITIES | EIFFAGE SA | FRANCE | France | $915,562.99 | $313,450.56 | 6,203.00 |
| EQUITIES | EIFFAGE SA | FRANCE | France | $9,325,960.30 | $660,252.71 | 63,184.00 |
| EQUITIES | EIFFAGE SA | FRANCE | France | $678,664.94 | $130,453.35 | 4,598.00 |
| EQUITIES | EIFFAGE SA | FRANCE | France | $4,170.90 | $0.00 | 28.26 |
| EQUITIES | EIFFAGE SA | FRANCE | France | $8,194,310.87 | ($462,015.65) | 55,517.00 |
| EQUITIES | EIH LTD | INDIA | India | $151,929.65 | ($39,653.19) | 44,900.00 |
| EQUITIES | EIKON THERAPEUTICS INC | BIOTECHNOLOGY | United States | $447,249.60 | $602.15 | 34,272.00 |
| EQUITIES | EISAI CO LTD | PHARMACEUTICAL | Japan | $377,419.80 | ($344,787.42) | 14,892.00 |
| EQUITIES | EISAI CO LTD | PHARMACEUTICAL | Japan | $490,529.15 | ($5,739.22) | 19,355.00 |
| EQUITIES | EISAI CO LTD | PHARMACEUTICAL | Japan | $2,623.42 | $0.00 | 103.51 |
| EQUITIES | EISAI CO LTD | PHARMACEUTICAL | Japan | $12,101,662.16 | ($1,255,728.57) | 477,500.00 |
| EQUITIES | EIZO CORP | ELECTRIC APPLIANCE | Japan | $456,151.18 | $0.00 | 29,590.71 |
| EQUITIES | EL AL ISRAEL AIRLINES | ISRAEL | Israel | $209,554.22 | $0.00 | 42,129.07 |
| EQUITIES | EL POLLO LOCO HOLDINGS IN | RESTAURANTS | United States | $214,289.60 | $37,731.90 | 12,635.00 |
| EQUITIES | EL POLLO LOCO HOLDINGS IN | RESTAURANTS | United States | $540,820.48 | $23,239.86 | 31,888.00 |
| EQUITIES | EL POLLO LOCO HOLDINGS IN | RESTAURANTS | United States | $139,072.00 | $62,834.87 | 8,200.00 |
| EQUITIES | EL PUERTO DE LIVERPOOL SA | MEXICO | Mexico | $919,874.17 | $22,916.61 | 156,648.00 |
| EQUITIES | ELAN MICROELECTRONICS C | TAIWAN | Taiwan | $753,472.60 | $206,497.96 | 127,000.00 |
| EQUITIES | ELAN MICROELECTRONICS C | TAIWAN | Taiwan | $194,656.98 | $54,899.30 | 32,810.00 |
| EQUITIES | ELANCO ANIMAL HEALTH INC | PHARMACEUTICALS | United States | $3,189,529.83 | $1,448,212.36 | 129,603.00 |
| EQUITIES | ELANCO ANIMAL HEALTH INC | PHARMACEUTICALS | United States | $4,299,957.64 | $1,825,810.11 | 174,724.00 |
| EQUITIES | ELANCO ANIMAL HEALTH INC | PHARMACEUTICALS | United States | $2,700,307.64 | $606,624.33 | 109,724.00 |
| EQUITIES | ELANG MAHKOTA TEKNOLOG | INDONESIA | Indonesia | $608,873.61 | ($691,078.32) | 22,400,700.00 |
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $2,756,289.78 | ($212,248.61) | 48,339.00 |
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $1,120,614.06 | ($540,297.66) | 19,653.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $1,877,326.48 | ($784,111.87) | 32,924.00 |
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $62,151.80 | ($2,125.50) | 1,090.00 |
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $1,184,419.44 | ($490,173.49) | 20,772.00 |
| EQUITIES | ELASTIC NV | NETHERLANDS | Netherlands | $1,480,182.18 | ($716,762.99) | 25,959.00 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $1,188,407.74 | $14,624.48 | 1,565.00 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $1,521,769.39 | $843,072.53 | 2,004.00 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $1,388,880.35 | $518,554.26 | 1,829.00 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $1,811,642.80 | $0.00 | 2,388.36 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $8,735.85 | $0.00 | 11.52 |
| EQUITIES | ELBIT SYSTEMS LTD | ISRAEL | Israel | $131.37 | $0.00 | 0.00 |
| EQUITIES | ELDERS LTD | AUSTRALIA | Australia | $159,321.53 | $0.00 | 44,740.67 |
| EQUITIES | ELDORADO GOLD CORP | CDN GOLD | Canada | $19,553,216.07 | ($641,419.56) | 628,923.00 |
| EQUITIES | ELDORADO GOLD CORP | CDN GOLD | Canada | $1,521,767.70 | $0.00 | 48,912.72 |
| EQUITIES | ELECNOR SA | SPAIN | Spain | $503,771.64 | $0.00 | 11,085.01 |
| EQUITIES | ELECOM CO LTD | PRECISION INSTRUMI | Japan | $55,068.46 | $2,041.49 | 5,000.00 |
| EQUITIES | ELECOM CO LTD | PRECISION INSTRUMI | Japan | $324,903.88 | $53,216.15 | 29,500.00 |
| EQUITIES | ELECTRA LTD/ISRAEL | ISRAEL | Israel | $464,180.83 | $0.00 | 12,284.51 |
| EQUITIES | ELECTRA REAL ESTATE LTD | ISRAEL | Israel | $129,300.90 | $0.00 | 8,601.14 |
| EQUITIES | ELECTRIC POWER DEVELOPI | ELECTRIC POWER AN | Japan | $862,972.53 | ($45,693.14) | 38,300.00 |
| EQUITIES | ELECTRICAL INDUSTRIES CO | SAUDI ARABIA | Saudi Arabia | $2,110,808.05 | $396,084.08 | 549,600.00 |
| EQUITIES | ELECTRICAL INDUSTRIES CO | SAUDI ARABIA | Saudi Arabia | $1,915,700.41 | ($72,431.01) | 498,799.00 |
| EQUITIES | ELECTRICAL INDUSTRIES CO | SAUDI ARABIA | Saudi Arabia | $1,269,657.19 | ($43,566.03) | 330,586.00 |
| EQUITIES | ELECTRICAL INDUSTRIES CO | SAUDI ARABIA | Saudi Arabia | $1,649,879.16 | $1,206,362.93 | 429,586.00 |
| EQUITIES | ELECTRO OPTIC SYSTEMS HO | AUSTRALIA | Australia | $282,820.95 | $0.00 | 39,634.09 |
| EQUITIES | ELECTROLUX AB | SWEDEN | Sweden | $15,748,430.10 | $850,702.23 | 4,969,536.00 |
| EQUITIES | ELECTROLUX AB | SWEDEN | Sweden | $194,429.27 | $0.00 | 61,353.51 |
| EQUITIES | ELECTROLUX AB | SWEDEN | Sweden | $145,882.60 | $0.00 | 101,427.10 |
| EQUITIES | ELECTROLUX PROFESSIONAL | SWEDEN | Sweden | $232,951.38 | $0.00 | 53,236.30 |
| EQUITIES | ELECTROMED INC | HEALTH CARE EQUIPI | United States | $1,559,347.20 | $799,004.93 | 36,864.00 |
| EQUITIES | ELECTROMED INC | HEALTH CARE EQUIPI | United States | $296,311.50 | $31,627.57 | 7,005.00 |
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $1,810,913.28 | $297,108.48 | 8,832.00 |
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $11,181,036.24 | $8,961,815.40 | 54,531.00 |
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $16,457,535.60 | $11,641,572.25 | 80,265.00 |
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $11,982,127.52 | $6,878,357.17 | 58,438.00 |
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $2,124,214.40 | $29,616.13 | 10,360.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ELECTRONIC ARTS INC | INTERACTIVE HOME E | United States | $2,994,404.16 | $1,749,952.64 | 14,604.00 |
| EQUITIES | ELEKTA SER 'B' SEK5 | SWEDEN | Sweden | $623,505.72 | $0.00 | 107,206.41 |
| EQUITIES | ELEMENT FLEET MANAGEMEI | CDN DIVERSIFIED SU | Canada | $369,630.33 | $117,935.19 | 17,825.00 |
| EQUITIES | ELEMENT FLEET MANAGEMEI | CDN DIVERSIFIED SU | Canada | $499,918.54 | ($34,645.54) | 24,108.00 |
| EQUITIES | ELEMENT FLEET MANAGEMEI | CDN DIVERSIFIED SU | Canada | $3,387.19 | $0.00 | 164.18 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $434,477.25 | $208,241.27 | 9,099.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $2,929,558.00 | $1,745,666.20 | 61,352.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $3,097,160.50 | $1,866,748.61 | 64,862.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $3,922,758.00 | $2,308,604.63 | 82,152.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $1,810,202.50 | $1,084,873.75 | 37,910.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $126,537.50 | $4,717.00 | 2,650.00 |
| EQUITIES | ELEMENT SOLUTIONS INC | SPECIALTY CHEMICA | United States | $2,009,415.50 | $1,207,905.23 | 42,082.00 |
| EQUITIES | ELEMENTIS PLC | UNITED KINGDOM CO | United Kingdom | $2,689,371.46 | $417,095.32 | 1,317,473.00 |
| EQUITIES | ELEMENTIS PLC | UNITED KINGDOM CO | United Kingdom | $556,019.31 | $0.00 | 269,406.31 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $3,079,917.72 | $71,480.42 | 7,964.00 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $19,049,933.07 | $15,222,478.83 | 49,259.00 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $27,149,219.46 | $17,655,376.69 | 70,202.00 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $19,725,163.65 | $5,829,793.68 | 51,005.00 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $1,915,860.42 | $341,679.01 | 4,954.00 |
| EQUITIES | ELEVANCE HEALTH INC | MANAGED HEALTH C/ | United States | $5,652,832.41 | $1,530,499.48 | 14,617.00 |
| EQUITIES | ELEVRA LITHIUM LTD | AUSTRALIA | Australia | $263,950.61 | $0.00 | 39,686.45 |
| EQUITIES | ELF BEAUTY INC | PERSONAL CARE PR( | United States | $980,944.00 | $8,759.52 | 13,256.00 |
| EQUITIES | ELF BEAUTY INC | PERSONAL CARE PR( | United States | $1,429,384.00 | ($2,534,981.76) | 19,316.00 |
| EQUITIES | ELF BEAUTY INC | PERSONAL CARE PR( | United States | $51,060.00 | $6,762.00 | 690.00 |
| EQUITIES | ELF BEAUTY INC | PERSONAL CARE PR( | United States | $998,334.00 | ($1,068,985.47) | 13,491.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $16,080,758.01 | $5,157,112.21 | 13,407.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $10,331,890.02 | $4,166,059.19 | 8,614.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $219,175,442.19 | $199,591,856.23 | 182,733.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $311,189,714.64 | $282,432,950.33 | 259,448.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $226,674,278.55 | $189,623,076.51 | 188,985.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $15,440,262.39 | $3,805,356.57 | 12,873.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $10,896,821.55 | $2,137,583.93 | 9,085.00 |
| EQUITIES | ELI LILLY & CO | PHARMACEUTICALS | United States | $62,634,234.60 | $43,656,657.20 | 52,220.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $5,843,034.52 | $1,908,393.51 | 35,919.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $924.62 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $856,692.99 | $174,919.14 | 5,315.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $339,309.55 | $94,452.71 | 2,102.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $1,144.88 | $0.00 | 0.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $23,346,751.42 | $5,658,848.50 | 145,396.00 |
| EQUITIES | ELIA GROUP SA/NV | BELGIUM | Belgium | $2,842.90 | $0.00 | 17.79 |
| EQUITIES | ELIOR GROUP SA | FRANCE | France | $80,323.37 | $0.00 | 35,935.65 |
| EQUITIES | ELIS SA | FRANCE | France | $5,474,617.16 | $1,447,621.46 | 176,695.00 |
| EQUITIES | ELIS SA | FRANCE | France | $2,050,999.07 | $0.00 | 66,196.71 |
| EQUITIES | ELIS SA | FRANCE | France | $4,833,291.15 | $1,397,430.81 | 155,996.00 |
| EQUITIES | ELIS SA | FRANCE | France | $8,616,673.91 | $4,200,559.39 | 276,200.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $2,067,517.29 | ($244,630.31) | 49,000.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $34,476.01 | $0.00 | 0.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $1,314,449.18 | ($204,145.01) | 30,789.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $26,910.15 | $0.00 | 0.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $485,829.15 | ($96,748.83) | 11,373.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $17,816.38 | $0.00 | 0.00 |
| EQUITIES | ELISA OYJ | FINLAND | Finland | $2,442.29 | $0.00 | 58.10 |
| EQUITIES | ELITE MATERIAL CO LTD | TAIWAN | Taiwan | $3,553,121.03 | $1,681,796.21 | 21,000.00 |
| EQUITIES | ELITE MATERIAL CO LTD | TAIWAN | Taiwan | $55,097,740.22 | $15,356,245.33 | 325,644.00 |
| EQUITIES | ELITE MATERIAL CO LTD | TAIWAN | Taiwan | $29,101,753.20 | $26,316,815.23 | 172,000.00 |
| EQUITIES | ELITE MATERIAL CO LTD | TAIWAN | Taiwan | $2,707,139.83 | $1,306,279.64 | 16,000.00 |
| EQUITIES | ELITE MATERIAL CO LTD | TAIWAN | Taiwan | $8,459,811.98 | $8,170,606.49 | 50,000.00 |
| EQUITIES | ELITE SEMICONDUCTOR MICF | TAIWAN | Taiwan | $1,636,658.14 | $458,631.39 | 230,700.00 |
| EQUITIES | ELITE SEMICONDUCTOR MICF | TAIWAN | Taiwan | $936,449.39 | ($70,589.51) | 132,000.00 |
| EQUITIES | ELITE SEMICONDUCTOR MICF | TAIWAN | Taiwan | $56,754.51 | $369.85 | 8,000.00 |
| EQUITIES | ELKEM ASA | NORWAY | Norway | $203,131.48 | $0.00 | 62,869.54 |
| EQUITIES | ELKEM ASA | NORWAY | Norway | $3,214.57 | $0.00 | 6,386.99 |
| EQUITIES | ELLINGTON FINANCIAL INC | MORTGAGE REITS | United States | $268,342.20 | $6,358.52 | 19,530.00 |
| EQUITIES | ELMERA GROUP ASA | NORWAY | Norway | $587.21 | $0.00 | 0.00 |
| EQUITIES | ELMERA GROUP ASA | NORWAY | Norway | $4,064.81 | $0.00 | 0.00 |
| EQUITIES | ELMERA GROUP ASA | NORWAY | Norway | $55,044.49 | $0.00 | 0.00 |
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $1,519.27 | $0.00 | 0.00 |
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $3,349,662.93 | ($48,401.55) | 16,201.00 |
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $394,330.36 | $0.00 | 1,911.89 |
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $5,116.19 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $4,756,044.01 | ($22,083.68) | 23,009.00 |
| EQUITIES | ELMOS SEMICONDUCTOR SE | GERMANY | Germany | $6,409,226.49 | $4,231,072.24 | 30,900.00 |
| EQUITIES | ELNUSA TBK PT | INDONESIA | Indonesia | $79,421.07 | $5,677.11 | 2,547,100.00 |
| EQUITIES | ELOPAK ASA | NORWAY | Norway | $1,267,950.71 | $326,693.92 | 349,210.00 |
| EQUITIES | ELOPAK ASA | NORWAY | Norway | $186,778.66 | $0.00 | 52,582.60 |
| EQUITIES | ELRINGKLINGER AG | GERMANY | Germany | $2,929.06 | $0.00 | 0.00 |
| EQUITIES | ELRINGKLINGER AG | GERMANY | Germany | $40,867.42 | $0.00 | 0.00 |
| EQUITIES | ELRINGKLINGER AG | GERMANY | Germany | $6,202.79 | $0.00 | 0.00 |
| EQUITIES | ELVALHALCOR SA | GREECE | Greece | $341,995.33 | $176,197.21 | 59,826.00 |
| EQUITIES | EMAAR DEVELOPMENT PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $492,451.44 | $46,097.37 | 130,872.00 |
| EQUITIES | EMAAR DEVELOPMENT PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $3,298,294.32 | $1,375,467.39 | 876,542.00 |
| EQUITIES | EMAAR DEVELOPMENT PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $609,310.45 | ($252,649.00) | 161,928.00 |
| EQUITIES | EMAAR DEVELOPMENT PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $2,537,491.60 | $88,187.83 | 674,354.00 |
| EQUITIES | EMAAR ECONOMIC CITY | SAUDI ARABIA | Saudi Arabia | $77,320.30 | ($40,102.48) | 29,109.00 |
| EQUITIES | EMAAR PROPERTIES PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $4,402,836.31 | $1,930,049.17 | 1,356,587.00 |
| EQUITIES | EMAAR PROPERTIES PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $5,991,134.32 | $1,968,700.88 | 1,845,968.00 |
| EQUITIES | EMAAR PROPERTIES PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $10,636,213.33 | $5,803,491.78 | 3,277,194.00 |
| EQUITIES | EMAAR PROPERTIES PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $4,506,579.50 | ($947,381.73) | 1,388,552.00 |
| EQUITIES | EMAAR PROPERTIES PJSC | UNITED ARAB EMIRATI | United Arab Emirates | $3,281,445.94 | $1,206,142.23 | 1,011,068.00 |
| EQUITIES | EMAMI LTD | INDIA | India | $994,319.51 | ($494,697.67) | 232,800.00 |
| EQUITIES | EMBASSY OFFICE PARKS REI | INDIA | India | $1,724,588.98 | $431,153.43 | 372,677.00 |
| EQUITIES | EMBASSY OFFICE PARKS REI | INDIA | India | $1,391,811.15 | $166,303.68 | 300,765.00 |
| EQUITIES | EMBECTA CORP | HEALTH CARE SUPPL | United States | $53,767.18 | ($171,519.59) | 16,493.00 |
| EQUITIES | EMBRACER GROUP AB | SWEDEN | Sweden | $2,770,865.04 | $202,753.87 | 424,855.00 |
| EQUITIES | EMBRAER SA | BRAZIL | Brazil | $5,736,959.80 | $305,293.88 | 89,921.00 |
| EQUITIES | EMBRAER SA | BRAZIL | Brazil | $15,010,800.20 | $7,372,653.87 | 235,279.00 |
| EQUITIES | EMBRAER SA | BRAZIL | Brazil | $10,779,053.86 | $683,655.18 | 679,680.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $1,195,857.08 | $20,699.25 | 1,441.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $473,861.48 | $18,137.81 | 571.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $7,915,395.44 | $7,078,034.80 | 9,538.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $13,000,070.20 | $8,059,776.90 | 15,665.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $8,555,232.92 | $6,516,628.35 | 10,309.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $3,219,934.40 | $850,329.71 | 3,880.00 |
| EQUITIES | EMCOR GROUP INC | CONSTRUCTION & EN | United States | $2,441,506.96 | $1,213,244.51 | 2,942.00 |
| EQUITIES | EMCURE PHARMACEUTICALS | INDIA | India | $599,336.05 | $64,147.31 | 30,900.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EMEIS SA | FRANCE | France | $279,436.40 | $0.00 | 17,395.84 |
| EQUITIES | EMEMORY TECHNOLOGY INC | TAIWAN | Taiwan | $4,985,606.03 | $2,183,084.35 | 54,000.00 |
| EQUITIES | EMERA INC | CDN ELECTRIC UTILIT | Canada | $932,560.36 | $274,914.36 | 17,587.00 |
| EQUITIES | EMERA INC | CDN ELECTRIC UTILIT | Canada | $1,086,122.35 | $241,466.19 | 20,483.00 |
| EQUITIES | EMERA INC | CDN ELECTRIC UTILIT | Canada | $6,694.20 | $0.00 | 126.24 |
| EQUITIES | EMERALD RESOURCES NL | AUSTRALIA | Australia | $540,319.09 | $0.00 | 142,058.39 |
| EQUITIES | EMERGENT BIOSOLUTIONS IN | BIOTECHNOLOGY | United States | $251,282.68 | ($4,231.23) | 29,986.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $2,186,902.55 | $198,329.10 | 15,277.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $18,421,830.35 | $13,431,777.83 | 128,689.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $25,795,773.15 | $18,491,497.37 | 180,201.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $18,567,270.75 | $8,824,902.32 | 129,705.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $13,738,678.10 | $3,251,303.71 | 95,974.00 |
| EQUITIES | EMERSON ELECTRIC CO | ELECTRIC COMP & EC | United States | $5,114,892.65 | $2,531,679.45 | 35,731.00 |
| EQUITIES | EMIRATES NBD BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $3,398,391.93 | $1,876,622.26 | 422,241.00 |
| EQUITIES | EMIRATES NBD BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $6,144,182.12 | $1,683,493.30 | 763,398.00 |
| EQUITIES | EMIRATES NBD BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $2,564,490.47 | $1,010,635.64 | 318,631.00 |
| EQUITIES | EMIRATES NBD BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $5,307,101.52 | $318,297.21 | 659,393.00 |
| EQUITIES | EMIRATES TELECOMMUNICAT | UNITED ARAB EMIRAT | United Arab Emirates | $254,813.31 | ($13,604.98) | 48,743.00 |
| EQUITIES | EMIRATES TELECOMMUNICAT | UNITED ARAB EMIRAT | United Arab Emirates | $3,691,094.47 | $396,141.66 | 706,066.00 |
| EQUITIES | EMMI AG | SWITZERLAND | Switzerland | $685,151.39 | $0.00 | 627.51 |
| EQUITIES | EMPIRE CO LTD | CDN FOOD RETAIL | Canada | $282,038.08 | $151,217.64 | 8,056.00 |
| EQUITIES | EMPIRE CO LTD | CDN FOOD RETAIL | Canada | $619,006.36 | $13,690.46 | 17,681.00 |
| EQUITIES | EMPIRE CO LTD | CDN FOOD RETAIL | Canada | $284,523.76 | $9,684.57 | 8,127.00 |
| EQUITIES | EMPIRE CO LTD | CDN FOOD RETAIL | Canada | $1,670.07 | $0.00 | 47.70 |
| EQUITIES | EMPIRE CO LTD | CDN FOOD RETAIL | Canada | $15,241,329.21 | $2,066,813.62 | 435,346.00 |
| EQUITIES | EMPIRE STATE REALTY TRUS | OFFICE REITS | United States | $204,081.43 | ($155,522.94) | 37,723.00 |
| EQUITIES | EMPLOYERS HOLDINGS INC | PROPERTY & CASUAL | United States | $387,181.60 | $254,682.25 | 7,670.00 |
| EQUITIES | EMPRESA NACIONAL DE TELE | CHILE | Chile | $1,793,774.90 | $148,864.70 | 459,453.00 |
| EQUITIES | EMS-CHEMIE HOLDING AG | SWITZERLAND | Switzerland | $2,646,054.67 | $206,822.63 | 3,080.00 |
| EQUITIES | EMS-CHEMIE HOLDING AG | SWITZERLAND | Switzerland | $411,631.83 | $99,079.06 | 475.00 |
| EQUITIES | EMS-CHEMIE HOLDING AG | SWITZERLAND | Switzerland | $416,801.46 | $32,335.09 | 481.00 |
| EQUITIES | EMS-CHEMIE HOLDING AG | SWITZERLAND | Switzerland | $2,437.72 | $0.00 | 2.84 |
| EQUITIES | EN INC/JAPAN | SERVICES | Japan | $434,060.02 | ($793,450.79) | 62,100.00 |
| EQUITIES | ENACT HOLDINGS INC | CMRL&RESIDENTIAL I | United States | $392,191.80 | $178,995.75 | 8,580.00 |
| EQUITIES | ENACT HOLDINGS INC | CMRL&RESIDENTIAL I | United States | $17,232.67 | $911.64 | 377.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ENAD GLOBAL 7 AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | ENAGAS SA | SPAIN | Spain | $1,364,688.34 | $0.00 | 70,379.59 |
| EQUITIES | ENAGAS SA | SPAIN | Spain | $947,437.36 | $0.00 | 48,861.16 |
| EQUITIES | ENANTA PHARMACEUTICALS | BIOTECHNOLOGY | United States | $150,844.68 | $16,739.30 | 10,346.00 |
| EQUITIES | ENAV SPA | ITALY | Italy | $677,447.20 | $0.00 | 114,059.87 |
| EQUITIES | ENBRIDGE INC | CDN OIL & GAS STOR | Canada | $7,467,710.28 | $2,367,171.46 | 137,756.00 |
| EQUITIES | ENBRIDGE INC | CDN OIL & GAS STOR | Canada | $7,822,133.24 | $1,306,368.99 | 144,294.00 |
| EQUITIES | ENBRIDGE INC | CDN OIL & GAS STOR | Canada | $3,096,839.95 | $0.00 | 57,127.04 |
| EQUITIES | ENBRIDGE INC | CDN OIL & GAS STOR | Canada | $49,387.94 | $0.00 | 909.06 |
| EQUITIES | ENCAVIS AG | GERMANY | Germany | $6,012.20 | $0.00 | 0.00 |
| EQUITIES | ENCE ENERGIA Y CELULOSA | SPAIN | Spain | $251,926.41 | $0.00 | 96,140.44 |
| EQUITIES | ENCOMPASS HEALTH CORP | HEALTH CARE FACILI | United States | $4,679,700.76 | $2,451,953.95 | 46,297.00 |
| EQUITIES | ENCOMPASS HEALTH CORP | HEALTH CARE FACILI | United States | $2,840,651.24 | $2,422,642.55 | 28,103.00 |
| EQUITIES | ENCOMPASS HEALTH CORP | HEALTH CARE FACILI | United States | $3,763,107.32 | $1,733,559.80 | 37,229.00 |
| EQUITIES | ENCOMPASS HEALTH CORP | HEALTH CARE FACILI | United States | $2,077,194.00 | $957,057.67 | 20,550.00 |
| EQUITIES | ENCOMPASS SVCS CORP CO | CONSTRUCTION & EN | United States | $0.00 | ($59.35) | 19,783.00 |
| EQUITIES | ENCORE CAPITAL GROUP INC | CONSUMER FINANCE | United States | $231,639.07 | $181,675.81 | 2,483.00 |
| EQUITIES | ENCORE CAPITAL GROUP INC | CONSUMER FINANCE | United States | $3,139,021.92 | $1,630,527.71 | 33,648.00 |
| EQUITIES | ENCORE ENERGY CORP | CDN COAL/CONSUMA | United States | $52,662.00 | ($43,416.00) | 40,200.00 |
| EQUITIES | ENCORE ENERGY CORP | CDN COAL/CONSUMA | Canada | $524.00 | ($403.76) | 400.00 |
| EQUITIES | ENDEAVOUR GROUP LTD/AUS | AUSTRALIA | Australia | $447,743.91 | $0.00 | 198,855.88 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $1,936,956.80 | ($360,791.01) | 39,400.00 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $1,274,901.03 | ($132,205.82) | 25,933.00 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $766,966.07 | ($203,113.32) | 15,601.00 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $670,855.65 | $40,998.60 | 13,646.00 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $4,290.28 | $0.00 | 87.27 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | ENDEAVOUR MINING PLC | UNITED KINGDOM CO | United Kingdom | $7,934,050.34 | $3,136,971.61 | 161,388.00 |
| EQUITIES | ENDEAVOUR SILVER CORP | CDN SILVER | Canada | $578,961.67 | $0.00 | 69,788.05 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $900,178.22 | $50,143.73 | 19,743.00 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $2,624,680.29 | $210,422.95 | 57,400.00 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $874,717.71 | $407,291.86 | 19,139.00 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $816,109.57 | $307,694.13 | 17,841.00 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $5,886.72 | $0.00 | 129.11 |
| EQUITIES | ENDESA SA | SPAIN | Spain | $5,310.33 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ENDO LIGHTING CORP | OTHER PRODUCTS | Japan | $360,190.15 | ($14,667.59) | 24,900.00 |
| EQUITIES | ENDO LIGHTING CORP | OTHER PRODUCTS | Japan | $41,949.86 | $21,915.65 | 2,900.00 |
| EQUITIES | ENDUR ASA | NORWAY | Norway | $1,348,117.16 | $345,200.95 | 119,661.00 |
| EQUITIES | ENEA SA | POLAND | Poland | $257,443.66 | $74,880.94 | 48,100.00 |
| EQUITIES | ENEA SA | POLAND | Poland | $1,187.70 | $0.00 | 0.00 |
| EQUITIES | ENEA SA | POLAND | Poland | $1,516,385.68 | $286,573.90 | 284,977.00 |
| EQUITIES | ENEL CHILE SA | CHILE | Chile | $1,277,836.66 | $212,308.51 | 14,546,750.00 |
| EQUITIES | ENEL CHILE SA | CHILE | Chile | $860,453.79 | $62,879.31 | 9,795,310.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $10,859,159.64 | $2,590,815.95 | 944,707.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $2,475,966.61 | $117,633.21 | 215,400.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $4,848,515.05 | $2,571,154.90 | 421,803.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $39,074,063.56 | $16,664,981.05 | 3,399,300.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $6,582,599.77 | $1,680,646.11 | 572,662.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $15,401,758.26 | $0.00 | 1,339,900.85 |
| EQUITIES | ENEL SPA | ITALY | Italy | $34,337,737.15 | $4,006,463.49 | 2,987,257.00 |
| EQUITIES | ENEL SPA | ITALY | Italy | $36,331.98 | $0.00 | 3,160.76 |
| EQUITIES | ENENTO GROUP OYJ | FINLAND | Finland | $1,399,898.61 | ($267,189.30) | 83,700.00 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $2,753,044.96 | $1,084,063.07 | 373,800.00 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $1,010,804.98 | $724,278.68 | 137,244.00 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $1,286,529.29 | $549,808.41 | 174,681.00 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $11,675,412.37 | $0.00 | 1,633,930.30 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $7,567.89 | $0.00 | 1,059.10 |
| EQUITIES | ENEOS HOLDINGS INC | OIL AND COAL PRODU | Japan | $356,467.03 | ($53,649.19) | 48,400.00 |
| EQUITIES | ENERFLEX LTD | CDN OIL & GAS EQUIF | Canada | $3,240,620.02 | $1,243,878.52 | 132,002.00 |
| EQUITIES | ENERFLEX LTD | CDN OIL & GAS EQUIF | Canada | $672,149.00 | $0.00 | 27,266.29 |
| EQUITIES | ENERGEAN PLC | UNITED KINGDOM CO | United Kingdom | $4,763,986.13 | ($111,190.78) | 525,145.00 |
| EQUITIES | ENERGI MEGA PERSADA TBK | INDONESIA | Indonesia | $478,974.33 | ($202,031.00) | 8,396,200.00 |
| EQUITIES | ENERGIEKONTOR AG | GERMANY | Germany | $382.37 | $0.00 | 0.00 |
| EQUITIES | ENERGIX-RENEWABLE ENER( | ISRAEL | Israel | $734,965.72 | $0.00 | 83,803.57 |
| EQUITIES | ENERGIZER HOLDINGS INC | HOUSEHOLD PRODU( | United States | $438,662.40 | $64,236.83 | 20,460.00 |
| EQUITIES | ENERGOUS CORP | ELECTRIC COMP & EC | United States | $56,373.20 | $910.41 | 2,344.00 |
| EQUITIES | ENERGY FUELS INC/CANADA | CDN COAL/CONSUMA | Canada | $651,891.00 | $432,230.60 | 44,958.00 |
| EQUITIES | ENERGY FUELS INC/CANADA | CDN COAL/CONSUMA | Canada | $800,864.00 | ($384,490.48) | 55,232.00 |
| EQUITIES | ENERGY FUELS INC/CANADA | CDN COAL/CONSUMA | Canada | $434,942.00 | ($118,837.01) | 29,996.00 |
| EQUITIES | ENERGY FUELS INC/CANADA | CDN COAL/CONSUMA | Canada | $749,575.79 | $0.00 | 51,694.88 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ENERGY RECOVERY INC | IND MACHNRY & SUPI | United States | $143,571.34 | ($215,059.66) | 15,917.00 |
| EQUITIES | ENERGY SERVICES OF AMER | OIL & GAS EQUIP/SVC | United States | $78,140.16 | $36,146.10 | 4,032.00 |
| EQUITIES | ENERGY SERVICES OF AMER | OIL & GAS EQUIP/SVC | United States | $72,733.14 | $350.91 | 3,753.00 |
| EQUITIES | ENERGY SERVICES OF AMER | OIL & GAS EQUIP/SVC | United States | $357,541.62 | $201,480.72 | 18,449.00 |
| EQUITIES | ENERJISA ENERJI AS | TURKEY | Turkey | $1,115,069.28 | ($222,729.11) | 508,048.00 |
| EQUITIES | ENERPAC TOOL GROUP CORI | IND MACHNRY & SUPI | United States | $588,175.72 | $281,542.54 | 16,402.00 |
| EQUITIES | ENERPAC TOOL GROUP CORI | IND MACHNRY & SUPI | United States | $138,527.18 | $155.80 | 3,863.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $1,094,277.60 | $69,638.40 | 4,680.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $1,987,126.34 | $1,731,381.79 | 8,489.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $784,410.46 | $246,970.54 | 3,351.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $5,808,750.55 | $3,507,183.28 | 24,813.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $2,937,969.46 | $863,265.49 | 12,551.00 |
| EQUITIES | ENERSYS | ELECTRIC COMP & EC | United States | $411,055.56 | $1,547.04 | 1,758.00 |
| EQUITIES | ENEVA SA | BRAZIL | Brazil | $4,415,863.37 | $696,930.76 | 855,400.00 |
| EQUITIES | ENGHOUSE SYSTEMS LTD | CDN APPLICATION SC | Canada | $1,002,313.80 | ($983,708.20) | 88,545.00 |
| EQUITIES | ENGIE SA | FRANCE | France | $8,457,419.55 | $4,633,778.02 | 268,118.00 |
| EQUITIES | ENGIE SA | FRANCE | France | $3,090,236.47 | $1,312,977.35 | 97,967.00 |
| EQUITIES | ENGIE SA | FRANCE | France | $3,738,458.41 | $1,338,131.87 | 118,517.00 |
| EQUITIES | ENGIE SA | FRANCE | France | $23,022.29 | $0.00 | 731.18 |
| EQUITIES | ENI SPA | ITALY | Italy | $5,639,739.68 | $1,418,502.85 | 239,227.00 |
| EQUITIES | ENI SPA | ITALY | Italy | $2,581,704.96 | $800,033.89 | 109,511.00 |
| EQUITIES | ENI SPA | ITALY | Italy | $3,019,065.50 | $1,042,213.27 | 128,063.00 |
| EQUITIES | ENI SPA | ITALY | Italy | $13,759,532.18 | $0.00 | 583,654.25 |
| EQUITIES | ENI SPA | ITALY | Italy | $17,748.88 | $0.00 | 752.88 |
| EQUITIES | ENI SPA | ITALY | Italy | $16,554,539.76 | $885,335.13 | 702,212.00 |
| EQUITIES | ENIGMO INC | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ENKA INSAAT VE SANAYI AS | TURKEY | Turkey | $1,968,948.90 | ($17,829.78) | 1,015,053.00 |
| EQUITIES | ENLIGHT RENEWABLE ENERG | ISRAEL | Israel | $964,893.86 | ($165,680.63) | 10,931.00 |
| EQUITIES | ENLIGHT RENEWABLE ENERG | ISRAEL | Israel | $820,746.78 | ($120,217.40) | 9,298.00 |
| EQUITIES | ENLIGHT RENEWABLE ENERG | ISRAEL | Israel | $5,070.62 | $0.00 | 57.44 |
| EQUITIES | ENLIGHT RENEWABLE ENERG | ISRAEL | Israel | $49.02 | $0.00 | 0.56 |
| EQUITIES | ENLIVEN THERAPEUTICS INC | PHARMACEUTICALS | United States | $531,860.00 | $303,040.37 | 10,480.00 |
| EQUITIES | ENNIS INC | COMMERCIAL PRINTII | United States | $156,208.75 | $38,138.02 | 7,351.00 |
| EQUITIES | ENNOCONN CORP | TAIWAN | Taiwan | $1,028,079.42 | $173,566.25 | 86,100.00 |
| EQUITIES | ENNOCONN CORP | TAIWAN | Taiwan | $800,015.35 | $227,641.53 | 67,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ENNOCONN CORP | TAIWAN | Taiwan | $1,627,326.74 | $420,579.43 | 136,286.00 |
| EQUITIES | ENOMOTO CO LTD | INFORMATN & COMMI | Japan | $76,542.08 | $430.35 | 4,000.00 |
| EQUITIES | ENOVA INTERNATIONAL INC | CONSUMER FINANCE | United States | $257,340.37 | $25,816.35 | 1,069.00 |
| EQUITIES | ENOVA INTERNATIONAL INC | CONSUMER FINANCE | United States | $1,096,284.42 | $1,014,418.13 | 4,554.00 |
| EQUITIES | ENOVIS CORP | HEALTH CARE EQUIP | United States | $310,562.10 | ($532,275.53) | 15,003.00 |
| EQUITIES | ENOVIX CORP | ELECTRIC COMP & EC | United States | $237,519.10 | ($192,491.77) | 39,130.00 |
| EQUITIES | ENPHASE ENERGY INC | SEMICNDCTR MTRLS | United States | $1,588,236.20 | ($187,617.58) | 32,255.00 |
| EQUITIES | ENPHASE ENERGY INC | SEMICNDCTR MTRLS | United States | $2,026,176.76 | ($1,197,313.02) | 41,149.00 |
| EQUITIES | ENPHASE ENERGY INC | SEMICNDCTR MTRLS | United States | $74,352.40 | ($4,590.40) | 1,510.00 |
| EQUITIES | ENPHASE ENERGY INC | SEMICNDCTR MTRLS | United States | $1,594,883.60 | ($2,065,527.02) | 32,390.00 |
| EQUITIES | ENPHASE ENERGY INC | SEMICNDCTR MTRLS | United States | $5,576,922.40 | $712,012.86 | 113,260.00 |
| EQUITIES | ENPLAS CORP | INFORMATN & COMMI | Japan | $694.72 | $0.00 | 0.00 |
| EQUITIES | ENPRO INC | IND MACHNRY & SUPI | United States | $633,242.40 | $16,682.40 | 1,680.00 |
| EQUITIES | ENPRO INC | IND MACHNRY & SUPI | United States | $1,397,279.51 | $774,588.94 | 3,707.00 |
| EQUITIES | ENPRO INC | IND MACHNRY & SUPI | United States | $2,633,986.84 | $1,867,334.42 | 6,988.00 |
| EQUITIES | ENPRO INC | IND MACHNRY & SUPI | United States | $2,976,239.28 | $777,012.87 | 7,896.00 |
| EQUITIES | ENPRO INC | IND MACHNRY & SUPI | United States | $667,919.96 | ($18,995.84) | 1,772.00 |
| EQUITIES | ENSIGN ENERGY SERVICES II | CDN OIL & GAS DRILL | Canada | $122,386.61 | $15,116.22 | 52,300.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $5,926,769.67 | $2,944,974.00 | 36,958.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $2,450,377.20 | ($57,605.60) | 15,280.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $2,435,463.26 | $2,224,804.96 | 15,187.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $1,359,574.47 | ($35,648.29) | 8,478.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $878,479.47 | ($23,033.89) | 5,478.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $348,453.90 | $119,991.88 | 2,172.00 |
| EQUITIES | ENSIGN GROUP INC/THE | HEALTH CARE FACILI | United States | $1,155,590.19 | $10,160.46 | 7,206.00 |
| EQUITIES | ENTAIN PLC | UNITED KINGDOM CO | United Kingdom | $1,029,060.72 | ($71,061.48) | 138,700.00 |
| EQUITIES | ENTAIN PLC | UNITED KINGDOM CO | United Kingdom | $855,084.96 | $0.00 | 115,251.43 |
| EQUITIES | ENTEGRIS INC | SEMICNDCTR MTRLS | United States | $6,552,299.80 | $6,091,760.44 | 36,430.00 |
| EQUITIES | ENTEGRIS INC | SEMICNDCTR MTRLS | United States | $9,229,336.04 | $6,477,326.47 | 51,314.00 |
| EQUITIES | ENTEGRIS INC | SEMICNDCTR MTRLS | United States | $318,352.20 | $1,929.30 | 1,770.00 |
| EQUITIES | ENTEGRIS INC | SEMICNDCTR MTRLS | United States | $6,163,442.48 | $3,560,546.40 | 34,268.00 |
| EQUITIES | ENTEGRIS INC | SEMICNDCTR MTRLS | United States | $1,680,611.84 | $446,551.30 | 9,344.00 |
| EQUITIES | ENTERGY CORP | ELECTRIC UTILITIES | United States | $3,681,837.30 | $681,764.42 | 32,055.00 |
| EQUITIES | ENTERGY CORP | ELECTRIC UTILITIES | United States | $10,279,740.28 | $4,164,100.50 | 89,498.00 |
| EQUITIES | ENTERGY CORP | ELECTRIC UTILITIES | United States | $13,856,250.96 | $7,059,303.11 | 120,636.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ENTERGY CORP | ELECTRIC UTILITIES | United States | $13,267,363.74 | $7,793,086.94 | 115,509.00 |
| EQUITIES | ENTERGY CORP | ELECTRIC UTILITIES | United States | $3,740,530.76 | $1,970,706.94 | 32,566.00 |
| EQUITIES | ENTERPRISE FINANCIAL SER\ | REGIONAL BANKS | United States | $676,917.00 | $519,183.72 | 10,275.00 |
| EQUITIES | ENTERPRISE FINANCIAL SER\ | REGIONAL BANKS | United States | $2,868,085.80 | $59,077.25 | 43,535.00 |
| EQUITIES | ENTERPRISE FINANCIAL SER\ | REGIONAL BANKS | United States | $241,845.48 | $9,581.31 | 3,671.00 |
| EQUITIES | ENTRA ASA | NORWAY | Norway | $2,917.97 | $0.00 | 0.00 |
| EQUITIES | ENTRA ASA | NORWAY | Norway | $0.00 | $0.00 | 0.00 |
| EQUITIES | ENTRAVISION COMMUNICATI( | BROADCASTING | United States | $2,964,917.84 | $576,369.55 | 227,371.00 |
| EQUITIES | ENVELA CORP | OTHER SPECIALTY RI | United States | $335,585.60 | $25,564.00 | 11,620.00 |
| EQUITIES | ENVELA CORP | OTHER SPECIALTY RI | United States | $1,330,010.64 | $178,737.99 | 46,053.00 |
| EQUITIES | ENVIRI CORP | ENVIRON & FACILITIE | United States | $2,813,572.95 | $373,561.07 | 128,181.00 |
| EQUITIES | ENVIRI CORP | ENVIRON & FACILITIE | United States | $227,884.90 | $38,828.69 | 10,382.00 |
| EQUITIES | ENVIRI CORP | ENVIRON & FACILITIE | United States | $414,855.00 | ($1,695.57) | 18,900.00 |
| EQUITIES | ENVISTA HOLDINGS CORP | HEALTH CARE EQUIPI | United States | $1,241,980.90 | $210,450.95 | 47,134.00 |
| EQUITIES | ENVISTA HOLDINGS CORP | HEALTH CARE EQUIPI | United States | $1,631,750.10 | $202,417.59 | 61,926.00 |
| EQUITIES | ENVISTA HOLDINGS CORP | HEALTH CARE EQUIPI | United States | $664,388.90 | ($13,665.99) | 25,214.00 |
| EQUITIES | ENVISTA HOLDINGS CORP | HEALTH CARE EQUIPI | United States | $52,700.00 | $880.00 | 2,000.00 |
| EQUITIES | ENVISTA HOLDINGS CORP | HEALTH CARE EQUIPI | United States | $865,175.90 | ($171,328.06) | 32,834.00 |
| EQUITIES | EO TECHNICS CO LTD | SOUTH KOREA | South Korea | $125,352.14 | ($576.80) | 408.00 |
| EQUITIES | EO TECHNICS CO LTD | SOUTH KOREA | South Korea | $1,728,507.64 | $60,405.74 | 5,626.00 |
| EQUITIES | EO TECHNICS CO LTD | SOUTH KOREA | South Korea | $818,475.71 | $447,584.61 | 2,664.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $6,012,336.85 | $559,013.69 | 46,345.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $15,340,961.69 | $9,509,213.07 | 118,253.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $24,174,926.04 | $16,022,249.86 | 186,348.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $17,308,057.68 | $3,794,095.78 | 133,416.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $9,261,813.89 | $654,395.14 | 71,393.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $7,498,394.00 | $38,261.13 | 57,800.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $3,595,856.14 | $137,625.53 | 27,718.00 |
| EQUITIES | EOG RESOURCES INC | OIL & GAS EXPL & PR( | United States | $5,212,291.94 | $1,447,592.89 | 40,178.00 |
| EQUITIES | EOS ENERGY ENTERPRISES I | ELECTRIC COMP & EC | United States | $70,607.04 | ($67,398.50) | 12,008.00 |
| EQUITIES | EOS ENERGY ENTERPRISES I | ELECTRIC COMP & EC | United States | $87,329.76 | ($43,066.34) | 14,852.00 |
| EQUITIES | EPAM SYSTEMS INC | IT CONSULTNG & OTH | United States | $986,796.60 | ($207,006.20) | 12,436.00 |
| EQUITIES | EPAM SYSTEMS INC | IT CONSULTNG & OTH | United States | $1,506,301.05 | ($1,353,703.90) | 18,983.00 |
| EQUITIES | EPAM SYSTEMS INC | IT CONSULTNG & OTH | United States | $50,784.00 | $1,734.40 | 640.00 |
| EQUITIES | EPAM SYSTEMS INC | IT CONSULTNG & OTH | United States | $1,124,706.90 | ($1,558,923.12) | 14,174.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EPIC SUISSE AG | SWITZERLAND | Switzerland | $44,850.68 | ($4,228.12) | 438.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $826,425.71 | $306,334.71 | 30,080.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $553,582.90 | $442,827.08 | 23,833.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $9,891,348.63 | $2,212,705.28 | 425,845.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $1,277,113.45 | $246,745.47 | 46,484.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $532,933.59 | $84,125.08 | 22,944.00 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $6,939.82 | $0.00 | 252.59 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $3,655.27 | $0.00 | 157.37 |
| EQUITIES | EPIROC AB | SWEDEN | Sweden | $263,505.62 | $16,579.83 | 9,591.00 |
| EQUITIES | EPL LTD | INDIA | India | $574,088.28 | $56,931.86 | 241,737.00 |
| EQUITIES | EPLUS INC | TECHNOLOGY DISTRI | United States | $624,557.92 | $229,825.87 | 7,504.00 |
| EQUITIES | EPLUS INC | TECHNOLOGY DISTRI | United States | $137,579.19 | $1,958.31 | 1,653.00 |
| EQUITIES | EPR PROPERTIES | OTHER SPECIALIZED | United States | $1,235,100.96 | $302,394.96 | 21,178.00 |
| EQUITIES | EPR PROPERTIES | OTHER SPECIALIZED | United States | $2,209,103.28 | $56,413.09 | 37,879.00 |
| EQUITIES | EPR PROPERTIES | OTHER SPECIALIZED | United States | $1,252,596.96 | ($144,068.94) | 21,478.00 |
| EQUITIES | EQB INC | CDN REGIONAL BANK | Canada | $435,579.57 | $0.00 | 4,646.45 |
| EQUITIES | EQB INC | CDN REGIONAL BANK | Canada | $2,802,960.35 | $1,668,387.06 | 29,900.00 |
| EQUITIES | EQT AB | SWEDEN | Sweden | $772,754.09 | ($238,207.92) | 27,295.00 |
| EQUITIES | EQT AB | SWEDEN | Sweden | $861,453.06 | ($132,037.74) | 30,428.00 |
| EQUITIES | EQT AB | SWEDEN | Sweden | $5,027.08 | $0.00 | 177.57 |
| EQUITIES | EQT AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $1,012,037.78 | ($24,531.83) | 19,034.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $7,794,296.64 | $2,107,359.93 | 146,592.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $11,094,664.88 | $4,490,828.43 | 208,664.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $379,102.10 | $17,468.50 | 7,130.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $7,819,658.73 | $2,037,700.44 | 147,069.00 |
| EQUITIES | EQT CORP | OIL & GAS EXPL & PR | United States | $1,943,257.16 | $173,808.54 | 36,548.00 |
| EQUITIES | EQUATORIALE HOLDINGS LIM | SINGAPORE | Singapore | $0.00 | ($5,681.61) | 277,200.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $4,438,922.24 | $2,791,658.86 | 27,967.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $6,621,639.68 | $3,752,253.99 | 41,719.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $228,556.80 | $6,897.60 | 1,440.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $4,981,427.20 | $240,498.71 | 31,385.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $3,634,053.12 | ($2,033,292.50) | 22,896.00 |
| EQUITIES | EQUIFAX INC | RESEARCH & CONSUL | United States | $1,344,199.68 | $112,131.24 | 8,469.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $3,780,748.53 | $77,961.58 | 3,627.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $4,481,234.61 | $921,240.36 | 4,299.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $23,550,717.27 | $9,809,958.98 | 22,593.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $32,565,305.99 | $15,091,787.94 | 31,241.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $24,471,147.64 | $11,309,753.74 | 23,476.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $8,012,851.93 | $2,118,214.89 | 7,687.00 |
| EQUITIES | EQUINIX INC | DATA CENTER REITS | United States | $6,862,053.37 | $2,672,236.00 | 6,583.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $104,073.79 | $0.00 | 0.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $7,770,235.19 | $773,459.07 | 239,462.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $7,277.84 | $0.00 | 0.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $103,885.40 | $0.00 | 0.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $1,503,683.30 | $501,685.29 | 46,096.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $31,273.41 | $0.00 | 0.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $36,759,895.82 | ($395,194.53) | 1,140,385.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $1,479,666.62 | $248,674.56 | 46,335.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $1,996.58 | $0.00 | 0.00 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $5,568,008.12 | $0.00 | 175,751.73 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $9,293.09 | $0.00 | 293.33 |
| EQUITIES | EQUINOR ASA | NORWAY | Norway | $258,718.22 | $0.00 | 0.00 |
| EQUITIES | EQUINOX GOLD CORP | CDN GOLD | Canada | $428,602.64 | ($159,384.41) | 44,000.00 |
| EQUITIES | EQUINOX GOLD CORP | CDN GOLD | Canada | $3,042.41 | $0.00 | 312.33 |
| EQUITIES | EQUITABLE HOLDINGS INC | DIVERSIFIED FINCL S' | United States | $195,222.12 | ($35,706.32) | 4,449.00 |
| EQUITIES | EQUITABLE HOLDINGS INC | DIVERSIFIED FINCL S' | United States | $3,135,006.60 | $2,101,583.56 | 71,445.00 |
| EQUITIES | EQUITABLE HOLDINGS INC | DIVERSIFIED FINCL S' | United States | $4,701,259.32 | $2,591,372.82 | 107,139.00 |
| EQUITIES | EQUITABLE HOLDINGS INC | DIVERSIFIED FINCL S' | United States | $149,192.00 | ($4,794.00) | 3,400.00 |
| EQUITIES | EQUITABLE HOLDINGS INC | DIVERSIFIED FINCL S' | United States | $3,434,882.52 | $1,629,812.48 | 78,279.00 |
| EQUITIES | EQUITAL LTD | ISRAEL | Israel | $26.13 | $5.31 | 0.75 |
| EQUITIES | EQUITAL LTD | ISRAEL | Israel | $163,367.32 | $0.00 | 4,689.26 |
| EQUITIES | EQUITAL LTD | ISRAEL | Israel | $10.10 | $8.22 | 0.29 |
| EQUITIES | EQUITES PROPERTY FUND LT | SOUTH AFRICA | South Africa | $125,190.15 | $2,253.46 | 116,451.00 |
| EQUITIES | EQUITY BANCSHARES INC | REGIONAL BANKS | United States | $208,333.29 | $79,873.29 | 4,237.00 |
| EQUITIES | EQUITY LIFESTYLE PROPERT | SINGLE FAM RESIDNT | United States | $1,593,161.15 | $70,662.41 | 24,513.00 |
| EQUITIES | EQUITY LIFESTYLE PROPERT | SINGLE FAM RESIDNT | United States | $3,157,985.58 | $2,062,437.96 | 48,590.00 |
| EQUITIES | EQUITY LIFESTYLE PROPERT | SINGLE FAM RESIDNT | United States | $4,361,061.74 | $2,605,367.99 | 67,101.00 |
| EQUITIES | EQUITY LIFESTYLE PROPERT | SINGLE FAM RESIDNT | United States | $2,653,708.77 | $810,384.47 | 40,831.00 |
| EQUITIES | EQUITY RESIDENTIAL | MULTIFAMILY RESIDN | United States | $7,119,249.23 | $2,500,335.79 | 103,730.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EQUITY RESIDENTIAL | MULTIFAMILY RESIDN | United States | $8,897,929.10 | $2,835,566.66 | 129,646.00 |
| EQUITIES | EQUITY RESIDENTIAL | MULTIFAMILY RESIDN | United States | $5,535,073.86 | ($447,321.14) | 80,648.00 |
| EQUITIES | EQUITY RESIDENTIAL | MULTIFAMILY RESIDN | United States | $1,229,963.03 | $98,078.23 | 17,921.00 |
| EQUITIES | ERASCA INC | BIOTECHNOLOGY | United States | $508,874.64 | $102,913.78 | 27,777.00 |
| EQUITIES | ERG SPA | ITALY | Italy | $5,417,313.02 | $656,694.53 | 198,090.00 |
| EQUITIES | ERG SPA | ITALY | Italy | $370,014.87 | ($967.58) | 13,530.00 |
| EQUITIES | ERIE INDEMNITY CO | PROPERTY & CASUAL | United States | $452,408.25 | $9,449.73 | 1,887.00 |
| EQUITIES | ERMENEGILDO ZEGNA NV | NETHERLANDS | Netherlands | $359,612.40 | ($2,485.80) | 27,620.00 |
| EQUITIES | ERO COPPER CORP | CDN COPPER | Canada | $639,736.06 | $0.00 | 23,966.88 |
| EQUITIES | ERSTE BANK POLSKA SA | POLAND | Poland | $197,370.69 | $19,916.40 | 1,118.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $4,308.81 | $0.00 | 0.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $27,107,246.67 | $18,039,169.71 | 197,542.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $3,377,395.41 | $2,114,103.49 | 25,037.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $137,812.23 | $0.00 | 0.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $29,397,376.21 | $20,589,822.96 | 215,825.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $9,241,663.82 | $5,771,335.35 | 67,379.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $2,555,709.52 | $1,066,211.13 | 19,039.00 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $6,763,464.34 | $0.00 | 50,518.70 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $16,836.26 | $0.00 | 125.76 |
| EQUITIES | ERSTE GROUP BANK AG | AUSTRIA | Austria | $9,274,811.46 | $4,096,669.04 | 68,028.00 |
| EQUITIES | ESAB CORP | IND MACHNRY & SUPI | United States | $1,583,800.54 | $765,461.07 | 16,058.00 |
| EQUITIES | ESAB CORP | IND MACHNRY & SUPI | United States | $1,621,082.68 | $623,008.37 | 16,436.00 |
| EQUITIES | ESAB CORP | IND MACHNRY & SUPI | United States | $68,054.70 | ($5,223.30) | 690.00 |
| EQUITIES | ESAB CORP | IND MACHNRY & SUPI | United States | $774,146.87 | $206,087.47 | 7,849.00 |
| EQUITIES | ESAB CORP | IND MACHNRY & SUPI | United States | $3,680,674.34 | ($397,976.40) | 37,318.00 |
| EQUITIES | ESCO TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,561,242.68 | $25,829.01 | 7,317.00 |
| EQUITIES | ESCO TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,312,014.20 | $2,071,662.65 | 6,605.00 |
| EQUITIES | ESCO TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,445,729.48 | $1,288,113.00 | 6,987.00 |
| EQUITIES | ESCO TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $385,744.08 | $196,491.08 | 1,102.00 |
| EQUITIES | ESCO TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $744,185.04 | $404,440.81 | 2,126.00 |
| EQUITIES | ESCORTS KUBOTA LTD | INDIA | India | $499,351.53 | ($2,659.25) | 16,100.00 |
| EQUITIES | ESPRINET SPA | ITALY | Italy | $401,482.29 | ($450,392.89) | 52,295.00 |
| EQUITIES | ESQUIRE FINANCIAL HOLDINC | REGIONAL BANKS | United States | $300,395.42 | $22,707.58 | 2,522.00 |
| EQUITIES | ESQUIRE FINANCIAL HOLDINC | REGIONAL BANKS | United States | $3,101,147.96 | $849,717.93 | 26,036.00 |
| EQUITIES | ESQUIRE FINANCIAL HOLDINC | REGIONAL BANKS | United States | $231,073.40 | $143,729.75 | 1,940.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ESQUIRE FINANCIAL HOLDINC | REGIONAL BANKS | United States | $1,870,027.00 | $101,292.58 | 15,700.00 |
| EQUITIES | ESR-REIT | SINGAPORE | Singapore | $165,895.86 | ($31,716.62) | 91,700.00 |
| EQUITIES | ESR-REIT | SINGAPORE | Singapore | $546,331.91 | $0.00 | 301,990.99 |
| EQUITIES | ESR-REIT | SINGAPORE | Singapore | $69,650.93 | ($801.87) | 38,500.00 |
| EQUITIES | ESSA INDUSTRIES INDONESIA | INDONESIA | Indonesia | $496,116.61 | ($388,649.14) | 15,868,500.00 |
| EQUITIES | ESSENT GROUP LTD | CMRL&RESIDENTIAL I | Bermuda | $1,936,756.40 | $1,107,492.99 | 30,130.00 |
| EQUITIES | ESSENT GROUP LTD | CMRL&RESIDENTIAL I | Bermuda | $1,953,790.60 | $70,102.65 | 30,395.00 |
| EQUITIES | ESSENTIAL PROPERTIES REA | DIVERSIFIED REITS | United States | $1,343,862.31 | $592,840.95 | 44,543.00 |
| EQUITIES | ESSENTIAL UTILITIES INC | WATER UTILITIES | United States | $2,678,060.55 | $1,694,152.68 | 69,905.00 |
| EQUITIES | ESSENTIAL UTILITIES INC | WATER UTILITIES | United States | $4,503,723.60 | $1,549,617.25 | 117,560.00 |
| EQUITIES | ESSENTIAL UTILITIES INC | WATER UTILITIES | United States | $2,263,967.76 | $292,565.66 | 59,096.00 |
| EQUITIES | ESSEX PROPERTY TRUST INC | MULTIFAMILY RESIDN | United States | $2,872,667.70 | $308,323.00 | 9,765.00 |
| EQUITIES | ESSEX PROPERTY TRUST INC | MULTIFAMILY RESIDN | United States | $5,609,718.42 | $1,384,576.83 | 19,069.00 |
| EQUITIES | ESSEX PROPERTY TRUST INC | MULTIFAMILY RESIDN | United States | $5,565,003.06 | $829,323.35 | 18,917.00 |
| EQUITIES | ESSEX PROPERTY TRUST INC | MULTIFAMILY RESIDN | United States | $1,642,995.30 | $140,200.21 | 5,585.00 |
| EQUITIES | ESSILORLUXOTTICA SA | FRANCE | France | $3,919,782.27 | $314,477.80 | 20,899.00 |
| EQUITIES | ESSILORLUXOTTICA SA | FRANCE | France | $3,631,692.62 | ($1,810,054.27) | 19,363.00 |
| EQUITIES | ESSILORLUXOTTICA SA | FRANCE | France | $11,609,563.01 | $0.00 | 61,898.39 |
| EQUITIES | ESSILORLUXOTTICA SA | FRANCE | France | $23,191.89 | $0.00 | 123.65 |
| EQUITIES | ESSITY AB | SWEDEN | Sweden | $818,069.07 | $253,904.58 | 28,864.00 |
| EQUITIES | ESSITY AB | SWEDEN | Sweden | $3,592,854.83 | $282,214.56 | 126,767.00 |
| EQUITIES | ESSITY AB | SWEDEN | Sweden | $18,590,041.46 | $1,801,725.77 | 655,914.00 |
| EQUITIES | ESSITY AB | SWEDEN | Sweden | $1,147,036.91 | ($13,157.07) | 40,471.00 |
| EQUITIES | ESSITY AB | SWEDEN | Sweden | $6,640.61 | $0.00 | 234.30 |
| EQUITIES | ESTABLISHMENT LABS HOLDI | COSTA RICA | British Virgin Islands | $655,931.64 | ($27,839.45) | 7,644.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $4,258,563.00 | $772,801.36 | 53,940.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $6,329,184.65 | ($1,494,420.25) | 80,167.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $228,165.50 | ($16,935.40) | 2,890.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $4,714,815.05 | ($4,013,110.00) | 59,719.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $15,677,575.20 | ($5,427,202.64) | 198,576.00 |
| EQUITIES | ESTEE LAUDER COS INC/THE | PERSONAL CARE PRC | United States | $1,212,908.85 | ($727,129.79) | 15,363.00 |
| EQUITIES | ETABLISSEMENTS MAUREL E | FRANCE | France | $772,114.47 | ($176,875.94) | 86,693.00 |
| EQUITIES | ETABLISSEMENTS MAUREL E | FRANCE | France | $180,015.18 | $0.00 | 20,212.12 |
| EQUITIES | ETERNAL LTD | INDIA | India | $3,380,135.02 | ($443,657.43) | 1,209,219.00 |
| EQUITIES | ETERNAL MATERIALS CO LTD | TAIWAN | Taiwan | $1,163,084.46 | ($126,319.72) | 500,700.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ETERNAL MATERIALS CO LTD | TAIWAN | Taiwan | $0.00 | $0.00 | 3,844.16 |
| EQUITIES | ETHAN ALLEN INTERIORS INC | HOME FURNISHINGS | United States | $146,125.94 | ($49,655.70) | 6,541.00 |
| EQUITIES | ETIHAD ETISALAT CO | SAUDI ARABIA | Saudi Arabia | $1,771,137.38 | $656,286.58 | 110,083.00 |
| EQUITIES | ETIHAD ETISALAT CO | SAUDI ARABIA | Saudi Arabia | $5,615,050.75 | $1,788,843.38 | 348,997.00 |
| EQUITIES | ETON PHARMACEUTICALS IN( | PHARMACEUTICALS | United States | $1,575,460.20 | $497,257.39 | 43,521.00 |
| EQUITIES | ETON PHARMACEUTICALS IN( | PHARMACEUTICALS | United States | $257,599.20 | ($1,576.91) | 7,116.00 |
| EQUITIES | ETORO GROUP LTD | ISRAEL | British Virgin Islands | $2,749,006.56 | ($60,105.64) | 69,648.00 |
| EQUITIES | ETORO GROUP LTD | ISRAEL | British Virgin Islands | $394,627.68 | $0.00 | 9,998.17 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $1,988,410.68 | $334,437.32 | 26,396.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $91,149.30 | ($3,297.25) | 1,210.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $1,957,600.71 | $914,227.51 | 25,987.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $2,640,316.50 | ($333,888.62) | 35,050.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $82,863.00 | $6,226.29 | 1,100.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $1,900,726.56 | ($780,985.65) | 25,232.00 |
| EQUITIES | ETSY INC | BROADLINE RETAIL | United States | $739,891.26 | $143,433.12 | 9,822.00 |
| EQUITIES | EUGENE TECHNOLOGY CO LT | SOUTH KOREA | South Korea | $803,066.17 | $210,312.24 | 6,700.00 |
| EQUITIES | EUGENE TECHNOLOGY CO LT | SOUTH KOREA | South Korea | $1,165,045.25 | $998,953.62 | 9,720.00 |
| EQUITIES | EUGENE TECHNOLOGY CO LT | SOUTH KOREA | South Korea | $16,760,949.81 | $19,759,057.79 | 139,837.00 |
| EQUITIES | EURAZEO SE | FRANCE | France | $1,690,346.18 | ($324,035.29) | 36,962.00 |
| EQUITIES | EURAZEO SE | FRANCE | France | $700,705.70 | ($681,083.57) | 15,322.00 |
| EQUITIES | EURAZEO SE | FRANCE | France | $824,860.93 | $0.00 | 18,036.84 |
| EQUITIES | EURO EQ FUTURES | EURO | EURO CURRENCY | $101,073.77 | $0.00 | 101,073.77 |
| EQUITIES | EURO EQ FUTURES | EURO | EURO CURRENCY | $5,838,365.24 | $0.00 | 5,838,365.24 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $14,333,018.61 | $2,258,923.28 | 3,009,972.00 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $22,779,654.58 | $3,561,847.09 | 4,783,788.00 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $2,106,987.63 | $329,450.48 | 442,473.00 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $10,688,921.87 | $1,670,618.05 | 2,244,702.00 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $8,339,380.18 | $1,303,952.91 | 1,751,292.00 |
| EQUITIES | EUROBANK SA | GREECE | Greece | $11,063,040.95 | $1,729,826.94 | 2,323,268.00 |
| EQUITIES | EUROCOMMERCIAL PROPERT | NETHERLANDS | Netherlands | $1,083,350.76 | $56,624.54 | 32,868.00 |
| EQUITIES | EUROCOMMERCIAL PROPERT | NETHERLANDS | Netherlands | $1,776,659.16 | $800,345.49 | 53,315.00 |
| EQUITIES | EUROCOMMERCIAL PROPERT | NETHERLANDS | Netherlands | $381,914.80 | $0.00 | 12,236.11 |
| EQUITIES | EUROFINS SCIENTIFIC SE | LUXEMBOURG | Luxembourg | $487,552.51 | $113,932.43 | 6,220.00 |
| EQUITIES | EUROFINS SCIENTIFIC SE | LUXEMBOURG | Luxembourg | $21,203,047.28 | $3,902,421.18 | 270,500.00 |
| EQUITIES | EUROFINS SCIENTIFIC SE | LUXEMBOURG | Luxembourg | $599,564.17 | $142,352.06 | 7,649.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EUROFINS SCIENTIFIC SE | LUXEMBOURG | Luxembourg | $3,663.43 | $0.00 | 46.74 |
| EQUITIES | EURONET WORLDWIDE INC | TRANS & PAYMNT PR | United States | $1,413,957.61 | $134,500.81 | 19,319.00 |
| EQUITIES | EURONET WORLDWIDE INC | TRANS & PAYMNT PR | United States | $790,891.14 | $331,296.93 | 10,806.00 |
| EQUITIES | EURONET WORLDWIDE INC | TRANS & PAYMNT PR | United States | $1,172,503.80 | ($306,316.70) | 16,020.00 |
| EQUITIES | EURONET WORLDWIDE INC | TRANS & PAYMNT PR | United States | $35,131.20 | $3,528.00 | 480.00 |
| EQUITIES | EURONET WORLDWIDE INC | TRANS & PAYMNT PR | United States | $865,325.37 | ($246,480.33) | 11,823.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $4,375.56 | $0.00 | 0.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $2,362,621.45 | ($33,207.90) | 14,730.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $1,263.23 | $0.00 | 0.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $818,089.62 | $263,351.47 | 5,078.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $19,085,256.70 | $6,057,117.31 | 118,269.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $820,612.95 | $63,834.61 | 5,101.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $5,123.55 | $0.00 | 32.01 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $0.00 | $0.00 | 0.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $2,795,728.52 | ($45,672.39) | 17,205.00 |
| EQUITIES | EURONEXT NV | NETHERLANDS | Netherlands | $5,555,711.37 | $2,739,855.16 | 34,478.00 |
| EQUITIES | EUROPRIS ASA | NORWAY | Norway | $13,694.33 | $0.00 | 0.00 |
| EQUITIES | EUROPRIS ASA | NORWAY | Norway | $10,614.58 | $0.00 | 0.00 |
| EQUITIES | EUROPRIS ASA | NORWAY | Norway | $344,460.33 | $0.00 | 38,602.78 |
| EQUITIES | EUROPRIS ASA | NORWAY | Norway | $2,639,224.49 | $118,445.26 | 293,450.00 |
| EQUITIES | EUTELSAT COMMUNICATIONS | FRANCE | France | $232,212.81 | $0.00 | 84,171.67 |
| EQUITIES | EVA AIRWAYS CORP | TAIWAN | Taiwan | $2,741,371.46 | $573,156.80 | 1,945,000.00 |
| EQUITIES | EVA AIRWAYS CORP | TAIWAN | Taiwan | $5,150,113.80 | $472,329.84 | 3,654,000.00 |
| EQUITIES | EVE HOLDING INC | AEROSPACE & DEFEN | United States | $52,584.50 | ($5.74) | 20,950.00 |
| EQUITIES | EVERCOMMERCE INC | APPLICATION SOFTW | United States | $67,804.40 | ($7,374.05) | 6,740.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $277,590.72 | $3,014.17 | 813.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $3,055,546.56 | $2,125,979.46 | 8,949.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $5,335,000.00 | $3,585,682.38 | 15,625.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $3,146,028.16 | $1,838,827.97 | 9,214.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $618,689.28 | $3,314.70 | 1,812.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $3,653,066.56 | $2,415,913.91 | 10,699.00 |
| EQUITIES | EVERCORE INC | INVESTMNT BKG & BF | United States | $223,301.76 | ($21,320.40) | 654.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $473,329.75 | $17,753.49 | 1,325.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $3,026,809.79 | $457,799.10 | 8,473.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $175,042.70 | $10,584.00 | 490.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $3,058,603.26 | $389,954.18 | 8,562.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $29,381,810.27 | $1,937,286.68 | 82,249.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $2,611,351.30 | $108,716.68 | 7,310.00 |
| EQUITIES | EVEREST GROUP LTD | REINSURANCE | Bermuda | $1,573,240.92 | $136,420.69 | 4,404.00 |
| EQUITIES | EVERFORTH INC | IT CONSULTNG & OTH | United States | $194,282.64 | ($21,432.98) | 10,872.00 |
| EQUITIES | EVERGREEN AVIATION TECHI | TAIWAN | Taiwan | $233,985.11 | $14,896.88 | 40,183.00 |
| EQUITIES | EVERGREEN INTERNATIONAL | TAIWAN | Taiwan | $378,218.50 | ($55,799.40) | 247,916.00 |
| EQUITIES | EVERGREEN MARINE CORP T | TAIWAN | Taiwan | $2,345,296.19 | $238,011.49 | 379,000.00 |
| EQUITIES | EVERGREEN MARINE CORP T | TAIWAN | Taiwan | $7,377,472.62 | $763,816.26 | 1,192,200.00 |
| EQUITIES | EVERGREEN MARINE CORP T | TAIWAN | Taiwan | $832,211.45 | $27,465.62 | 97,000.00 |
| EQUITIES | EVERGY INC | ELECTRIC UTILITIES | United States | $5,372,488.80 | $3,413,728.92 | 62,160.00 |
| EQUITIES | EVERGY INC | ELECTRIC UTILITIES | United States | $7,483,109.40 | $4,461,563.26 | 86,580.00 |
| EQUITIES | EVERGY INC | ELECTRIC UTILITIES | United States | $4,278,198.57 | $1,833,568.93 | 49,499.00 |
| EQUITIES | EVERGY INC | ELECTRIC UTILITIES | United States | $1,664,209.65 | $421,541.42 | 19,255.00 |
| EQUITIES | EVERLIGHT ELECTRONICS CO | TAIWAN | Taiwan | $1,009,652.66 | $182,299.61 | 473,000.00 |
| EQUITIES | EVERLIGHT ELECTRONICS CO | TAIWAN | Taiwan | $3,847,807.64 | $502,157.95 | 1,802,613.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $1,088,089.90 | ($3,652.67) | 13,810.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $6,037,362.54 | $4,769,520.37 | 76,626.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $8,401,535.28 | $5,982,418.70 | 106,632.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $1,705,173.18 | $928,410.11 | 21,642.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $5,783,501.16 | $3,234,704.18 | 73,404.00 |
| EQUITIES | EVERPURE INC | TECH HARDWARE ST | United States | $1,480,858.05 | $289,691.68 | 18,795.00 |
| EQUITIES | EVERQUOTE INC | INTERACTIVE MEDIA & | United States | $132,819.57 | $84,308.62 | 5,583.00 |
| EQUITIES | EVERQUOTE INC | INTERACTIVE MEDIA & | United States | $425,793.42 | $55,049.03 | 17,898.00 |
| EQUITIES | EVERSOURCE ENERGY | ELECTRIC UTILITIES | United States | $5,494,471.29 | $3,502,621.20 | 76,027.00 |
| EQUITIES | EVERSOURCE ENERGY | ELECTRIC UTILITIES | United States | $8,320,806.45 | $4,315,843.40 | 115,135.00 |
| EQUITIES | EVERSOURCE ENERGY | ELECTRIC UTILITIES | United States | $6,758,618.13 | $1,039,073.05 | 93,519.00 |
| EQUITIES | EVERSOURCE ENERGY | ELECTRIC UTILITIES | United States | $1,978,608.06 | $342,310.30 | 27,378.00 |
| EQUITIES | EVERSPIN TECHNOLOGIES IN | SEMICONDUCTORS | United States | $14,991.60 | $1,574.80 | 620.00 |
| EQUITIES | EVERSPIN TECHNOLOGIES IN | SEMICONDUCTORS | United States | $1,663,753.26 | $594,284.36 | 68,807.00 |
| EQUITIES | EVERTEC INC | TRANS & PAYMNT PR | Puerto Rico | $518,513.70 | $90,835.64 | 18,665.00 |
| EQUITIES | EVERTEC INC | TRANS & PAYMNT PR | Puerto Rico | $1,248,127.62 | ($53,156.25) | 44,929.00 |
| EQUITIES | EVERTZ TECHNOLOGIES LTD | CDN COMMUNICATIO | Canada | $336,563.88 | $100,285.94 | 25,000.00 |
| EQUITIES | EVERUS CONSTRUCTION GR | CONSTRUCTION & EN | United States | $501,500.90 | $271,496.48 | 3,022.00 |
| EQUITIES | EVERUS CONSTRUCTION GR | CONSTRUCTION & EN | United States | $2,408,930.20 | $2,073,603.05 | 14,516.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EVERUS CONSTRUCTION GR( | CONSTRUCTION & EN | United States | $3,566,099.55 | $3,007,041.15 | 21,489.00 |
| EQUITIES | EVERUS CONSTRUCTION GR( | CONSTRUCTION & EN | United States | $2,023,760.25 | $1,584,716.89 | 12,195.00 |
| EQUITIES | EVERUS CONSTRUCTION GR( | CONSTRUCTION & EN | United States | $1,635,603.20 | $72,711.81 | 9,856.00 |
| EQUITIES | EVGO INC | AUTOMOTIVE RETAIL | United States | $55,695.60 | ($54,104.62) | 29,160.00 |
| EQUITIES | EVN AG | AUSTRIA | Austria | $354,111.40 | ($8,831.66) | 10,810.00 |
| EQUITIES | EVN AG | AUSTRIA | Austria | $185,109.12 | $0.00 | 5,661.11 |
| EQUITIES | EVN AG | AUSTRIA | Austria | $3,897.22 | $0.00 | 0.00 |
| EQUITIES | EVOLENT HEALTH INC | HEALTH CARE TECHN | United States | $170,426.48 | ($614,457.95) | 31,444.00 |
| EQUITIES | EVOLENT HEALTH INC | HEALTH CARE TECHN | United States | $171,786.90 | $51,444.15 | 31,695.00 |
| EQUITIES | EVOLUS INC | PHARMACEUTICALS | United States | $82,301.46 | ($51,591.67) | 11,859.00 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $1,635,825.02 | ($89,703.94) | 23,800.00 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $1,010,156.32 | ($356,902.38) | 14,697.00 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $504,562.67 | ($53,313.43) | 7,341.00 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $264,721.90 | $0.00 | 3,851.50 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $3,482.91 | $0.00 | 50.67 |
| EQUITIES | EVOLUTION AB | SWEDEN | Sweden | $1,989,589.37 | ($42,728.68) | 28,947.00 |
| EQUITIES | EVOLUTION MINING LTD | AUSTRALIA | Australia | $609,715.96 | $39,351.54 | 74,900.00 |
| EQUITIES | EVOLUTION MINING LTD | AUSTRALIA | Australia | $3,974,460.76 | $2,813,675.43 | 488,239.00 |
| EQUITIES | EVOLUTION MINING LTD | AUSTRALIA | Australia | $1,085,115.32 | $259,194.10 | 133,300.00 |
| EQUITIES | EVOLUTION MINING LTD | AUSTRALIA | Australia | $870,316.88 | $0.00 | 106,913.28 |
| EQUITIES | EVOLUTION MINING LTD | AUSTRALIA | Australia | $6,828.01 | $0.00 | 838.78 |
| EQUITIES | EVOLV TECHNOLOGIES HOLD | ELECTRONIC EQUIP & | United States | $187,050.00 | ($4,589.54) | 32,250.00 |
| EQUITIES | EVOLV TECHNOLOGIES HOLD | ELECTRONIC EQUIP & | United States | $1,132,803.80 | ($111,683.93) | 195,311.00 |
| EQUITIES | EVOLV TECHNOLOGIES HOLD | ELECTRONIC EQUIP & | United States | $144,031.40 | $3,917.93 | 24,833.00 |
| EQUITIES | EVOMMUNE INC | BIOTECHNOLOGY | United States | $24,652.95 | ($18,652.03) | 1,855.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $3,726.69 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $3,696.49 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $119,605.41 | ($44,118.06) | 5,194.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $49,873.03 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $1,164.99 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $330,589.62 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $300,172.92 | ($53,549.76) | 16,127.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $92,600.98 | $0.00 | 0.00 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $1,822.37 | $0.00 | 100.37 |
| EQUITIES | EVONIK INDUSTRIES AG | GERMANY | Germany | $2,442,647.13 | ($118,723.33) | 130,339.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EVOTEC SE | GERMANY | Germany | $259,614.59 | $0.00 | 45,433.24 |
| EQUITIES | EVS | BELGIUM | Belgium | $541.24 | $0.00 | 0.00 |
| EQUITIES | EW SCRIPPS CO/THE | BROADCASTING | United States | $65,047.91 | ($27,219.15) | 23,483.00 |
| EQUITIES | EW SCRIPPS CO/THE | BROADCASTING | United States | $2,008,197.37 | ($3,259,313.56) | 724,981.00 |
| EQUITIES | EW SCRIPPS CO/THE | BROADCASTING | United States | $86,036.20 | ($209,659.69) | 31,060.00 |
| EQUITIES | EW SCRIPPS CO/THE | BROADCASTING | United States | $126,397.87 | ($27,677.19) | 45,631.00 |
| EQUITIES | EXAGEN INC | BIOTECHNOLOGY | United States | $638,077.65 | ($1,178,903.57) | 137,221.00 |
| EQUITIES | EXAIL TECHNOLOGIES SA | FRANCE | France | $318,948.58 | $0.00 | 2,322.83 |
| EQUITIES | EXASOL AG | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | EXCELERATE ENERGY INC | OIL & GAS STORAGE | United States | $4,437,497.93 | $1,154,286.75 | 116,807.00 |
| EQUITIES | EXCELERATE ENERGY INC | OIL & GAS STORAGE | United States | $196,788.20 | $93,144.23 | 5,180.00 |
| EQUITIES | EXCELERATE ENERGY INC | OIL & GAS STORAGE | United States | $2,639,621.18 | $1,109,206.13 | 69,482.00 |
| EQUITIES | EXCHANGE INCOME CORP | CDN PASSENGER AIR | Canada | $797,982.67 | $0.00 | 8,556.71 |
| EQUITIES | EXCHANGE INCOME CORP | CDN PASSENGER AIR | Canada | $4,288,368.06 | $2,238,337.02 | 45,904.00 |
| EQUITIES | EXEDY CORP | LAND TRANSPORTAT | Japan | $334,067.41 | $0.00 | 9,202.47 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $849,176.87 | $134,882.96 | 15,607.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $175,091.38 | $50,953.12 | 3,218.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $3,406,174.82 | $2,894,959.81 | 62,602.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $4,973,998.97 | $2,736,863.52 | 91,417.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $1,746,887.46 | $1,026,849.70 | 32,106.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $3,966,924.28 | $2,360,012.82 | 72,908.00 |
| EQUITIES | EXELIXIS INC | BIOTECHNOLOGY | United States | $3,596,990.69 | $2,088,637.77 | 66,109.00 |
| EQUITIES | EXELON CORP | ELECTRIC UTILITIES | United States | $11,579,522.22 | $3,969,596.75 | 248,381.00 |
| EQUITIES | EXELON CORP | ELECTRIC UTILITIES | United States | $15,888,142.62 | $4,010,789.11 | 340,801.00 |
| EQUITIES | EXELON CORP | ELECTRIC UTILITIES | United States | $10,755,187.38 | $3,787,537.77 | 230,699.00 |
| EQUITIES | EXELON CORP | ELECTRIC UTILITIES | United States | $2,286,431.28 | $317,474.90 | 49,044.00 |
| EQUITIES | EXELON CORP | ELECTRIC UTILITIES | United States | $2,370,114.18 | $1,164,073.91 | 50,839.00 |
| EQUITIES | EXEO GROUP INC | CONSTRUCTION | Japan | $2,668,106.64 | $1,312,307.35 | 157,000.00 |
| EQUITIES | EXEO GROUP INC | CONSTRUCTION | Japan | $927,889.32 | $407,050.89 | 54,600.00 |
| EQUITIES | EXEO GROUP INC | CONSTRUCTION | Japan | $671,149.94 | $0.00 | 39,110.50 |
| EQUITIES | EXLSERVICE HOLDINGS INC | DATA PRCSNG/OUTSI | United States | $59,426.28 | ($40,591.79) | 2,298.00 |
| EQUITIES | EXLSERVICE HOLDINGS INC | DATA PRCSNG/OUTSI | United States | $1,194,085.50 | $952,302.64 | 46,175.00 |
| EQUITIES | EXLSERVICE HOLDINGS INC | DATA PRCSNG/OUTSI | United States | $47,323.80 | ($128.10) | 1,830.00 |
| EQUITIES | EXLSERVICE HOLDINGS INC | DATA PRCSNG/OUTSI | United States | $207,345.48 | ($135,061.30) | 8,018.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $2,169.14 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $3,165.25 | $0.00 | 0.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $593,122.32 | $75,914.25 | 7,743.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $2,482,664.68 | ($430,029.95) | 32,055.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $4,843,120.36 | $833,452.10 | 63,039.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $508,468.63 | ($143,147.27) | 6,633.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $7,558,613.54 | ($1,504,774.16) | 98,675.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $12,665,968.04 | ($3,868,986.02) | 164,759.00 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $2,821.98 | $0.00 | 36.12 |
| EQUITIES | EXOR NV | NETHERLANDS | Netherlands | $13,163,542.54 | $840,332.34 | 171,175.00 |
| EQUITIES | EXOSENS SAS | FRANCE | France | $493,813.87 | $0.00 | 7,564.27 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $4,472,413.55 | ($2,754,464.13) | 49,045.00 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $6,905,818.70 | $577,388.22 | 75,730.00 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $245,301.10 | $11,324.90 | 2,690.00 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $4,665,189.21 | $367,509.89 | 51,159.00 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $5,525,110.91 | ($640,993.14) | 60,589.00 |
| EQUITIES | EXPAND ENERGY CORP | OIL & GAS EXPL & PR | United States | $1,725,588.37 | ($14,064.25) | 18,923.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $3,501,206.04 | $444,743.89 | 13,683.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $2,190,844.56 | $346,073.79 | 8,562.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $6,558,460.28 | $4,983,915.71 | 25,631.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $9,576,053.12 | $7,255,422.43 | 37,424.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $350,555.60 | $20,522.60 | 1,370.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $7,094,017.12 | $3,758,137.75 | 27,724.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $7,526,710.20 | $1,545,761.30 | 29,415.00 |
| EQUITIES | EXPEDIA GROUP INC | HOTELS, RESORTS & | United States | $1,982,558.24 | $1,148,744.08 | 7,748.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $31,317,095.94 | $10,817,025.71 | 192,153.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $5,173,474.14 | $4,134,021.14 | 31,743.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $7,275,101.24 | $5,691,999.26 | 44,638.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $5,413,380.70 | $3,381,574.40 | 33,215.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $1,944,351.40 | $37,846.73 | 11,930.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $1,392,664.10 | $896,774.78 | 8,545.00 |
| EQUITIES | EXPEDITORS INTERNATIONAL | AIR FREIGHT & LOGIS | United States | $3,324,629.02 | ($3,467.83) | 20,399.00 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $12,578,844.55 | ($2,658,498.63) | 367,459.00 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $1,777,529.14 | $896,678.40 | 51,926.00 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $2,099,035.78 | ($940,488.55) | 61,318.00 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $32,220,394.39 | ($4,231,808.56) | 941,237.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $12,566.95 | $0.00 | 372.33 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $21,703,067.40 | $16,452,358.30 | 634,000.00 |
| EQUITIES | EXPERIAN PLC | IRELAND | Ireland | $170,382.24 | $0.00 | 0.00 |
| EQUITIES | EXPONENT INC | RESEARCH & CONSUI | United States | $846,672.84 | $659,450.04 | 14,409.00 |
| EQUITIES | EXPONENT INC | RESEARCH & CONSUI | United States | $1,342,724.76 | ($354,111.78) | 22,851.00 |
| EQUITIES | EXPRO GROUP HOLDINGS NV | NETHERLANDS | Netherlands | $371,938.14 | ($172,794.05) | 25,182.00 |
| EQUITIES | EXTENDICARE INC | CDN HEALTH CARE F/ | Canada | $12,708,776.43 | $11,041,948.69 | 513,485.00 |
| EQUITIES | EXTENDICARE INC | CDN HEALTH CARE F/ | Canada | $514,790.92 | $0.00 | 20,771.41 |
| EQUITIES | EXTENDICARE INC | CDN HEALTH CARE F/ | Canada | $3,756,338.95 | $443,193.59 | 151,771.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $831,116.00 | $11,177.45 | 5,720.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $699,183.60 | ($18,887.10) | 4,812.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $6,390,729.90 | $3,605,432.21 | 43,983.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $9,346,858.40 | $4,869,822.83 | 64,328.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $8,007,483.00 | $1,577,384.01 | 55,110.00 |
| EQUITIES | EXTRA SPACE STORAGE INC | SELF-STORAGE REITS | United States | $2,250,115.80 | $340,188.68 | 15,486.00 |
| EQUITIES | EXTREME NETWORKS INC | COMMUNICATIONS E( | United States | $657,434.70 | $29,246.40 | 20,310.00 |
| EQUITIES | EXTREME NETWORKS INC | COMMUNICATIONS E( | United States | $1,166,550.06 | $981,388.16 | 36,038.00 |
| EQUITIES | EXTREME NETWORKS INC | COMMUNICATIONS E( | United States | $3,024,717.54 | $867,597.25 | 93,442.00 |
| EQUITIES | EXTREME NETWORKS INC | COMMUNICATIONS E( | United States | $580,394.10 | $158,328.87 | 17,930.00 |
| EQUITIES | EXXARO RESOURCES LTD | SOUTH AFRICA | South Africa | $608,952.39 | $149,598.80 | 49,171.00 |
| EQUITIES | EXXARO RESOURCES LTD | SOUTH AFRICA | South Africa | $1,379,260.87 | ($83,331.40) | 111,371.00 |
| EQUITIES | EXXARO RESOURCES LTD | SOUTH AFRICA | South Africa | $3,908,758.26 | $477,936.37 | 315,620.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $10,876,759.60 | ($93,460.21) | 79,555.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $9,608,134.72 | $1,476,902.24 | 70,276.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $130,161,131.44 | $69,030,851.81 | 952,027.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $184,235,668.80 | $94,312,685.40 | 1,347,540.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $134,547,792.64 | $47,562,274.08 | 984,112.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $13,911,396.72 | $202,178.93 | 101,751.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $1,928,709.04 | ($27,635.17) | 14,107.00 |
| EQUITIES | EXXON MOBIL CORP | OTHER | United States | $37,129,734.00 | $12,794,593.57 | 271,575.00 |
| EQUITIES | EYEPOINT INC | PHARMACEUTICALS | United States | $163,735.00 | $82,806.88 | 11,450.00 |
| EQUITIES | EZAKI GLICO CO LTD | FOODS | Japan | $1,197,296.36 | $376,239.75 | 36,100.00 |
| EQUITIES | EZCONN CORP | TAIWAN | Taiwan | $411,846.88 | ($108,755.76) | 8,000.00 |
| EQUITIES | EZCORP INC | CONSUMER FINANCE | United States | $2,646,160.65 | $976,075.95 | 76,545.00 |
| EQUITIES | EZCORP INC | CONSUMER FINANCE | United States | $4,556,222.29 | $3,369,165.00 | 131,797.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | EZRA HOLDINGS LTD | SINGAPORE | Singapore | $0.00 | ($18,930.15) | 632,925.00 |
| EQUITIES | EZRA HOLDINGS LTD | SINGAPORE | Singapore | $0.00 | ($421,206.96) | 1,500,000.00 |
| EQUITIES | F&G ANNUITIES & LIFE INC | LIFE & HEALTH INSUR | United States | $259,624.76 | ($10,251.63) | 9,764.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $216,715.16 | $11,926.06 | 521.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $303,650.80 | $15,632.95 | 730.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $4,783,540.00 | $3,192,262.45 | 11,500.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $6,975,649.20 | $4,337,319.88 | 16,770.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $278,693.20 | $20,414.90 | 670.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $5,810,545.24 | $3,667,638.60 | 13,969.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $2,054,842.40 | $118,468.12 | 4,940.00 |
| EQUITIES | F5 INC | COMMUNICATIONS E( | United States | $1,718,330.76 | $1,192,965.47 | 4,131.00 |
| EQUITIES | FABEGE AB | SWEDEN | Sweden | $506,663.97 | $0.00 | 65,996.79 |
| EQUITIES | FABRICA HOLDINGS CO LTD | INFORMATN & COMMI | Japan | $35,225.35 | ($31,659.88) | 2,500.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $3,704,107.20 | ($40,133.10) | 6,590.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $4,824,332.64 | $3,831,472.82 | 8,583.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $6,471,789.12 | $316,873.34 | 11,514.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $2,705,853.12 | $1,609,339.62 | 4,814.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $4,758,007.20 | $232,962.72 | 8,465.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $921,811.20 | $549,234.03 | 1,640.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $1,347,867.84 | ($220,807.84) | 2,398.00 |
| EQUITIES | FABRINET | THAILAND | Cayman Islands | $1,022,423.52 | ($39,053.93) | 1,819.00 |
| EQUITIES | FACTSET RESEARCH SYSTEM | FINANCIAL EXNG & D/ | United States | $1,877,682.88 | $473,305.83 | 8,161.00 |
| EQUITIES | FACTSET RESEARCH SYSTEM | FINANCIAL EXNG & D/ | United States | $2,778,906.24 | $160,742.75 | 12,078.00 |
| EQUITIES | FACTSET RESEARCH SYSTEM | FINANCIAL EXNG & D/ | United States | $101,235.20 | $3,867.60 | 440.00 |
| EQUITIES | FACTSET RESEARCH SYSTEM | FINANCIAL EXNG & D/ | United States | $2,269,279.04 | ($578,012.09) | 9,863.00 |
| EQUITIES | FADU INC | SOUTH KOREA | South Korea | $931,872.77 | $399,787.91 | 16,500.00 |
| EQUITIES | FADU INC | SOUTH KOREA | South Korea | $210,998.59 | $881.83 | 3,736.00 |
| EQUITIES | FAGRON | BELGIUM | Belgium | $1,518,442.50 | $138,706.00 | 54,793.00 |
| EQUITIES | FAGRON | BELGIUM | Belgium | $580,412.63 | $0.00 | 21,064.93 |
| EQUITIES | FAGRON | BELGIUM | Belgium | $2,750,672.67 | $1,297,386.54 | 97,100.00 |
| EQUITIES | FAIR ISAAC CORP | APPLICATION SOFTW | United States | $6,292,906.26 | $863,433.90 | 5,267.00 |
| EQUITIES | FAIR ISAAC CORP | APPLICATION SOFTW | United States | $9,169,936.50 | $3,886,948.87 | 7,675.00 |
| EQUITIES | FAIR ISAAC CORP | APPLICATION SOFTW | United States | $322,590.60 | $26,541.00 | 270.00 |
| EQUITIES | FAIR ISAAC CORP | APPLICATION SOFTW | United States | $6,552,173.52 | $2,873,672.16 | 5,484.00 |
| EQUITIES | FAIR ISAAC CORP | APPLICATION SOFTW | United States | $1,873,415.04 | $506,729.23 | 1,568.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FAIRFAX FINANCIAL HOLDING | CDN INSUR PROP/CA | Canada | $2,755,716.12 | $1,228,991.08 | 1,676.00 |
| EQUITIES | FAIRFAX FINANCIAL HOLDING | CDN INSUR PROP/CA | Canada | $5,524,586.01 | $97,036.11 | 3,360.00 |
| EQUITIES | FAIRFAX FINANCIAL HOLDING | CDN INSUR PROP/CA | Canada | $20,490,294.89 | $17,663,479.88 | 12,462.00 |
| EQUITIES | FAIRFAX FINANCIAL HOLDING | CDN INSUR PROP/CA | Canada | $1,946,758.88 | $106,353.80 | 1,184.00 |
| EQUITIES | FAIRFAX FINANCIAL HOLDING | CDN INSUR PROP/CA | Canada | $12,951.64 | $0.00 | 7.88 |
| EQUITIES | FALABELLA SA | CHILE | Chile | $1,132,722.82 | $435,579.51 | 181,459.00 |
| EQUITIES | FALABELLA SA | CHILE | Chile | $4,297,978.30 | $931,321.45 | 688,524.00 |
| EQUITIES | FALABELLA SA | CHILE | Chile | $88,965.36 | $13,605.29 | 14,252.00 |
| EQUITIES | FALABELLA SA | CHILE | Chile | $2,728,755.91 | $798,670.71 | 437,139.00 |
| EQUITIES | FALABELLA SA | CHILE | Chile | $2,008,162.70 | $1,188,471.92 | 321,702.00 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $11,689,257.88 | $4,894,892.22 | 258,300.00 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $2,865,157.94 | $1,289,286.54 | 63,312.00 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $18,282,397.57 | $10,861,685.33 | 403,990.00 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $2,764,828.53 | $1,283,620.35 | 61,095.00 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $6,207,548.93 | $0.00 | 137,169.46 |
| EQUITIES | FANUC CORP | ELECTRIC APPLIANCE | Japan | $17,416.95 | $0.00 | 384.87 |
| EQUITIES | FAR EAST HOSPITALITY TRUS | SINGAPORE | Singapore | $48,166.53 | ($673.99) | 109,300.00 |
| EQUITIES | FAR EASTERN DEPARTMENT | TAIWAN | Taiwan | $376,083.37 | $14,543.59 | 520,900.00 |
| EQUITIES | FAR EASTERN INTERNATIONA | TAIWAN | Taiwan | $1,971,982.45 | ($135,065.12) | 4,832,343.00 |
| EQUITIES | FAR EASTERN NEW CENTURY | TAIWAN | Taiwan | $2,161,442.72 | ($59,632.06) | 2,416,000.00 |
| EQUITIES | FAR EASTERN NEW CENTURY | TAIWAN | Taiwan | $37,574.75 | ($117.09) | 42,000.00 |
| EQUITIES | FARGLORY LAND DEVELOPMI | TAIWAN | Taiwan | $239,037.44 | $92,780.69 | 107,000.00 |
| EQUITIES | FARGLORY LIFE INSURANCE ( | TAIWAN | Taiwan | $20,654.32 | ($4,435.61) | 48,559.00 |
| EQUITIES | FARMERS & MERCHANTS BAN | REGIONAL BANKS | United States | $118,956.20 | $30,187.89 | 3,890.00 |
| EQUITIES | FARMERS NATIONAL BANC C( | REGIONAL BANKS | United States | $153,738.00 | $23,340.50 | 10,530.00 |
| EQUITIES | FARMLAND PARTNERS INC | OTHER SPECIALIZED | United States | $139,924.40 | $8,400.02 | 14,455.00 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $3,311,890.72 | $257,866.31 | 6,500.00 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $7,000,827.46 | $4,129,235.97 | 13,740.00 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $6,317,049.40 | $2,805,825.03 | 12,398.00 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $4,019,863.09 | $0.00 | 7,889.49 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $40,163.19 | $0.00 | 78.75 |
| EQUITIES | FAST RETAILING CO LTD | RETAIL TRADE | Japan | $917,138.97 | $85,966.28 | 1,800.00 |
| EQUITIES | FASTENAL CO | TRADING COS & DIST | United States | $13,393,597.77 | $12,037,750.59 | 278,859.00 |
| EQUITIES | FASTENAL CO | TRADING COS & DIST | United States | $18,752,160.78 | $16,015,269.53 | 390,426.00 |
| EQUITIES | FASTENAL CO | TRADING COS & DIST | United States | $11,933,581.83 | $7,914,269.96 | 248,461.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FASTENAL CO | TRADING COS & DIST | United States | $3,647,398.20 | $407,602.11 | 75,940.00 |
| EQUITIES | FASTENAL CO | TRADING COS & DIST | United States | $3,181,603.26 | $2,203,876.13 | 66,242.00 |
| EQUITIES | FASTIGHETS AB BALDER | SWEDEN | Sweden | $226,783.18 | ($41,721.33) | 42,437.00 |
| EQUITIES | FASTIGHETS AB BALDER | SWEDEN | Sweden | $196,664.42 | ($68,665.34) | 36,801.00 |
| EQUITIES | FASTIGHETS AB BALDER | SWEDEN | Sweden | $1,536.52 | $0.00 | 287.52 |
| EQUITIES | FASTLY INC | INTERNET SVCS & INF | United States | $621,559.44 | ($2,005,687.29) | 33,854.00 |
| EQUITIES | FASTLY INC | INTERNET SVCS & INF | United States | $503,486.28 | ($7,446.91) | 27,423.00 |
| EQUITIES | FATTAL HOLDINGS 1998 LTD | ISRAEL | Israel | $280,988.40 | $0.00 | 1,191.56 |
| EQUITIES | FAWRY FOR BANKING & PAYM | EGYPT | Egypt | $425,455.58 | $19,636.05 | 1,137,400.00 |
| EQUITIES | FB FINANCIAL CORP | REGIONAL BANKS | United States | $3,553,248.60 | $428,603.02 | 64,196.00 |
| EQUITIES | FB FINANCIAL CORP | REGIONAL BANKS | United States | $560,640.15 | $245,202.21 | 10,129.00 |
| EQUITIES | FCC CO LTD | OTHER PRODUCTS | Japan | $254,471.64 | ($4,573.79) | 12,200.00 |
| EQUITIES | FDJ UNITED | FRANCE | France | $4,208,737.68 | ($1,126,921.02) | 172,100.00 |
| EQUITIES | FDJ UNITED | FRANCE | France | $519,337.70 | $0.00 | 21,236.29 |
| EQUITIES | FDM GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $8,903.33 | ($70,621.16) | 6,475.00 |
| EQUITIES | FEDERAL AGRICULTURAL MO | CMRL&RESIDENTIAL I | United States | $4,432,561.88 | $2,149,238.69 | 22,244.00 |
| EQUITIES | FEDERAL AGRICULTURAL MO | CMRL&RESIDENTIAL I | United States | $637,664.00 | $21,152.00 | 3,200.00 |
| EQUITIES | FEDERAL BANK LTD | INDIA | India | $613,194.71 | $84,934.57 | 175,865.00 |
| EQUITIES | FEDERAL BANK LTD | INDIA | India | $1,129,932.37 | $248,886.79 | 324,066.00 |
| EQUITIES | FEDERAL BANK LTD | INDIA | India | $306,930.34 | $41,411.84 | 88,028.00 |
| EQUITIES | FEDERAL REALTY INVESTMEN | RETAIL REITS | United States | $1,317,104.80 | $38,604.06 | 10,670.00 |
| EQUITIES | FEDERAL REALTY INVESTMEN | RETAIL REITS | United States | $837,540.40 | $134,531.41 | 6,785.00 |
| EQUITIES | FEDERAL REALTY INVESTMEN | RETAIL REITS | United States | $4,088,703.12 | $1,057,451.67 | 33,123.00 |
| EQUITIES | FEDERAL REALTY INVESTMEN | RETAIL REITS | United States | $3,428,052.24 | $266,485.29 | 27,771.00 |
| EQUITIES | FEDERAL SIGNAL CORP | CONST MACH&HVY TI | United States | $1,236,844.74 | $65,553.06 | 9,626.00 |
| EQUITIES | FEDERAL SIGNAL CORP | CONST MACH&HVY TI | United States | $2,190,882.99 | $1,933,085.96 | 17,051.00 |
| EQUITIES | FEDERAL SIGNAL CORP | CONST MACH&HVY TI | United States | $3,863,051.85 | $579,488.55 | 30,065.00 |
| EQUITIES | FEDERAL SIGNAL CORP | CONST MACH&HVY TI | United States | $3,956,978.04 | $1,190,707.37 | 30,796.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $2,599,674.50 | $1,024,675.34 | 8,270.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $14,022,839.15 | $8,292,896.93 | 44,609.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $22,129,327.45 | $14,823,957.37 | 70,397.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $16,119,945.30 | $8,208,050.20 | 51,270.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $10,122.34 | $0.00 | 0.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $1,109,969.85 | $34,310.45 | 3,531.00 |
| EQUITIES | FEDEX CORP | AIR FREIGHT & LOGIS | United States | $4,763,345.55 | $2,325,123.17 | 15,153.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $314,684.00 | $119,250.78 | 2,084.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $624,385.00 | $229,558.28 | 4,135.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $3,367,904.00 | $1,936,002.82 | 22,304.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $5,316,861.00 | $3,494,746.41 | 35,211.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $191,770.00 | ($15,049.50) | 1,270.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $4,113,240.00 | $2,009,722.48 | 27,240.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $661,380.00 | ($9,207.80) | 4,380.00 |
| EQUITIES | FEDEX FREIGHT HOLDING CC | CARGO GROUND TRA | United States | $1,143,976.00 | $579,622.75 | 7,576.00 |
| EQUITIES | FEED ONE CO LTD | OTHER PRODUCTS | Japan | $61,906.79 | $5,873.77 | 8,200.00 |
| EQUITIES | FEED ONE CO LTD | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | FENNEC PHARMACEUTICALS | CDN BIOTECHNOLOG | Canada | $117,465.25 | ($3,755.61) | 10,927.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $10,545,284.74 | $3,836,390.61 | 44,267.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $15,201,771.08 | $4,956,786.29 | 63,814.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $10,657,145.26 | $3,514,700.89 | 44,718.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $8,197.79 | $0.00 | 0.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $2,984,849.12 | $1,164,217.10 | 12,534.00 |
| EQUITIES | FERGUSON ENTERPRISES IN( | TRADING COS & DIST | United States | $7,093,476.94 | ($378,886.15) | 29,777.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $7,946,131.42 | ($272,537.66) | 21,428.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Netherlands | $7,983,386.76 | ($364,965.98) | 21,444.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $3,426,092.41 | $882,297.44 | 9,239.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $2,871,702.53 | ($723,183.26) | 7,744.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $34,184,162.43 | ($1,740,342.06) | 92,183.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Netherlands | $18,708.38 | $0.00 | 50.25 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $30,400,590.52 | $5,114,412.01 | 81,980.00 |
| EQUITIES | FERRARI NV | NETHERLANDS | Italy | $24,122,078.71 | $19,965,997.49 | 65,049.00 |
| EQUITIES | FERREXPO PLC | UNITED KINGDOM CO | Switzerland | $138,813.16 | ($1,342,409.28) | 360,645.00 |
| EQUITIES | FERREYCORP SAA | PERU | Peru | $4,957,613.81 | $569,855.01 | 4,037,134.00 |
| EQUITIES | FERROTEC CORP | INFORMATN & COMMI | Japan | $142,216.35 | $101,994.58 | 2,400.00 |
| EQUITIES | FERROTEC CORP | INFORMATN & COMMI | Japan | $581,472.23 | $0.00 | 9,916.46 |
| EQUITIES | FERROVIAL NV | NETHERLANDS | Netherlands | $2,046,830.60 | $861,424.70 | 29,848.00 |
| EQUITIES | FERROVIAL NV | NETHERLANDS | Netherlands | $2,209,490.82 | $582,574.57 | 32,220.00 |
| EQUITIES | FERROVIAL NV | NETHERLANDS | Netherlands | $13,455.40 | $0.00 | 196.11 |
| EQUITIES | FERVO ENERGY CO | RENEWABLE ELECTR | United States | $15,842.66 | $1,208.66 | 542.00 |
| EQUITIES | FEVERTREE DRINKS PLC | UNITED KINGDOM CO | United Kingdom | $234,322.70 | $0.00 | 21,728.94 |
| EQUITIES | FF GROUP | GREECE | Greece | $0.00 | ($79,113.16) | 3,700.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FIBI HOLDINGS LTD | ISRAEL | Israel | $384,391.34 | $0.00 | 4,292.64 |
| EQUITIES | FIBRA MACQUARIE MEXICO | MEXICO | Mexico | $1,085,502.79 | $503,656.55 | 425,860.00 |
| EQUITIES | FIBRA UNO ADMINISTRACION | MEXICO | Mexico | $2,249,390.96 | $498,426.62 | 1,311,488.00 |
| EQUITIES | FIBRA UNO ADMINISTRACION | MEXICO | Mexico | $4,171,261.42 | $422,306.17 | 2,432,018.00 |
| EQUITIES | FIDELITY NATIONAL FINANCIA | PROPERTY & CASUAL | United States | $148,884.12 | ($37,689.05) | 3,157.00 |
| EQUITIES | FIDELITY NATIONAL FINANCIA | PROPERTY & CASUAL | United States | $3,446,358.48 | $2,598,476.25 | 73,078.00 |
| EQUITIES | FIDELITY NATIONAL FINANCIA | PROPERTY & CASUAL | United States | $4,517,597.88 | $2,877,556.19 | 95,793.00 |
| EQUITIES | FIDELITY NATIONAL FINANCIA | PROPERTY & CASUAL | United States | $2,704,767.48 | $1,019,291.95 | 57,353.00 |
| EQUITIES | FIDELITY NATIONAL FINANCIA | PROPERTY & CASUAL | United States | $588,415.32 | $233,093.55 | 12,477.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $1,121,104.80 | ($242,326.40) | 28,835.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $2,014,295.04 | ($1,281,736.81) | 51,808.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $4,870,653.12 | ($1,093,119.92) | 125,274.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $6,380,402.40 | ($3,693,668.41) | 164,105.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $4,724,269.92 | ($4,701,617.44) | 121,509.00 |
| EQUITIES | FIDELITY NATIONAL INFORMA | TRANS & PAYMNT PR | United States | $1,251,897.12 | ($1,394,911.41) | 32,199.00 |
| EQUITIES | FIELMANN GROUP AG | GERMANY | Germany | $393,721.79 | $0.00 | 0.00 |
| EQUITIES | FIERA MILANO SPA | ITALY | Italy | $1,233,219.26 | $289,730.85 | 127,802.00 |
| EQUITIES | FIFTH THIRD BANCORP | DIVERSIFIED BANKS | United States | $3,162,827.01 | $614,841.97 | 55,713.00 |
| EQUITIES | FIFTH THIRD BANCORP | DIVERSIFIED BANKS | United States | $13,377,226.03 | $8,869,843.21 | 235,639.00 |
| EQUITIES | FIFTH THIRD BANCORP | DIVERSIFIED BANKS | United States | $18,478,237.61 | $10,427,581.70 | 325,493.00 |
| EQUITIES | FIFTH THIRD BANCORP | DIVERSIFIED BANKS | United States | $13,032,632.13 | $6,130,937.77 | 229,569.00 |
| EQUITIES | FIFTH THIRD BANCORP | DIVERSIFIED BANKS | United States | $2,658,539.10 | $869,671.17 | 46,830.00 |
| EQUITIES | FIGMA INC | APPLICATION SOFTW | United States | $179,380.44 | $11,091.05 | 9,916.00 |
| EQUITIES | FIGS INC | APPAREL ACCESS & L | United States | $373,906.50 | $90,727.16 | 36,550.00 |
| EQUITIES | FIGS INC | APPAREL ACCESS & L | United States | $69,144.57 | ($11,102.37) | 6,759.00 |
| EQUITIES | FIGS INC | APPAREL ACCESS & L | United States | $1,052,626.08 | ($357,125.62) | 102,896.00 |
| EQUITIES | FIGS INC | APPAREL ACCESS & L | United States | $1,448,496.39 | ($131,681.49) | 141,593.00 |
| EQUITIES | FIGURE TECHNOLOGY SOLUT | CONSUMER FINANCE | United States | $646,506.92 | $62,460.46 | 21,052.00 |
| EQUITIES | FIGURE TECHNOLOGY SOLUT | CONSUMER FINANCE | United States | $816,087.54 | $98,395.55 | 26,574.00 |
| EQUITIES | FIGURE TECHNOLOGY SOLUT | CONSUMER FINANCE | United States | $490,285.15 | $59,113.60 | 15,965.00 |
| EQUITIES | FINANCIAL INSTITUTIONS INC | REGIONAL BANKS | United States | $170,204.28 | $108,987.77 | 4,332.00 |
| EQUITIES | FINANCIERE DE TUBIZE SA | BELGIUM | Belgium | $503,978.71 | $63,080.91 | 1,906.00 |
| EQUITIES | FINANCIERE DE TUBIZE SA | BELGIUM | Belgium | $331,958.10 | $42,422.35 | 1,255.00 |
| EQUITIES | FINANCIERE DE TUBIZE SA | BELGIUM | Belgium | $2,108.44 | $0.00 | 7.98 |
| EQUITIES | FINCANTIERI SPA | ITALY | Italy | $1,097,915.96 | ($786,986.85) | 96,513.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FINCANTIERI SPA | ITALY | Italy | $365,893.78 | $0.00 | 32,164.22 |
| EQUITIES | FINE ORGANIC INDUSTRIES L | INDIA | India | $442,254.94 | $8,171.36 | 7,905.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $20,128,596.70 | $5,756,941.49 | 802,082.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $2,522,091.22 | $126,363.05 | 100,500.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $765,410.77 | $359,899.68 | 30,500.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $988,383.71 | $152,303.65 | 39,385.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $33,321,467.64 | $4,861,148.22 | 1,327,790.00 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $269,693.59 | $0.00 | 10,746.73 |
| EQUITIES | FINECOBANK BANCA FINECO | ITALY | Italy | $6,298.04 | $0.00 | 250.96 |
| EQUITIES | FINNING INTERNATIONAL INC | CDN TRADING COS & | Canada | $9,159,647.17 | $3,526,026.80 | 129,719.00 |
| EQUITIES | FINNING INTERNATIONAL INC | CDN TRADING COS & | Canada | $21,354,174.62 | $16,119,508.31 | 302,418.00 |
| EQUITIES | FINNING INTERNATIONAL INC | CDN TRADING COS & | Canada | $2,972,742.20 | $1,827,319.14 | 42,100.00 |
| EQUITIES | FINNING INTERNATIONAL INC | CDN TRADING COS & | Canada | $2,288,809.52 | $0.00 | 32,414.12 |
| EQUITIES | FINNING INTERNATIONAL INC | CDN TRADING COS & | Canada | $5,260,553.30 | $3,822,044.21 | 74,500.00 |
| EQUITIES | FIREFINCH LTD | AUSTRALIA | Australia | $2.16 | $0.00 | 300,390.08 |
| EQUITIES | FIREFLY AEROSPACE INC | AEROSPACE & DEFEN | United States | $376,672.80 | $65,687.37 | 12,812.00 |
| EQUITIES | FIREFLY METALS LTD | AUSTRALIA | Australia | $194,113.99 | $0.00 | 159,201.17 |
| EQUITIES | FIREFLY METALS LTD | AUSTRALIA | Australia | $2,228,017.09 | ($412,815.27) | 1,827,250.00 |
| EQUITIES | FIRST ABU DHABI BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,925,583.56 | $96,946.25 | 416,011.00 |
| EQUITIES | FIRST ABU DHABI BANK PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,474,624.74 | $257,833.17 | 318,584.00 |
| EQUITIES | FIRST ADVANTAGE CORP | HUMAN RESOURCE & | United States | $281,760.50 | $65,131.62 | 15,610.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $1,970,384.93 | $1,563,912.26 | 28,727.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $2,754,574.40 | $981,067.69 | 40,160.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $2,680,154.25 | $5,191.82 | 39,075.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $1,659,397.87 | $575,160.89 | 24,193.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $1,479,623.48 | $409,682.18 | 21,572.00 |
| EQUITIES | FIRST AMERICAN FINANCIAL ( | PROPERTY & CASUAL | United States | $227,855.98 | $1,029.82 | 3,322.00 |
| EQUITIES | FIRST BANCORP INC/THE | REGIONAL BANKS | United States | $97,565.64 | $45,107.86 | 2,802.00 |
| EQUITIES | FIRST BANCORP/PUERTO RIC | REGIONAL BANKS | Puerto Rico | $1,386,924.00 | ($18,620.00) | 53,200.00 |
| EQUITIES | FIRST BANCORP/PUERTO RIC | REGIONAL BANKS | Puerto Rico | $1,320,106.59 | $837,852.35 | 50,637.00 |
| EQUITIES | FIRST BANCORP/PUERTO RIC | REGIONAL BANKS | Puerto Rico | $2,965,175.73 | $978,431.32 | 113,739.00 |
| EQUITIES | FIRST BANCORP/PUERTO RIC | REGIONAL BANKS | Puerto Rico | $1,500,302.43 | $801,939.92 | 57,549.00 |
| EQUITIES | FIRST BANCORP/PUERTO RIC | REGIONAL BANKS | Puerto Rico | $1,982,441.01 | $281,427.29 | 76,043.00 |
| EQUITIES | FIRST BANCORP/SOUTHERN I | REGIONAL BANKS | United States | $729,356.22 | $496,397.78 | 11,366.00 |
| EQUITIES | FIRST BANK/HAMILTON NJ | REGIONAL BANKS | United States | $109,748.70 | $42,795.10 | 6,190.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FIRST BUSEY CORP | REGIONAL BANKS | United States | $688,117.00 | ($12,746.73) | 23,326.00 |
| EQUITIES | FIRST BUSINESS FINANCIAL S | REGIONAL BANKS | United States | $137,710.60 | $73,776.50 | 2,180.00 |
| EQUITIES | FIRST BUSINESS FINANCIAL S | REGIONAL BANKS | United States | $3,016,430.67 | $1,541,739.07 | 47,751.00 |
| EQUITIES | FIRST CITIZENS BANCSHARES | DIVERSIFIED BANKS | United States | $1,801,964.14 | $192,647.18 | 866.00 |
| EQUITIES | FIRST CITIZENS BANCSHARES | DIVERSIFIED BANKS | United States | $5,539,062.98 | $1,906,938.28 | 2,662.00 |
| EQUITIES | FIRST CITIZENS BANCSHARES | DIVERSIFIED BANKS | United States | $3,643,463.29 | $1,368,905.61 | 1,751.00 |
| EQUITIES | FIRST CITIZENS BANCSHARES | DIVERSIFIED BANKS | United States | $2,082,870.79 | $310,742.92 | 1,001.00 |
| EQUITIES | FIRST COMMONWEALTH FINA | REGIONAL BANKS | United States | $594,164.58 | $270,806.23 | 29,226.00 |
| EQUITIES | FIRST COMMUNITY BANKSHA | REGIONAL BANKS | United States | $223,743.54 | $95,908.86 | 5,037.00 |
| EQUITIES | FIRST FINANCIAL BANCORP | REGIONAL BANKS | United States | $910,027.00 | $585,735.06 | 26,900.00 |
| EQUITIES | FIRST FINANCIAL BANCORP | REGIONAL BANKS | United States | $3,093,922.65 | $436,996.43 | 91,455.00 |
| EQUITIES | FIRST FINANCIAL BANKSHARE | REGIONAL BANKS | United States | $1,296,209.32 | $1,056,411.51 | 37,226.00 |
| EQUITIES | FIRST FINANCIAL CORP | REGIONAL BANKS | United States | $254,003.20 | $148,654.48 | 3,280.00 |
| EQUITIES | FIRST FINANCIAL CORP | REGIONAL BANKS | United States | $519,002.88 | $170,530.38 | 6,702.00 |
| EQUITIES | FIRST FINANCIAL CORP | REGIONAL BANKS | United States | $2,250,328.96 | $843,617.53 | 29,059.00 |
| EQUITIES | FIRST FINANCIAL HOLDING C( | TAIWAN | Taiwan | $2,202,669.20 | $307,944.31 | 2,142,575.00 |
| EQUITIES | FIRST FINANCIAL HOLDING C( | TAIWAN | Taiwan | $1,350,854.61 | $133,329.83 | 1,314,000.00 |
| EQUITIES | FIRST GEN CORP | PHILIPPINES | Philippines | $48,807.07 | ($23,464.15) | 188,383.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $1,437,751.00 | $115,506.43 | 49,070.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $1,072,790.20 | $376,265.65 | 36,614.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $684,125.70 | $130,191.57 | 23,349.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $531,091.80 | $43,670.72 | 18,126.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $44,536.00 | $2,082.40 | 1,520.00 |
| EQUITIES | FIRST HAWAIIAN INC | REGIONAL BANKS | United States | $326,431.30 | $18,444.65 | 11,141.00 |
| EQUITIES | FIRST HORIZON CORP | REGIONAL BANKS | United States | $3,826,358.31 | $1,220,176.47 | 148,251.00 |
| EQUITIES | FIRST HORIZON CORP | REGIONAL BANKS | United States | $4,218,308.97 | $621,337.57 | 163,437.00 |
| EQUITIES | FIRST HORIZON CORP | REGIONAL BANKS | United States | $10,091.71 | $1,723.44 | 391.00 |
| EQUITIES | FIRST HORIZON CORP | REGIONAL BANKS | United States | $1,669,841.90 | $641,982.74 | 64,660.00 |
| EQUITIES | FIRST HORIZON CORP | REGIONAL BANKS | United States | $122.40 | $0.00 | 0.00 |
| EQUITIES | FIRST INDUSTRIAL REALTY TF | INDUSTRIAL REITS | United States | $2,343,711.58 | $1,433,326.43 | 37,918.00 |
| EQUITIES | FIRST INDUSTRIAL REALTY TF | INDUSTRIAL REITS | United States | $2,688,611.38 | $245,100.83 | 43,498.00 |
| EQUITIES | FIRST INDUSTRIAL REALTY TF | INDUSTRIAL REITS | United States | $397,067.44 | $38,465.17 | 6,424.00 |
| EQUITIES | FIRST INDUSTRIAL REALTY TF | INDUSTRIAL REITS | United States | $839,008.94 | $136,588.50 | 13,574.00 |
| EQUITIES | FIRST INTERNATIONAL BANK | ISRAEL | Israel | $42.47 | $21.83 | 0.60 |
| EQUITIES | FIRST INTERNATIONAL BANK | ISRAEL | Israel | $427,328.30 | ($42,577.68) | 6,037.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FIRST INTERNATIONAL BANK | ISRAEL | Israel | $660,942.33 | $0.00 | 9,337.34 |
| EQUITIES | FIRST INTERSTATE BANCSYS | REGIONAL BANKS | United States | $910,016.00 | $291,645.27 | 23,600.00 |
| EQUITIES | FIRST INTERSTATE BANCSYS | REGIONAL BANKS | United States | $1,663,131.36 | $219,815.21 | 43,131.00 |
| EQUITIES | FIRST MAJESTIC SILVER COR | CDN SILVER | Canada | $1,987,312.28 | $0.00 | 117,088.75 |
| EQUITIES | FIRST MERCHANTS CORP | REGIONAL BANKS | United States | $737,574.58 | $445,952.29 | 16,882.00 |
| EQUITIES | FIRST MERCHANTS CORP | REGIONAL BANKS | United States | $2,528,558.75 | $215,454.02 | 57,875.00 |
| EQUITIES | FIRST MERCHANTS CORP | REGIONAL BANKS | United States | $244,620.31 | $13,997.50 | 5,599.00 |
| EQUITIES | FIRST MID BANCSHARES INC | REGIONAL BANKS | United States | $278,441.10 | $128,725.74 | 5,790.00 |
| EQUITIES | FIRST PACIFIC CO LTD | HONG KONG | Hong Kong | $1,630,594.04 | $68,721.82 | 2,664,000.00 |
| EQUITIES | FIRST PACIFIC CO LTD | HONG KONG | Hong Kong | $643,891.04 | $0.00 | 1,051,937.66 |
| EQUITIES | FIRST QUANTUM MINERALS L | CDN COPPER | Canada | $1,077,019.79 | $906,317.02 | 39,443.00 |
| EQUITIES | FIRST QUANTUM MINERALS L | CDN COPPER | Canada | $1,319,494.64 | $652,073.62 | 48,323.00 |
| EQUITIES | FIRST QUANTUM MINERALS L | CDN COPPER | Canada | $7,233,702.16 | $0.00 | 264,915.46 |
| EQUITIES | FIRST QUANTUM MINERALS L | CDN COPPER | Canada | $7,911.20 | $0.00 | 289.73 |
| EQUITIES | FIRST QUANTUM MINERALS L | CDN COPPER | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | FIRST REAL ESTATE INVESTM | SINGAPORE | Singapore | $33,198.81 | ($93,369.86) | 186,700.00 |
| EQUITIES | FIRST REAL ESTATE INVESTM | SINGAPORE | Singapore | $26,192.74 | $290.68 | 147,300.00 |
| EQUITIES | FIRST RESOURCES LTD | SINGAPORE | Singapore | $488,819.05 | $251,254.42 | 203,300.00 |
| EQUITIES | FIRST RESOURCES LTD | SINGAPORE | Singapore | $358,499.36 | $29,911.55 | 149,100.00 |
| EQUITIES | FIRST RESOURCES LTD | SINGAPORE | Singapore | $329,225.90 | $0.00 | 136,926.43 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $5,394,753.48 | $3,266,022.34 | 22,863.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $7,846,377.88 | $5,788,641.59 | 33,253.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $283,152.00 | ($26,088.00) | 1,200.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $5,772,997.36 | $3,791,462.42 | 24,466.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $7,074,788.68 | $1,124,886.19 | 29,983.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $1,519,582.40 | ($390,178.04) | 6,440.00 |
| EQUITIES | FIRST SOLAR INC | SEMICONDUCTORS | United States | $1,560,403.48 | $316,084.06 | 6,613.00 |
| EQUITIES | FIRST TRACKS BIOTHERAPEU | BIOTECHNOLOGY | United States | $111,183.12 | ($2,155.14) | 5,526.00 |
| EQUITIES | FIRST TRACKS BIOTHERAPEU | BIOTECHNOLOGY | United States | $157,841.40 | $21,166.59 | 7,845.00 |
| EQUITIES | FIRST WATCH RESTAURANT ( | RESTAURANTS | United States | $2,397,475.55 | ($1,318,099.10) | 185,995.00 |
| EQUITIES | FIRST WATCH RESTAURANT ( | RESTAURANTS | United States | $81,722.60 | ($26,032.03) | 6,340.00 |
| EQUITIES | FIRST WATCH RESTAURANT ( | RESTAURANTS | United States | $3,224,523.73 | ($712,476.25) | 250,157.00 |
| EQUITIES | FIRST WAVE MARINE INC | MARINE TRANSPORT/ | United States | $0.00 | $0.00 | 1,722.00 |
| EQUITIES | FIRSTCASH HOLDINGS INC | CONSUMER FINANCE | United States | $2,191,321.60 | ($25,932.80) | 10,130.00 |
| EQUITIES | FIRSTCASH HOLDINGS INC | CONSUMER FINANCE | United States | $2,011,776.00 | $1,792,617.74 | 9,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FIRSTCASH HOLDINGS INC | CONSUMER FINANCE | United States | $3,922,963.20 | $1,722,123.16 | 18,135.00 |
| EQUITIES | FIRSTCASH HOLDINGS INC | CONSUMER FINANCE | United States | $4,659,965.44 | $2,898,900.51 | 21,542.00 |
| EQUITIES | FIRSTENERGY CORP | ELECTRIC UTILITIES | United States | $6,652,414.82 | $726,383.51 | 139,933.00 |
| EQUITIES | FIRSTENERGY CORP | ELECTRIC UTILITIES | United States | $8,090,689.98 | $866,969.35 | 170,187.00 |
| EQUITIES | FIRSTENERGY CORP | ELECTRIC UTILITIES | United States | $6,076,657.88 | $1,255,615.08 | 127,822.00 |
| EQUITIES | FIRSTENERGY CORP | ELECTRIC UTILITIES | United States | $1,322,562.80 | $364,837.87 | 27,820.00 |
| EQUITIES | FIRSTGROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,938,968.35 | $311,563.53 | 1,179,089.00 |
| EQUITIES | FIRSTGROUP PLC | UNITED KINGDOM CO | United Kingdom | $857,411.58 | $0.00 | 343,982.82 |
| EQUITIES | FIRSTRAND LTD | SOUTH AFRICA | South Africa | $603,777.50 | $116,478.44 | 101,747.00 |
| EQUITIES | FIRSTRAND LTD | SOUTH AFRICA | South Africa | $9,193,081.71 | $784,259.53 | 1,549,194.00 |
| EQUITIES | FIRSTRAND LTD | SOUTH AFRICA | South Africa | $22,976,218.29 | $1,871,689.35 | 3,871,892.00 |
| EQUITIES | FIRSTSERVICE CORP | CDN REAL ESTATE SE | Canada | $2,837,476.46 | ($214,067.24) | 19,924.00 |
| EQUITIES | FIRSTSERVICE CORP | CDN REAL ESTATE SE | Canada | $532,482.79 | $17,402.87 | 3,738.00 |
| EQUITIES | FIRSTSERVICE CORP | CDN REAL ESTATE SE | Canada | $396,299.39 | ($96,848.66) | 2,782.00 |
| EQUITIES | FIRSTSERVICE CORP | CDN REAL ESTATE SE | Canada | $2,356.64 | $0.00 | 16.58 |
| EQUITIES | FIRSTSOURCE SOLUTIONS LT | INDIA | India | $300,078.09 | ($153,715.53) | 124,338.00 |
| EQUITIES | FIRSTSUN CAPITAL BANCORF | REGIONAL BANKS | United States | $91,133.00 | $27,094.93 | 2,350.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $941,760.00 | ($519,449.23) | 19,200.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $6,313,225.50 | $2,503,381.35 | 128,710.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $8,206,163.10 | $1,756,737.57 | 167,302.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $309,996.00 | $7,520.80 | 6,320.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $6,558,132.15 | ($2,253,394.53) | 133,703.00 |
| EQUITIES | FISERV INC | TRANS & PAYMNT PR | United States | $1,573,671.15 | ($233,795.79) | 32,083.00 |
| EQUITIES | FISHER & PAYKEL HEALTHCA | NEW ZEALAND | New Zealand | $1,826,090.99 | $96,958.44 | 81,600.00 |
| EQUITIES | FISHER & PAYKEL HEALTHCA | NEW ZEALAND | New Zealand | $769,889.81 | $445,041.13 | 34,403.00 |
| EQUITIES | FISHER & PAYKEL HEALTHCA | NEW ZEALAND | New Zealand | $1,028,429.38 | $62,061.51 | 45,956.00 |
| EQUITIES | FISHER & PAYKEL HEALTHCA | NEW ZEALAND | New Zealand | $5,253.83 | $0.00 | 236.76 |
| EQUITIES | FISHER & PAYKEL HEALTHCA | NEW ZEALAND | New Zealand | $1,704,485.87 | $19,869.45 | 76,166.00 |
| EQUITIES | FISKARS OYJ ABP | FINLAND | Finland | $1,107.89 | $0.00 | 0.00 |
| EQUITIES | FIT HON TENG LTD | TAIWAN | Taiwan | $729,853.80 | ($195,630.50) | 805,000.00 |
| EQUITIES | FITIPOWER INTEGRATED TEC | TAIWAN | Taiwan | $462,527.27 | ($97,063.30) | 89,300.00 |
| EQUITIES | FITIPOWER INTEGRATED TEC | TAIWAN | Taiwan | $241,710.64 | ($16,877.39) | 46,667.00 |
| EQUITIES | FITIPOWER INTEGRATED TEC | TAIWAN | Taiwan | $813,110.51 | $106,634.63 | 156,987.00 |
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $126,032.79 | ($6,025.10) | 701.00 |
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $2,300,413.05 | $1,586,945.00 | 12,795.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $3,590,586.09 | $1,445,046.10 | 19,971.00 |
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $115,065.60 | ($9,132.80) | 640.00 |
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $3,060,924.75 | $798,842.00 | 17,025.00 |
| EQUITIES | FIVE BELOW INC | OTHER SPECIALTY RI | United States | $2,533,960.26 | $567,391.01 | 14,094.00 |
| EQUITIES | FIVE STAR BANCORP | REGIONAL BANKS | United States | $178,205.40 | $98,288.51 | 3,660.00 |
| EQUITIES | FIVE STAR BANCORP | REGIONAL BANKS | United States | $2,421,061.56 | $1,270,794.01 | 49,724.00 |
| EQUITIES | FIVE STAR BANCORP | REGIONAL BANKS | United States | $1,578,432.42 | $446,177.48 | 32,418.00 |
| EQUITIES | FIVE STAR BANCORP | REGIONAL BANKS | United States | $212,288.40 | $65,641.20 | 4,360.00 |
| EQUITIES | FIVE9 INC | APPLICATION SOFTW | United States | $1,032,655.52 | ($104,201.03) | 48,436.00 |
| EQUITIES | FIVE9 INC | APPLICATION SOFTW | United States | $423,990.84 | ($228,332.60) | 19,887.00 |
| EQUITIES | FIVERR INTERNATIONAL LTD | ISRAEL | Israel | $0.00 | $0.00 | 0.00 |
| EQUITIES | FKS FOOD SEJAHTERA TBK P | INDONESIA | Indonesia | $3,885.09 | ($79,746.24) | 739,000.00 |
| EQUITIES | FLAGSTAR BANK NA | REGIONAL BANKS | United States | $1,021,029.48 | ($1,673,456.35) | 68,342.00 |
| EQUITIES | FLATEXDEGIRO SE | GERMANY | Germany | $787,590.79 | $74,624.82 | 18,370.00 |
| EQUITIES | FLATEXDEGIRO SE | GERMANY | Germany | $941,193.69 | $0.00 | 21,952.65 |
| EQUITIES | FLATEXDEGIRO SE | GERMANY | Germany | $6,422,798.95 | $453,932.80 | 149,526.00 |
| EQUITIES | FLATEXDEGIRO SE | GERMANY | Germany | $6,599,726.70 | $1,960,420.82 | 153,640.00 |
| EQUITIES | FLETCHER BUILDING LTD | NEW ZEALAND | New Zealand | $261,497.16 | $0.00 | 135,603.17 |
| EQUITIES | FLEURY SA | BRAZIL | Brazil | $412,971.53 | $7,966.25 | 138,800.00 |
| EQUITIES | FLEURY SA | BRAZIL | Brazil | $306,158.29 | ($29,199.01) | 102,900.00 |
| EQUITIES | FLEX LNG LTD | NORWAY | Bermuda | $498,345.60 | ($42,624.00) | 17,760.00 |
| EQUITIES | FLEX LNG LTD | NORWAY | Bermuda | $238,790.60 | ($17,658.44) | 8,510.00 |
| EQUITIES | FLEX LTD | SINGAPORE | Singapore | $13,168,349.57 | $6,780,511.94 | 81,251.00 |
| EQUITIES | FLEX LTD | SINGAPORE | Singapore | $18,522,169.95 | $10,678,297.73 | 114,285.00 |
| EQUITIES | FLEX LTD | SINGAPORE | Singapore | $705,004.50 | $62,901.00 | 4,350.00 |
| EQUITIES | FLEX LTD | SINGAPORE | Singapore | $13,362,671.50 | $8,776,183.41 | 82,450.00 |
| EQUITIES | FLEX LTD | SINGAPORE | Singapore | $3,826,634.77 | $1,748,014.95 | 23,611.00 |
| EQUITIES | FLEXIUM INTERCONNECT INC | TAIWAN | Taiwan | $127,038.44 | $22,902.42 | 57,000.00 |
| EQUITIES | FLEXSTEEL INDUSTRIES INC | HOME FURNISHINGS | United States | $56,421.15 | $19,790.06 | 755.00 |
| EQUITIES | FLEXSTEEL INDUSTRIES INC | HOME FURNISHINGS | United States | $241,078.98 | $131,611.74 | 3,226.00 |
| EQUITIES | FLIGHT CENTRE TRAVEL GRC | AUSTRALIA | Australia | $430,711.60 | $0.00 | 51,981.27 |
| EQUITIES | FLIGHT CENTRE TRAVEL GRC | AUSTRALIA | Australia | $2,320,595.51 | ($1,043,314.94) | 280,066.00 |
| EQUITIES | FLOOR & DECOR HOLDINGS II | HOME IMPROVEMENT | United States | $1,653,057.28 | $244,669.93 | 27,848.00 |
| EQUITIES | FLOOR & DECOR HOLDINGS II | HOME IMPROVEMENT | United States | $2,331,067.20 | $268,227.51 | 39,270.00 |
| EQUITIES | FLOOR & DECOR HOLDINGS II | HOME IMPROVEMENT | United States | $2,533,069.28 | $17,641.14 | 42,673.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FLOOR & DECOR HOLDINGS II | HOME IMPROVEMENT | United States | $75,387.20 | $8,039.10 | 1,270.00 |
| EQUITIES | FLOOR & DECOR HOLDINGS II | HOME IMPROVEMENT | United States | $1,229,108.16 | ($122,226.79) | 20,706.00 |
| EQUITIES | FLOTEK INDUSTRIES INC | SPECIALTY CHEMICA | United States | $3,349,106.88 | $437,293.81 | 142,394.00 |
| EQUITIES | FLOTEK INDUSTRIES INC | SPECIALTY CHEMICA | United States | $429,475.20 | $65,188.20 | 18,260.00 |
| EQUITIES | FLOW TRADERS LTD | LUXEMBOURG | Netherlands | $396.98 | $0.00 | 13.45 |
| EQUITIES | FLOWCO HOLDINGS INC | OIL & GAS EQUIP/SVC | United States | $188,496.22 | ($5,696.40) | 8,833.00 |
| EQUITIES | FLOWCO HOLDINGS INC | OIL & GAS EQUIP/SVC | United States | $4,031,659.50 | ($269,398.14) | 188,925.00 |
| EQUITIES | FLOWERS FOODS INC | PACKAGED FOODS & | United States | $427,397.90 | $49,870.44 | 54,101.00 |
| EQUITIES | FLOWERS FOODS INC | PACKAGED FOODS & | United States | $18,486.00 | $280.80 | 2,340.00 |
| EQUITIES | FLOWSERVE CORP | IND MACHNRY & SUPI | United States | $2,491,878.76 | $1,795,892.72 | 33,502.00 |
| EQUITIES | FLOWSERVE CORP | IND MACHNRY & SUPI | United States | $3,789,735.38 | $2,434,470.60 | 50,951.00 |
| EQUITIES | FLOWSERVE CORP | IND MACHNRY & SUPI | United States | $112,313.80 | ($11,385.40) | 1,510.00 |
| EQUITIES | FLOWSERVE CORP | IND MACHNRY & SUPI | United States | $2,177,176.98 | $466,999.98 | 29,271.00 |
| EQUITIES | FLSMIDTH & CO A/S | DENMARK | Denmark | $452,401.26 | $0.00 | 6,187.87 |
| EQUITIES | FLSMIDTH & CO A/S | DENMARK | Denmark | $5,114,461.11 | $377,434.06 | 69,797.00 |
| EQUITIES | FLUENCE ENERGY INC | ELECTRIC COMP & EC | United States | $302,971.20 | ($19,958.66) | 15,240.00 |
| EQUITIES | FLUGHAFEN ZURICH AG | SWITZERLAND | Switzerland | $3,652,173.11 | $899,332.00 | 11,551.00 |
| EQUITIES | FLUGHAFEN ZURICH AG | SWITZERLAND | Switzerland | $1,096,042.65 | $0.00 | 3,477.11 |
| EQUITIES | FLUIDRA SA | SPAIN | Spain | $1,597,313.35 | ($252,210.12) | 70,561.00 |
| EQUITIES | FLUIDRA SA | SPAIN | Spain | $4,502,340.55 | ($116,467.43) | 198,890.00 |
| EQUITIES | FLUIDRA SA | SPAIN | Spain | $510,956.47 | $0.00 | 22,571.44 |
| EQUITIES | FLUIDRA SA | SPAIN | Spain | $1,131,867.00 | ($407,883.10) | 50,000.00 |
| EQUITIES | FLUOR CORP | CONSTRUCTION & EN | United States | $2,103,720.45 | $479,501.18 | 40,155.00 |
| EQUITIES | FLUOR CORP | CONSTRUCTION & EN | United States | $1,415,944.53 | $107,423.91 | 27,027.00 |
| EQUITIES | FLUOR CORP | CONSTRUCTION & EN | United States | $2,698,608.90 | $497,413.35 | 51,510.00 |
| EQUITIES | FLUOR CORP | CONSTRUCTION & EN | United States | $222,605.11 | ($8,625.47) | 4,249.00 |
| EQUITIES | FLUTTER ENTERTAINMENT PL | IRELAND | Ireland | $3,904,528.72 | ($6,745,507.50) | 38,216.00 |
| EQUITIES | FLUTTER ENTERTAINMENT PL | IRELAND | Ireland | $5,157,439.43 | ($8,840,338.55) | 50,479.00 |
| EQUITIES | FLUTTER ENTERTAINMENT PL | IRELAND | Ireland | $191,057.90 | $635.80 | 1,870.00 |
| EQUITIES | FLUTTER ENTERTAINMENT PL | IRELAND | Ireland | $3,958,780.99 | ($6,888,663.96) | 38,747.00 |
| EQUITIES | FLUTTER ENTERTAINMENT PL | IRELAND | Ireland | $1,025,786.80 | ($1,238,487.79) | 10,040.00 |
| EQUITIES | FLYWIRE CORP | TRANS & PAYMNT PR | United States | $485,283.40 | ($245,377.75) | 27,620.00 |
| EQUITIES | FLYWIRE CORP | TRANS & PAYMNT PR | United States | $1,777,381.20 | $516,584.53 | 101,160.00 |
| EQUITIES | FMC CORP | FERTILIZERS & AGRI | United States | $748,461.72 | ($121,164.95) | 64,634.00 |
| EQUITIES | FMC CORP | FERTILIZERS & AGRI | United States | $290,773.80 | ($363,670.67) | 25,110.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FMC CORP | FERTILIZERS & AGRI | United States | $18,643.80 | ($80.50) | 1,610.00 |
| EQUITIES | FNB CORP/PA | REGIONAL BANKS | United States | $2,060,430.12 | $623,987.24 | 107,989.00 |
| EQUITIES | FNB CORP/PA | REGIONAL BANKS | United States | $898,381.80 | $317,337.71 | 47,085.00 |
| EQUITIES | FNB CORP/PA | REGIONAL BANKS | United States | $1,935,189.00 | $750,758.53 | 101,425.00 |
| EQUITIES | FNB CORP/PA | REGIONAL BANKS | United States | $79,945.20 | $3,561.50 | 4,190.00 |
| EQUITIES | FNB CORP/PA | REGIONAL BANKS | United States | $461,354.40 | $160,279.84 | 24,180.00 |
| EQUITIES | FOCALTECH SYSTEMS CO LT | TAIWAN | Taiwan | $399,679.81 | ($129,003.82) | 229,000.00 |
| EQUITIES | FOGHORN THERAPEUTICS IN | BIOTECHNOLOGY | United States | $93,403.20 | ($11,410.75) | 19,140.00 |
| EQUITIES | FOMENTO ECONOMICO MEXI | MEXICO | Mexico | $4,573,959.80 | $874,203.95 | 35,762.00 |
| EQUITIES | FOMENTO ECONOMICO MEXI | MEXICO | Mexico | $3,526,842.50 | ($21,950.49) | 27,575.00 |
| EQUITIES | FOMENTO ECONOMICO MEXI | MEXICO | Mexico | $5,249,655.50 | $312,265.84 | 41,045.00 |
| EQUITIES | FOMENTO ECONOMICO MEXI | MEXICO | Mexico | $1,751,078.90 | $54,000.05 | 13,691.00 |
| EQUITIES | FOMENTO ECONOMICO MEXI | MEXICO | Mexico | $9,054,808.40 | $3,732,131.67 | 70,796.00 |
| EQUITIES | FOOD & LIFE COS LTD | RETAIL TRADE | Japan | $354,453.80 | $9,151.15 | 11,800.00 |
| EQUITIES | FOOD & LIFE COS LTD | RETAIL TRADE | Japan | $1,582,314.48 | $0.00 | 52,676.21 |
| EQUITIES | FOOD & LIFE COS LTD | RETAIL TRADE | Japan | $5,208,668.58 | $3,228,574.80 | 173,400.00 |
| EQUITIES | FOOD MOMENTS PCL | THAILAND | Thailand | $41,699.55 | $3,427.27 | 333,000.00 |
| EQUITIES | FORCE MOTORS LTD | INDIA | India | $942,163.32 | $521,794.20 | 4,800.00 |
| EQUITIES | FORCE MOTORS LTD | INDIA | India | $235,344.55 | $51,358.18 | 1,199.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $405,768.80 | ($42,562.98) | 29,192.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $12,589,730.40 | $4,210,700.24 | 905,736.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $18,164,853.60 | $4,488,326.98 | 1,306,824.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $641,485.00 | ($7,384.00) | 46,150.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $12,502,660.80 | ($1,375,678.19) | 899,472.00 |
| EQUITIES | FORD MOTOR CO | AUTOMOBILE MANUF | United States | $2,786,824.90 | $91,267.80 | 200,491.00 |
| EQUITIES | FORESTAR GROUP INC | REAL ESTATE DEVEL | United States | $166,320.75 | $64,943.24 | 5,255.00 |
| EQUITIES | FORESTAR GROUP INC | REAL ESTATE DEVEL | United States | $33,359.10 | $4,315.81 | 1,054.00 |
| EQUITIES | FORFARMERS NV | NETHERLANDS | Netherlands | $1,220,473.75 | $344,808.73 | 169,699.00 |
| EQUITIES | FORGENT POWER SOLUTION | HEAVY ELECTRICAL E | United States | $1,465,319.52 | ($65,029.13) | 26,232.00 |
| EQUITIES | FORGENT POWER SOLUTION | HEAVY ELECTRICAL E | United States | $1,708,980.84 | $20,354.19 | 30,594.00 |
| EQUITIES | FORGENT POWER SOLUTION | HEAVY ELECTRICAL E | United States | $1,189,371.12 | $14,165.57 | 21,292.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $1,420,178.40 | $164,368.80 | 8,880.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $3,039,949.44 | $2,641,994.47 | 19,008.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $3,356,930.70 | $578,507.49 | 20,990.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $2,064,696.30 | $1,319,263.94 | 12,910.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $2,484,352.62 | $428,134.13 | 15,534.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $797,410.98 | $519,776.04 | 4,986.00 |
| EQUITIES | FORMFACTOR INC | SEMICNDCTR MTRLS | United States | $874,817.10 | $45,127.58 | 5,470.00 |
| EQUITIES | FORMOSA CHEMICALS & FIBF | TAIWAN | Taiwan | $741,654.28 | $41,451.48 | 429,000.00 |
| EQUITIES | FORMOSA OPTICAL TECHNOL | TAIWAN | Taiwan | $26,339.18 | $7,900.18 | 9,000.00 |
| EQUITIES | FORMOSA PLASTICS CORP | TAIWAN | Taiwan | $803,000.91 | $47,909.39 | 466,000.00 |
| EQUITIES | FORMOSA TAFFETA CO LTD | TAIWAN | Taiwan | $38,309.29 | $5.09 | 72,000.00 |
| EQUITIES | FORRESTER RESEARCH INC | RESEARCH & CONSUI | United States | $2,018,685.94 | ($542,323.55) | 240,034.00 |
| EQUITIES | FORTE BIOSCIENCES INC | BIOTECHNOLOGY | United States | $37,676.25 | $4,222.75 | 1,773.00 |
| EQUITIES | FORTERRA PLC | UNITED KINGDOM CO | United Kingdom | $911,448.26 | ($384,287.14) | 492,272.00 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $2,804,032.35 | $218,680.84 | 211,352.00 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $1,196,933.03 | $572,473.40 | 90,218.00 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $37,357,835.11 | ($2,715,427.50) | 2,815,821.00 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $1,573,268.16 | $174,835.74 | 118,584.00 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $13,450,765.32 | $0.00 | 1,013,843.67 |
| EQUITIES | FORTESCUE LTD | AUSTRALIA | Australia | $8,876.00 | $0.00 | 669.02 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $5,085,129.24 | $2,383,449.98 | 33,102.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $1,274,277.90 | $604,546.64 | 8,295.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $21,695,906.22 | $20,878,043.46 | 141,231.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $31,129,095.94 | $29,003,501.27 | 202,637.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $1,124,498.40 | $65,074.80 | 7,320.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $22,578,913.98 | $18,152,127.26 | 146,979.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $8,934,078.34 | $1,745,600.53 | 58,157.00 |
| EQUITIES | FORTINET INC | SYSTEMS SOFTWARE | United States | $6,082,276.66 | $5,292,766.82 | 39,593.00 |
| EQUITIES | FORTIS HEALTHCARE LTD | INDIA | India | $7,010,939.35 | $8,753,823.74 | 693,502.00 |
| EQUITIES | FORTIS INC | CDN ELECTRIC UTILIT | Canada | $1,614,176.21 | $684,035.72 | 28,186.00 |
| EQUITIES | FORTIS INC | CDN ELECTRIC UTILIT | Canada | $1,863,409.69 | $406,072.05 | 32,538.00 |
| EQUITIES | FORTIS INC | CDN ELECTRIC UTILIT | Canada | $3,622,111.92 | $0.00 | 63,247.67 |
| EQUITIES | FORTIS INC | CDN ELECTRIC UTILIT | Canada | $12,136.14 | $0.00 | 211.41 |
| EQUITIES | FORTIVE CORP | IND MACHNRY & SUPI | United States | $5,389,699.85 | $4,253,983.20 | 88,139.00 |
| EQUITIES | FORTIVE CORP | IND MACHNRY & SUPI | United States | $7,119,266.45 | $5,010,499.00 | 116,423.00 |
| EQUITIES | FORTIVE CORP | IND MACHNRY & SUPI | United States | $4,727,547.45 | $2,058,932.18 | 77,307.00 |
| EQUITIES | FORTIVE CORP | IND MACHNRY & SUPI | United States | $998,701.80 | $501,904.52 | 16,332.00 |
| EQUITIES | FORTREA HOLDINGS INC | LIFE SCIENCES TOOL | United States | $443,473.80 | ($27,423.38) | 25,487.00 |
| EQUITIES | FORTREA HOLDINGS INC | LIFE SCIENCES TOOL | United States | $2,302,646.40 | $857,290.80 | 132,336.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $2,319,755.70 | ($85,037.84) | 100,000.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $2,017.36 | $0.00 | 0.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $556,486.87 | $156,220.69 | 22,263.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $18,741.79 | $0.00 | 0.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $720,048.13 | $195,108.31 | 30,508.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $32,617.39 | $0.00 | 0.00 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $4,238.08 | $0.00 | 182.69 |
| EQUITIES | FORTUM OYJ | FINLAND | Finland | $23,664.70 | $0.00 | 0.00 |
| EQUITIES | FORTUNA MINING CORP | CDN GOLD | Canada | $253,311.31 | $0.00 | 29,973.77 |
| EQUITIES | FORTUNA MINING CORP | CDN GOLD | Canada | $720,105.87 | $0.00 | 85,208.54 |
| EQUITIES | FORTUNA MINING CORP | CDN GOLD | Canada | $6,209,869.25 | $32,877.36 | 734,800.00 |
| EQUITIES | FORTUNE BRANDS INNOVATI( | BUILDING PRODUCTS | United States | $1,982,933.10 | $1,515,698.62 | 36,119.00 |
| EQUITIES | FORTUNE BRANDS INNOVATI( | BUILDING PRODUCTS | United States | $2,583,429.30 | $1,712,282.91 | 47,057.00 |
| EQUITIES | FORTUNE BRANDS INNOVATI( | BUILDING PRODUCTS | United States | $78,507.00 | $17,875.00 | 1,430.00 |
| EQUITIES | FORTUNE BRANDS INNOVATI( | BUILDING PRODUCTS | United States | $1,688,943.60 | $166,947.02 | 30,764.00 |
| EQUITIES | FORTUNE REAL ESTATE INVE | SINGAPORE | Hong Kong | $322,675.16 | $0.00 | 523,588.88 |
| EQUITIES | FORUM ENERGY TECHNOLOC | OIL & GAS EQUIP/SVC | United States | $373,560.51 | $83,223.33 | 7,437.00 |
| EQUITIES | FORVIA SE | FRANCE | France | $1,888,333.50 | ($425,305.00) | 189,106.00 |
| EQUITIES | FORVIA SE | FRANCE | France | $512,116.80 | $0.00 | 51,285.53 |
| EQUITIES | FORWARD AIR CORP | AIR FREIGHT & LOGIS | United States | $100,892.68 | ($106,028.97) | 7,468.00 |
| EQUITIES | FOSCHINI GROUP LTD | SOUTH AFRICA | South Africa | $13,408,886.99 | ($7,051,728.55) | 3,585,182.00 |
| EQUITIES | FOSITEK CORP | TAIWAN | Taiwan | $754,131.81 | ($92,660.59) | 14,300.00 |
| EQUITIES | FOSITEK CORP | TAIWAN | Taiwan | $1,265,675.77 | $98,994.46 | 24,000.00 |
| EQUITIES | FOSITEK CORP | TAIWAN | Taiwan | $2,267,669.08 | ($58,385.85) | 43,000.00 |
| EQUITIES | FOUR CORNERS PROPERTY T | OTHER SPECIALIZED | United States | $616,633.54 | $300,218.32 | 24,748.00 |
| EQUITIES | FOURLIS HOLDINGS SA | GREECE | Greece | $57,833.58 | $4,490.00 | 10,955.00 |
| EQUITIES | FOURTH MILLING CO | SAUDI ARABIA | Saudi Arabia | $133,984.29 | ($436.09) | 121,011.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $2,487,719.04 | $507,709.84 | 47,694.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $1,805,354.12 | $220,141.66 | 38,543.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $4,683,342.08 | $966,359.24 | 89,788.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $912,490.04 | $122,425.12 | 19,481.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $127,792.00 | ($171.50) | 2,450.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $82,438.40 | ($193.60) | 1,760.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $2,970,772.80 | $617,536.16 | 56,955.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $1,413,631.20 | $239,106.85 | 30,180.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FOX CORP | BROADCASTING | United States | $1,176,103.68 | $239,234.28 | 22,548.00 |
| EQUITIES | FOX CORP | BROADCASTING | United States | $198,039.52 | $23,000.32 | 4,228.00 |
| EQUITIES | FOX FACTORY HOLDING COR | AUTOMOTIVE PARTS | United States | $205,000.61 | ($409,212.31) | 12,098.00 |
| EQUITIES | FP CORP | PULP AND PAPER | Japan | $624,835.07 | $0.00 | 38,793.18 |
| EQUITIES | FPT CORP | VIETNAM | Vietnam | $4,883,012.40 | ($2,234,678.39) | 1,830,200.00 |
| EQUITIES | FRACTAL ANALYTICS LTD | INDIA | India | $4,587,257.71 | ($69,094.59) | 489,432.00 |
| EQUITIES | FRANCE REPUBLIC OF | FRANCE | France | $0.00 | $0.00 | 0.00 |
| EQUITIES | FRANCO-NEVADA CORP | CDN GOLD | Canada | $2,994,655.16 | $1,837,943.50 | 14,357.00 |
| EQUITIES | FRANCO-NEVADA CORP | CDN GOLD | Canada | $2,606,269.85 | $695,847.10 | 12,495.00 |
| EQUITIES | FRANCO-NEVADA CORP | CDN GOLD | Canada | $1,039,363.85 | $0.00 | 4,982.93 |
| EQUITIES | FRANCO-NEVADA CORP | CDN GOLD | Canada | $16,755.50 | $0.00 | 80.33 |
| EQUITIES | FRANKLIN BSP REALTY TRUS | MORTGAGE REITS | United States | $198,016.62 | ($208,932.79) | 23,743.00 |
| EQUITIES | FRANKLIN ELECTRIC CO INC | IND MACHNRY & SUPI | United States | $824,291.10 | $17,763.90 | 7,690.00 |
| EQUITIES | FRANKLIN ELECTRIC CO INC | IND MACHNRY & SUPI | United States | $1,405,046.52 | $1,179,498.03 | 13,108.00 |
| EQUITIES | FRANKLIN ELECTRIC CO INC | IND MACHNRY & SUPI | United States | $433,154.79 | $46,737.76 | 4,041.00 |
| EQUITIES | FRANKLIN RESOURCES INC | ASSET MGMT & CUST | United States | $2,753,688.00 | $637,329.29 | 81,955.00 |
| EQUITIES | FRANKLIN RESOURCES INC | ASSET MGMT & CUST | United States | $4,372,872.00 | $224,850.46 | 130,145.00 |
| EQUITIES | FRANKLIN RESOURCES INC | ASSET MGMT & CUST | United States | $106,512.00 | $697.40 | 3,170.00 |
| EQUITIES | FRANKLIN RESOURCES INC | ASSET MGMT & CUST | United States | $2,083,804.80 | ($778,903.36) | 62,018.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $8,404.57 | $0.00 | 0.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $5,208.30 | $0.00 | 0.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $11,614.54 | $0.00 | 0.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $24,968.42 | $0.00 | 0.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $759,332.22 | $0.00 | 9,116.79 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $6,507.69 | $0.00 | 0.00 |
| EQUITIES | FRAPORT AG FRANKFURT AIF | GERMANY | Germany | $24,607.46 | $0.00 | 0.00 |
| EQUITIES | FRASERS CENTREPOINT TRU | SINGAPORE | Singapore | $381,255.66 | $0.00 | 215,991.52 |
| EQUITIES | FRASERS CENTREPOINT TRU | SINGAPORE | Singapore | $1,808,768.80 | ($15,847.76) | 1,035,200.00 |
| EQUITIES | FRASERS LOGISTICS & COMM | SINGAPORE | Singapore | $435,106.11 | $3,686.11 | 583,200.00 |
| EQUITIES | FRASERS LOGISTICS & COMM | SINGAPORE | Singapore | $682,461.42 | $0.00 | 914,705.02 |
| EQUITIES | FRASERS LOGISTICS & COMM | SINGAPORE | Singapore | $485,987.86 | ($3,642.19) | 651,400.00 |
| EQUITIES | FREEDOM HOLDING CORP/NV | INVESTMNT BKG & BF | United States | $844,271.37 | ($87,940.89) | 6,471.00 |
| EQUITIES | FREEDOM HOLDING CORP/NV | INVESTMNT BKG & BF | United States | $347,833.02 | $5,067.00 | 2,666.00 |
| EQUITIES | FREEDOM HOLDING CORP/NV | INVESTMNT BKG & BF | United States | $482,869.47 | ($50,315.10) | 3,701.00 |
| EQUITIES | FREEE KK | OTHER PRODUCTS | Japan | $179,268.96 | $0.00 | 14,597.02 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FREEHOLD ROYALTIES LTD | CDN OIL & GAS EXPL | Canada | $2,477,452.07 | ($221,355.04) | 216,700.00 |
| EQUITIES | FREEHOLD ROYALTIES LTD | CDN OIL & GAS EXPL | Canada | $194,908.67 | $0.00 | 17,143.57 |
| EQUITIES | FREENET AG | GERMANY | Germany | $4,470.51 | $0.00 | 0.00 |
| EQUITIES | FREENET AG | GERMANY | Germany | $3,199,611.26 | ($27,535.24) | 119,727.00 |
| EQUITIES | FREENET AG | GERMANY | Germany | $826,071.25 | $0.00 | 32,055.54 |
| EQUITIES | FREEPORT-MCMORAN INC | COPPER | United States | $21,438,446.32 | $12,204,401.14 | 340,888.00 |
| EQUITIES | FREEPORT-MCMORAN INC | COPPER | United States | $30,241,599.85 | $17,449,554.75 | 480,865.00 |
| EQUITIES | FREEPORT-MCMORAN INC | COPPER | United States | $21,520,140.43 | $10,866,741.93 | 342,187.00 |
| EQUITIES | FREEPORT-MCMORAN INC | COPPER | United States | $10,951,350.15 | $250,731.45 | 174,135.00 |
| EQUITIES | FREEPORT-MCMORAN INC | COPPER | United States | $5,545,137.08 | $3,072,236.96 | 88,172.00 |
| EQUITIES | FREQUENCY ELECTRONICS II | ELECTRONIC EQUIP & | United States | $282,783.70 | $44,779.28 | 4,262.00 |
| EQUITIES | FREQUENCY ELECTRONICS II | ELECTRONIC EQUIP & | United States | $2,205,474.00 | $1,034,321.70 | 33,240.00 |
| EQUITIES | FRESENIUS KABI PHARMACEU | PHARMACEUTICALS | Germany | $0.00 | ($24,637.00) | 24,637.00 |
| EQUITIES | FRESENIUS KABI PHARMACEU | PHARMACEUTICALS | Germany | $0.00 | ($795.00) | 795.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $3,670.02 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $46,216.77 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $5,604.00 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $517,234.68 | ($116,120.48) | 10,525.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $8,508.82 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $1,576,313.21 | ($42,294.22) | 34,071.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $618,766.30 | ($137,110.57) | 13,454.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $105,379.52 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $96,711.61 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $848,965.07 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $3,671,386.81 | $0.00 | 81,091.36 |
| EQUITIES | FRESENIUS MEDICAL CARE A | GERMANY | Germany | $3,487.88 | $0.00 | 76.48 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $12,209.91 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $4,010.56 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $962,517.61 | ($56,481.90) | 19,953.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $1,949.22 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $9,594.40 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $352,087.15 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $335,161.59 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $1,340,514.14 | $4,897.81 | 29,037.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $135,534.70 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $935,530.10 | $0.00 | 0.00 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $7,557.40 | $0.00 | 165.38 |
| EQUITIES | FRESENIUS SE & CO KGAA | GERMANY | Germany | $395,815.21 | ($47,976.42) | 8,602.00 |
| EQUITIES | FRESHPET INC | PACKAGED FOODS & | United States | $640,446.96 | $113,120.37 | 10,833.00 |
| EQUITIES | FRESHPET INC | PACKAGED FOODS & | United States | $1,069,894.64 | ($1,085,760.10) | 18,097.00 |
| EQUITIES | FRESHPET INC | PACKAGED FOODS & | United States | $2,879,498.72 | ($214,143.21) | 48,706.00 |
| EQUITIES | FRESHPET INC | PACKAGED FOODS & | United States | $33,698.40 | $2,342.70 | 570.00 |
| EQUITIES | FRESHPET INC | PACKAGED FOODS & | United States | $636,072.08 | ($474,359.57) | 10,759.00 |
| EQUITIES | FRESHWORKS INC | APPLICATION SOFTW | United States | $468,151.20 | ($282,277.68) | 46,260.00 |
| EQUITIES | FRESNILLO PLC | UNITED KINGDOM CO | Mexico | $613,656.53 | $47,433.71 | 16,868.00 |
| EQUITIES | FRESNILLO PLC | UNITED KINGDOM CO | Mexico | $12,071,585.88 | ($4,865,249.34) | 331,820.00 |
| EQUITIES | FRESNILLO PLC | UNITED KINGDOM CO | Mexico | $438,923.76 | $136,855.87 | 12,065.00 |
| EQUITIES | FRESNILLO PLC | UNITED KINGDOM CO | Mexico | $2,792.35 | $0.00 | 76.76 |
| EQUITIES | FRIEDRICH VORWERK GROUI | GERMANY | Germany | $637.95 | $0.00 | 0.00 |
| EQUITIES | FRIEDRICH VORWERK GROUI | GERMANY | Germany | $219,300.73 | $0.00 | 2,826.59 |
| EQUITIES | FRIEDRICH VORWERK GROUI | GERMANY | Germany | $6,324.07 | $0.00 | 0.00 |
| EQUITIES | FRONTDOOR INC | SPECIALIZED CONSUI | United States | $1,739,800.57 | $1,180,398.43 | 22,423.00 |
| EQUITIES | FRONTDOOR INC | SPECIALIZED CONSUI | United States | $845,032.69 | $170,832.14 | 10,891.00 |
| EQUITIES | FRONTDOOR INC | SPECIALIZED CONSUI | United States | $1,730,024.23 | $465,540.34 | 22,297.00 |
| EQUITIES | FRONTKEN CORP BHD | MALAYSIA | Malaysia | $945,775.60 | $42,128.17 | 777,500.00 |
| EQUITIES | FRONTLINE PLC | CYPRUS | Cyprus | $1,226,162.12 | $0.00 | 35,244.67 |
| EQUITIES | FRONTLINE PLC | CYPRUS | Cyprus | $2,457,496.02 | ($4,920.32) | 70,638.00 |
| EQUITIES | FRP HOLDINGS INC | REAL ESTATE OPERA | United States | $113,204.70 | $13,989.74 | 4,530.00 |
| EQUITIES | FS BANCORP INC | REGIONAL BANKS | United States | $3,060,611.40 | $1,098,719.27 | 70,521.00 |
| EQUITIES | FSN E-COMMERCE VENTURES | INDIA | India | $260,830.44 | $36,046.76 | 79,427.00 |
| EQUITIES | FTAI AVIATION LTD | AEROSPACE & DEFEN | Cayman Islands | $6,476,217.67 | $5,652,651.51 | 23,939.00 |
| EQUITIES | FTAI AVIATION LTD | AEROSPACE & DEFEN | Cayman Islands | $9,050,581.15 | $5,082,650.87 | 33,455.00 |
| EQUITIES | FTAI AVIATION LTD | AEROSPACE & DEFEN | Cayman Islands | $6,772,718.55 | $3,803,442.37 | 25,035.00 |
| EQUITIES | FTAI AVIATION LTD | AEROSPACE & DEFEN | Cayman Islands | $1,790,638.07 | ($140,409.37) | 6,619.00 |
| EQUITIES | FTAI INFRASTRUCTURE INC | RAIL TRANSPORTATI( | United States | $131,080.00 | $36,427.46 | 28,250.00 |
| EQUITIES | FTAI INFRASTRUCTURE INC | RAIL TRANSPORTATI( | United States | $261,213.44 | $3,783.09 | 56,296.00 |
| EQUITIES | FTI CONSULTING INC | RESEARCH & CONSUI | United States | $1,045,603.17 | $605,951.26 | 7,017.00 |
| EQUITIES | FTI CONSULTING INC | RESEARCH & CONSUI | United States | $1,961,865.66 | $490,400.22 | 13,166.00 |
| EQUITIES | FTI CONSULTING INC | RESEARCH & CONSUI | United States | $53,643.60 | $1,234.80 | 360.00 |
| EQUITIES | FTI CONSULTING INC | RESEARCH & CONSUI | United States | $1,449,420.27 | $83,581.66 | 9,727.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FUBON FINANCIAL HOLDING C | TAIWAN | Taiwan | $1,340,041.36 | $818,765.95 | 329,645.00 |
| EQUITIES | FUBOTV INC | INTERACTIVE MEDIA & | United States | $61,980.40 | ($1,690,366.04) | 6,737.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $7,362.20 | $0.00 | 0.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $5,429.43 | $0.00 | 0.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $7,629.41 | $0.00 | 0.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $33,039.59 | $0.00 | 0.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $320,296.61 | $0.00 | 0.00 |
| EQUITIES | FUCHS PETROLUB SE | GERMANY | Germany | $241.21 | $0.00 | 0.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $1,068.13 | $0.00 | 0.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $3,578.95 | $0.00 | 0.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $345,902.42 | $9,744.36 | 7,406.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $73,206.17 | $0.00 | 0.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $692,025.70 | $0.00 | 0.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $805,250.03 | $0.00 | 18,418.43 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $176,973.86 | $16,982.77 | 4,662.00 |
| EQUITIES | FUCHS SE | GERMANY | Germany | $727.68 | $0.00 | 0.00 |
| EQUITIES | FUDO TETRA CORP | JAPAN | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | FUELCELL ENERGY INC | ELECTRIC COMP & EC | United States | $489,736.00 | $226,729.68 | 13,600.00 |
| EQUITIES | FUELCELL ENERGY INC | ELECTRIC COMP & EC | United States | $144,616.16 | $56,544.41 | 4,016.00 |
| EQUITIES | FUELCELL ENERGY INC | ELECTRIC COMP & EC | United States | $2,796,932.71 | $1,423,600.53 | 77,671.00 |
| EQUITIES | FUGRO NV | NETHERLANDS | Netherlands | $5,647,078.87 | ($1,594,966.95) | 514,768.00 |
| EQUITIES | FUGRO NV | NETHERLANDS | Netherlands | $1,665.80 | $0.00 | 0.00 |
| EQUITIES | FUGRO NV | NETHERLANDS | Netherlands | $222,747.05 | $0.00 | 20,616.71 |
| EQUITIES | FUJI CORP/AICHI | MACHINERY | Japan | $2,852,297.39 | $220,084.42 | 55,200.00 |
| EQUITIES | FUJI CORP/AICHI | MACHINERY | Japan | $3,343,181.91 | $1,224,149.07 | 64,700.00 |
| EQUITIES | FUJI CORP/AICHI | MACHINERY | Japan | $946,920.96 | $0.00 | 18,325.61 |
| EQUITIES | FUJI CORP/AICHI | MACHINERY | Japan | $11,192,166.94 | $11,644,239.42 | 216,600.00 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $1,035,713.50 | $470,540.62 | 12,455.00 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $4,182,769.11 | $379,462.58 | 50,300.00 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $708,825.52 | $362,718.02 | 8,524.00 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $89,462.89 | $0.00 | 1,075.84 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $4,753.47 | $0.00 | 57.16 |
| EQUITIES | FUJI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $1,330,503.10 | ($4,352.19) | 16,000.00 |
| EQUITIES | FUJI MEDIA HOLDINGS INC | SERVICES | Japan | $235,495.76 | $0.00 | 9,995.79 |
| EQUITIES | FUJI OIL CO LTD /OSAKA | FOODS | Japan | $1,013,092.21 | $152,274.32 | 41,600.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FUJI SEAL INTERNATIONAL IN | OTHER PRODUCTS | Japan | $832,621.50 | $21,788.12 | 47,800.00 |
| EQUITIES | FUJI SEAL INTERNATIONAL IN | OTHER PRODUCTS | Japan | $3,527,319.13 | $1,199,571.63 | 202,500.00 |
| EQUITIES | FUJI SEAL INTERNATIONAL IN | OTHER PRODUCTS | Japan | $320,577.07 | $0.00 | 18,246.28 |
| EQUITIES | FUJIBO HOLDINGS INC | TEXTILES AND APPAF | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | FUJIFILM HOLDINGS CORP | CHEMICALS | Japan | $1,179,130.33 | $434,711.70 | 55,021.00 |
| EQUITIES | FUJIFILM HOLDINGS CORP | CHEMICALS | Japan | $11,030,733.06 | $1,532,768.39 | 514,720.00 |
| EQUITIES | FUJIFILM HOLDINGS CORP | CHEMICALS | Japan | $1,637,251.21 | $118,505.83 | 76,398.00 |
| EQUITIES | FUJIFILM HOLDINGS CORP | CHEMICALS | Japan | $9,870.17 | $0.00 | 460.57 |
| EQUITIES | FUJIKURA LTD | NONFERROUS METAL | Japan | $3,684,690.24 | $3,091,927.46 | 96,001.00 |
| EQUITIES | FUJIKURA LTD | NONFERROUS METAL | Japan | $3,868,500.63 | $3,430,884.04 | 100,790.00 |
| EQUITIES | FUJIKURA LTD | NONFERROUS METAL | Japan | $2,539,496.92 | $0.00 | 66,164.09 |
| EQUITIES | FUJIKURA LTD | NONFERROUS METAL | Japan | $19,997,373.28 | $5,292,772.24 | 521,012.00 |
| EQUITIES | FUJIKURA LTD | NONFERROUS METAL | Japan | $23,880.63 | $0.00 | 622.19 |
| EQUITIES | FUJIMI INC | CHEMICALS | Japan | $468,518.39 | $0.00 | 16,580.31 |
| EQUITIES | FUJIMI INC | CHEMICALS | Japan | $2,631,979.89 | $972,008.06 | 93,500.00 |
| EQUITIES | FUJISHOJI CO LTD | METAL PRODUCTS | Japan | $25,712.97 | ($8,617.08) | 4,200.00 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $3,859,839.69 | ($496,102.38) | 193,200.00 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $1,951,296.80 | $2,002,075.63 | 97,670.00 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $22,241,427.18 | $15,323,694.54 | 1,113,270.00 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $2,309,970.21 | $132,218.54 | 115,623.00 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $13,401,288.98 | $0.00 | 670,785.54 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $13,938.02 | $0.00 | 697.65 |
| EQUITIES | FUJITSU LTD | ELECTRIC APPLIANCE | Japan | $6,161,159.22 | $5,010,676.61 | 308,390.00 |
| EQUITIES | FUKUDA CORP | CONSTRUCTION | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | FUKUDA DENSHI CO LTD | PRECISION INSTRUMI | Japan | $164,886.71 | $0.00 | 2,379.95 |
| EQUITIES | FUKUOKA FINANCIAL GROUP | BANKS | Japan | $1,925,608.37 | $0.00 | 45,774.36 |
| EQUITIES | FUKUOKA FINANCIAL GROUP | BANKS | Japan | $5,914,673.25 | $3,024,266.39 | 140,600.00 |
| EQUITIES | FUKUYAMA TRANSPORTING C | LAND TRANSPORTATI | Japan | $477,729.23 | $0.00 | 13,883.04 |
| EQUITIES | FULCRUM THERAPEUTICS INC | PHARMACEUTICALS | United States | $91,690.32 | ($2,755.72) | 25,052.00 |
| EQUITIES | FULGENT GENETICS INC | HEALTH CARE SERVI | United States | $120,637.08 | ($201,341.14) | 5,879.00 |
| EQUITIES | FULLCAST HOLDINGS CO LTD | SERVICES | Japan | $23,707.56 | ($6,499.44) | 2,500.00 |
| EQUITIES | FULLCAST HOLDINGS CO LTD | SERVICES | Japan | $692,260.62 | ($637,701.49) | 73,000.00 |
| EQUITIES | FULLER SMITH & TURNER PLC | UNITED KINGDOM CO | United Kingdom | $2,582.40 | $482.18 | 268.00 |
| EQUITIES | FULTON FINANCIAL CORP | REGIONAL BANKS | United States | $1,124,085.11 | $565,017.95 | 46,469.00 |
| EQUITIES | FULTON FINANCIAL CORP | REGIONAL BANKS | United States | $3,576,297.98 | $1,182,142.22 | 147,842.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | FULTON FINANCIAL CORP | REGIONAL BANKS | United States | $1,787,713.57 | $359,705.18 | 73,903.00 |
| EQUITIES | FUNAI SOKEN HOLDINGS INC | SERVICES | Japan | $384,528.51 | $0.00 | 58,626.09 |
| EQUITIES | FUNKO INC | LEISURE PRODUCTS | United States | $614,724.60 | $2,665.90 | 104,545.00 |
| EQUITIES | FURUKAWA CO LTD | JAPAN | Japan | $342,846.00 | $0.00 | 15,866.33 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $2,735,702.40 | ($123,276.12) | 94,000.00 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $1,350,389.27 | ($143,446.33) | 46,400.00 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $4,278,172.90 | $3,869,828.62 | 147,000.00 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $1,251,438.33 | ($129,279.04) | 43,000.00 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $7,847.48 | $0.00 | 269.64 |
| EQUITIES | FURUKAWA ELECTRIC CO LTI | ELECTRIC APPLIANCE | Japan | $1,047,715.81 | $140,713.66 | 36,000.00 |
| EQUITIES | FURUNO ELECTRIC CO LTD | OTHER PRODUCTS | Japan | $94,527.00 | ($2,884.13) | 2,700.00 |
| EQUITIES | FURUNO ELECTRIC CO LTD | OTHER PRODUCTS | Japan | $324,955.92 | $0.00 | 9,281.80 |
| EQUITIES | FURUYA METAL CO LTD | METAL PRODUCTS | Japan | $170,012.13 | $0.00 | 3,411.26 |
| EQUITIES | FURYU CORP | OTHER PRODUCTS | Japan | $715,884.99 | $323,007.66 | 85,300.00 |
| EQUITIES | FUSHENG PRECISION CO LTD | TAIWAN | Taiwan | $468,190.80 | ($12,744.97) | 57,090.00 |
| EQUITIES | FUSO CHEMICAL CO LTD | CHEMICALS | Japan | $4,377,480.71 | $3,316,851.18 | 158,100.00 |
| EQUITIES | FUSO CHEMICAL CO LTD | CHEMICALS | Japan | $4,383,018.32 | $1,649,351.43 | 158,300.00 |
| EQUITIES | FUTABA CORP | ELECTRIC APPLIANCE | Japan | $20,680.51 | ($4,991.39) | 6,100.00 |
| EQUITIES | FUTABA INDUSTRIAL CO LTD | OTHER PRODUCTS | Japan | $697,517.36 | $89,954.63 | 120,600.00 |
| EQUITIES | FUTABA INDUSTRIAL CO LTD | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | FUTU HOLDINGS LTD | HONG KONG | Cayman Islands | $1,965.42 | $0.00 | 20.97 |
| EQUITIES | FUTURE CORP | SERVICES | Japan | $129,262.03 | ($10,209.01) | 13,500.00 |
| EQUITIES | FUYO GENERAL LEASE CO LT | SERVICES | Japan | $245,470.65 | $0.00 | 9,281.80 |
| EQUITIES | FVCBANKCORP INC | REGIONAL BANKS | United States | $132,475.00 | $14,383.34 | 7,570.00 |
| EQUITIES | FVCBANKCORP INC | REGIONAL BANKS | United States | $2,170,472.50 | $189,342.29 | 124,027.00 |
| EQUITIES | FY GROUP LTD | TAIWAN | Taiwan | $10,500.21 | ($12,062.67) | 10,000.00 |
| EQUITIES | G CITY LTD | ISRAEL | Israel | $1,424,235.23 | $142,725.53 | 380,919.00 |
| EQUITIES | G MINING VENTURES CORP | CDN GOLD | Canada | $970,963.24 | $0.00 | 33,170.15 |
| EQUITIES | G-III APPAREL GROUP LTD | APPAREL ACCESS & I | United States | $406,430.01 | $271,188.11 | 12,021.00 |
| EQUITIES | GA TECHNOLOGIES CO LTD/J | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | GAIL INDIA LTD | INDIA | India | $18,872,347.68 | ($84,252.31) | 10,298,817.00 |
| EQUITIES | GAJAH TUNGGAL TBK PT | INDONESIA | Indonesia | $46,777.34 | $10,853.63 | 753,500.00 |
| EQUITIES | GAKKEN HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $124,529.16 | $4,436.80 | 20,300.00 |
| EQUITIES | GALAN LITHIUM LTD | AUSTRALIA | Australia | $331,547.82 | ($104,760.75) | 1,311,129.00 |
| EQUITIES | GALAXY DIGITAL INC | ASSET MGMT & CUST | United States | $158,982.10 | ($11,252.03) | 5,815.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GALAXY DIGITAL INC | ASSET MGMT & CUST | United States | $1,166,980.56 | ($40,477.24) | 42,684.00 |
| EQUITIES | GALAXY DIGITAL INC | ASSET MGMT & CUST | United States | $1,429,307.86 | ($80,880.85) | 52,279.00 |
| EQUITIES | GALAXY DIGITAL INC | ASSET MGMT & CUST | United States | $975,709.92 | ($55,212.90) | 35,688.00 |
| EQUITIES | GALAXY ENTERTAINMENT GR | HONG KONG | Hong Kong | $1,483,273.05 | $0.00 | 395,370.79 |
| EQUITIES | GALAXY ENTERTAINMENT GR | HONG KONG | Hong Kong | $3,101.94 | $0.00 | 826.83 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $46,207,486.27 | $19,780,767.28 | 202,657.00 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $698,302.49 | $117,738.22 | 3,063.00 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $2,591,675.70 | $726,755.66 | 11,368.00 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $2,816,919.85 | $932,386.63 | 12,356.00 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $17,020.84 | $0.00 | 74.66 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $6,859,003.78 | $1,159,811.92 | 30,086.00 |
| EQUITIES | GALDERMA GROUP AG | SWITZERLAND | Switzerland | $15,270,687.15 | $5,640,032.25 | 66,968.00 |
| EQUITIES | GALENICA AG | SWITZERLAND | Switzerland | $1,323.29 | $0.00 | 0.00 |
| EQUITIES | GALENICA AG | SWITZERLAND | Switzerland | $1,067,114.21 | $264,017.74 | 10,096.00 |
| EQUITIES | GALENICA AG | SWITZERLAND | Switzerland | $1,130,679.81 | $0.00 | 10,819.25 |
| EQUITIES | GALENICA AG | SWITZERLAND | Switzerland | $48,063.75 | $0.00 | 0.00 |
| EQUITIES | GALIANO GOLD INC | CDN GOLD | Canada | $1,030,012.83 | ($378,223.26) | 550,809.00 |
| EQUITIES | GALIANO GOLD INC | CDN GOLD | Canada | $130,748.90 | ($47,644.70) | 70,000.00 |
| EQUITIES | GALILEI HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $56,766.66 | $14,274.79 | 2,800.00 |
| EQUITIES | GALILEI HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $3,460,738.60 | $467,724.17 | 170,700.00 |
| EQUITIES | GALLIFORD TRY HOLDINGS P | UNITED KINGDOM CO | United Kingdom | $890,937.03 | $12,266.07 | 127,617.00 |
| EQUITIES | GALP ENERGIA SGPS SA | PORTUGAL | Portugal | $10,202,852.31 | $1,513,272.81 | 478,629.00 |
| EQUITIES | GALP ENERGIA SGPS SA | PORTUGAL | Portugal | $708,571.38 | $316,146.90 | 33,240.00 |
| EQUITIES | GALP ENERGIA SGPS SA | PORTUGAL | Portugal | $681,157.94 | $117,280.03 | 31,954.00 |
| EQUITIES | GALP ENERGIA SGPS SA | PORTUGAL | Portugal | $3,734.71 | $0.00 | 175.20 |
| EQUITIES | GAM HOLDING AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | GAMANIA DIGITAL ENTERTAIN | TAIWAN | Taiwan | $21,797.75 | ($5,909.02) | 14,000.00 |
| EQUITIES | GAMES WORKSHOP GROUP F | UNITED KINGDOM CO | United Kingdom | $2,262,273.37 | $0.00 | 7,891.12 |
| EQUITIES | GAMES WORKSHOP GROUP F | UNITED KINGDOM CO | United Kingdom | $12,055,146.30 | $3,711,517.78 | 42,050.00 |
| EQUITIES | GAMESTOP CORP | COMPUTER & ELECT | United States | $1,807,689.60 | ($93,272.68) | 81,870.00 |
| EQUITIES | GAMESTOP CORP | US RIGHTS AND WAR | United States | $22,838.94 | $22,838.94 | 8,186.00 |
| EQUITIES | GAMESTOP CORP | COMPUTER & ELECT | United States | $3,129,155.52 | ($3,461,132.73) | 141,719.00 |
| EQUITIES | GAMESTOP CORP | US RIGHTS AND WAR | United States | $41,559.84 | $41,559.84 | 14,896.00 |
| EQUITIES | GAMESTOP CORP | COMPUTER & ELECT | United States | $107,529.60 | $2,727.20 | 4,870.00 |
| EQUITIES | GAMESTOP CORP | COMPUTER & ELECT | United States | $2,022,859.20 | ($1,459,824.75) | 91,615.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GAMESTOP CORP | US RIGHTS AND WAR | United States | $28,469.16 | $28,469.16 | 10,204.00 |
| EQUITIES | GAMING AND LEISURE PROPE | OTHER SPECIALIZED | United States | $3,127,074.72 | $1,443,502.36 | 70,224.00 |
| EQUITIES | GAMING AND LEISURE PROPE | OTHER SPECIALIZED | United States | $4,228,925.04 | $1,214,179.73 | 94,968.00 |
| EQUITIES | GAMING AND LEISURE PROPE | OTHER SPECIALIZED | United States | $2,257,804.59 | $347,913.09 | 50,703.00 |
| EQUITIES | GAMING AND LEISURE PROPE | OTHER SPECIALIZED | United States | $2,714,994.10 | ($175,055.03) | 60,970.00 |
| EQUITIES | GAMING AND LEISURE PROPE | OTHER SPECIALIZED | United States | $169,214.00 | ($26,068.02) | 3,800.00 |
| EQUITIES | GAMMA COMMUNICATIONS PI | UNITED KINGDOM CO | United Kingdom | $1,367,311.77 | ($485,755.96) | 122,568.00 |
| EQUITIES | GAMMA COMMUNICATIONS PI | UNITED KINGDOM CO | United Kingdom | $437,429.99 | $0.00 | 39,212.05 |
| EQUITIES | GAMMA COMMUNICATIONS PI | UNITED KINGDOM CO | United Kingdom | $2,893,946.90 | ($1,089,114.45) | 259,418.00 |
| EQUITIES | GANFENG LITHIUM GROUP C( | CHINA | China | $25,662.31 | $0.00 | 0.00 |
| EQUITIES | GAP INC/THE | APPAREL RETAIL | United States | $1,176,578.48 | ($44,560.81) | 62,986.00 |
| EQUITIES | GAP INC/THE | APPAREL RETAIL | United States | $1,580,328.00 | ($120,079.56) | 84,600.00 |
| EQUITIES | GAP INC/THE | APPAREL RETAIL | United States | $100,348.96 | ($13,354.79) | 5,372.00 |
| EQUITIES | GAP INC/THE | APPAREL RETAIL | United States | $50,809.60 | ($6,718.40) | 2,720.00 |
| EQUITIES | GAP INC/THE | APPAREL RETAIL | United States | $794,834.00 | ($565,970.66) | 42,550.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $2,492,744.76 | $93,504.47 | 10,494.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $9,237,693.06 | $7,137,406.86 | 38,889.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $13,459,966.56 | $9,532,295.41 | 56,664.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $8,008,661.10 | $5,001,181.27 | 33,715.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $7,250,433.42 | ($193,878.03) | 30,523.00 |
| EQUITIES | GARMIN LTD | SWITZERLAND | Switzerland | $2,511,035.34 | $1,646,868.35 | 10,571.00 |
| EQUITIES | GARRETT MOTION INC | AUTOMOTIVE PARTS | United States | $1,935,623.98 | $212,738.65 | 53,426.00 |
| EQUITIES | GARRETT MOTION INC | AUTOMOTIVE PARTS | United States | $39,635.62 | $1,863.08 | 1,094.00 |
| EQUITIES | GARRETT MOTION INC | AUTOMOTIVE PARTS | United States | $3,982,437.83 | $484,920.56 | 109,921.00 |
| EQUITIES | GARRETT MOTION INC | AUTOMOTIVE PARTS | United States | $5,870,528.05 | $1,459,733.44 | 162,035.00 |
| EQUITIES | GARRETT MOTION INC | AUTOMOTIVE PARTS | United States | $4,289,632.00 | $2,699,858.97 | 118,400.00 |
| EQUITIES | GARTNER INC | IT CONSULTNG & OTH | United States | $2,158,950.72 | $358,203.33 | 16,656.00 |
| EQUITIES | GARTNER INC | IT CONSULTNG & OTH | United States | $3,088,585.36 | $1,697,562.52 | 23,828.00 |
| EQUITIES | GARTNER INC | IT CONSULTNG & OTH | United States | $107,584.60 | $1,767.90 | 830.00 |
| EQUITIES | GARTNER INC | IT CONSULTNG & OTH | United States | $2,336,011.64 | ($892,309.65) | 18,022.00 |
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $3,580,048.12 | $384,116.30 | 127,996.00 |
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $90,203.25 | $11,263.37 | 3,225.00 |
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $952,434.44 | $517,639.10 | 34,052.00 |
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $210,586.13 | $115,033.47 | 7,529.00 |
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $2,281,093.35 | $1,201,974.75 | 81,555.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GATES INDUSTRIAL CORP PL( | UNITED KINGDOM CO | United Kingdom | $223,927.82 | $88,182.99 | 8,006.00 |
| EQUITIES | GATX CORP | TRADING COS & DIST | United States | $1,132,244.10 | ($14,441.40) | 6,390.00 |
| EQUITIES | GATX CORP | TRADING COS & DIST | United States | $481,602.42 | ($20,139.20) | 2,718.00 |
| EQUITIES | GATX CORP | TRADING COS & DIST | United States | $5,765,053.84 | $1,315,856.64 | 32,536.00 |
| EQUITIES | GAV-YAM LANDS CORP LTD | ISRAEL | Israel | $377,483.70 | $0.00 | 30,712.45 |
| EQUITIES | GAZTRANSPORT ET TECHNIG | FRANCE | France | $1,917,108.09 | $0.00 | 9,020.01 |
| EQUITIES | GB GROUP PLC | UNITED KINGDOM CO | United Kingdom | $280,739.46 | $0.00 | 107,152.46 |
| EQUITIES | GCM GROSVENOR INC | ASSET MGMT & CUST | United States | $146,124.00 | $58,999.02 | 11,880.00 |
| EQUITIES | GCM GROSVENOR INC | ASSET MGMT & CUST | United States | $194,278.50 | $30,786.89 | 15,795.00 |
| EQUITIES | GCM GROSVENOR INC | ASSET MGMT & CUST | United States | $677,889.90 | $1,653.39 | 55,113.00 |
| EQUITIES | GCS HOLDINGS INC | SEMICONDUCTORS | United States | $432,564.78 | ($81,339.12) | 26,000.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $9,900,481.43 | $2,815,828.99 | 26,491.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $88,933,911.99 | $60,744,085.13 | 237,963.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $126,058,381.54 | $75,873,708.41 | 337,298.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $92,247,402.17 | $66,428,732.30 | 246,829.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $18,714,529.75 | $13,465,139.78 | 50,075.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $37,930,978.89 | $4,610,406.55 | 101,493.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $9,897,865.32 | $2,058,197.87 | 26,484.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $8,685,111.47 | $2,691,212.92 | 23,239.00 |
| EQUITIES | GE AEROSPACE | AEROSPACE & DEFEN | United States | $25,353,843.20 | $15,861,686.21 | 67,840.00 |
| EQUITIES | GE HEALTHCARE TECHNOLO( | HEALTH CARE EQUIP | United States | $6,615,241.47 | ($5,486,878.39) | 103,347.00 |
| EQUITIES | GE HEALTHCARE TECHNOLO( | HEALTH CARE EQUIP | United States | $9,063,239.91 | ($11,252,391.28) | 141,591.00 |
| EQUITIES | GE HEALTHCARE TECHNOLO( | HEALTH CARE EQUIP | United States | $346,294.10 | $13,092.20 | 5,410.00 |
| EQUITIES | GE HEALTHCARE TECHNOLO( | HEALTH CARE EQUIP | United States | $6,744,349.64 | ($3,345,300.71) | 105,364.00 |
| EQUITIES | GE HEALTHCARE TECHNOLO( | HEALTH CARE EQUIP | United States | $1,635,711.54 | ($1,073,276.77) | 25,554.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $3,153,642.02 | $1,458,642.95 | 2,682.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $3,436,879.64 | $1,655,741.37 | 2,924.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $72,427,248.56 | $64,345,844.29 | 61,621.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $103,363,126.76 | $89,611,802.00 | 87,941.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $3,747,803.40 | $207,764.70 | 3,190.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $75,182,545.04 | $67,822,101.55 | 63,964.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $47,111,954.88 | $20,463,459.65 | 40,083.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $3,700,033.28 | $2,026,864.20 | 3,148.00 |
| EQUITIES | GE VERNOVA INC | HEAVY ELECTRICAL E | United States | $20,558,221.76 | $16,836,704.55 | 17,491.00 |
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $2,522,695.53 | $1,363,865.52 | 48,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $1,801,820.92 | $206,574.20 | 34,498.00 |
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $1,180,287.24 | $201,111.43 | 22,598.00 |
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $1,256,960.47 | $296,805.98 | 24,066.00 |
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $7,477,572.50 | $2,622,854.88 | 143,167.00 |
| EQUITIES | GE VERNOVA T&D INDIA LTD | INDIA | India | $3,725,859.39 | $2,175,921.24 | 71,336.00 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $5,840.94 | $0.00 | 0.00 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $603,113.73 | $215,742.16 | 8,650.00 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $5,774.43 | $0.00 | 0.00 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $635,163.71 | $61,326.88 | 9,176.00 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $3,984.61 | $0.00 | 57.76 |
| EQUITIES | GEA GROUP AG | GERMANY | Germany | $47,930.40 | $0.00 | 0.00 |
| EQUITIES | GEBERIT AG | SWITZERLAND | Switzerland | $1,941,920.64 | $147,980.06 | 2,880.00 |
| EQUITIES | GEBERIT AG | SWITZERLAND | Switzerland | $1,384,946.28 | $224,751.46 | 2,038.00 |
| EQUITIES | GEBERIT AG | SWITZERLAND | Switzerland | $1,403,346.60 | ($48,298.77) | 2,068.00 |
| EQUITIES | GEBERIT AG | SWITZERLAND | Switzerland | $8,849.33 | $0.00 | 13.14 |
| EQUITIES | GECINA SA | FRANCE | France | $230,742.18 | ($84,674.06) | 2,744.00 |
| EQUITIES | GECINA SA | FRANCE | France | $1,875,200.64 | $61,418.95 | 22,300.00 |
| EQUITIES | GECINA SA | FRANCE | France | $318,784.11 | ($80,956.76) | 3,791.00 |
| EQUITIES | GECINA SA | FRANCE | France | $1,569.08 | $0.00 | 18.66 |
| EQUITIES | GECOSS CORP | CONSTRUCTION | Japan | $49,208.43 | ($1,583.43) | 5,200.00 |
| EQUITIES | GEK TERNA SA | GREECE | Greece | $2,974,241.42 | $819,134.42 | 58,606.00 |
| EQUITIES | GEN DIGITAL INC | SYSTEMS SOFTWARE | United States | $3,206,752.93 | $606,136.74 | 128,837.00 |
| EQUITIES | GEN DIGITAL INC | US RIGHTS AND WAR | United States | $3,560.40 | ($8,583.60) | 2,760.00 |
| EQUITIES | GEN DIGITAL INC | SYSTEMS SOFTWARE | United States | $4,681,709.44 | $1,041,625.22 | 188,096.00 |
| EQUITIES | GEN DIGITAL INC | SYSTEMS SOFTWARE | United States | $162,531.70 | $4,636.30 | 6,530.00 |
| EQUITIES | GEN DIGITAL INC | SYSTEMS SOFTWARE | United States | $3,036,156.87 | $159,869.78 | 121,983.00 |
| EQUITIES | GEN DIGITAL INC | SYSTEMS SOFTWARE | United States | $729,152.55 | $123,199.13 | 29,295.00 |
| EQUITIES | GENASYS INC | COMMUNICATIONS E( | United States | $833,617.10 | ($143,003.63) | 490,363.00 |
| EQUITIES | GENCO SHIPPING & TRADING | MARINE TRANSPORT/ | Marshall Islands | $297,682.14 | $118,848.16 | 12,013.00 |
| EQUITIES | GENCOR INDUSTRIES INC | IND MACHNRY & SUPI | United States | $11,563.00 | ($208.53) | 775.00 |
| EQUITIES | GENEDX HOLDINGS CORP | HEALTH CARE SERVI( | United States | $409,497.25 | $131,389.20 | 5,965.00 |
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & E( | United States | $218,729.07 | $10,588.72 | 747.00 |
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & E( | United States | $3,990,707.49 | $2,928,452.00 | 13,629.00 |
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & E( | United States | $5,925,595.97 | $2,519,275.04 | 20,237.00 |
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & E( | United States | $199,110.80 | $9,288.80 | 680.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & EC | United States | $1,759,202.48 | $833,639.77 | 6,008.00 |
| EQUITIES | GENERAC HOLDINGS INC | ELECTRIC COMP & EC | United States | $4,249,551.53 | $1,306,823.11 | 14,513.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $3,178,595.52 | $37,554.69 | 8,973.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $692,893.44 | $14,699.34 | 1,956.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $20,111,976.00 | $14,491,252.52 | 56,775.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $29,158,202.88 | $21,011,472.24 | 82,312.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $21,329,853.12 | $10,818,797.38 | 60,213.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $2,437,171.20 | $87,853.00 | 6,880.00 |
| EQUITIES | GENERAL DYNAMICS CORP | AEROSPACE & DEFEN | United States | $5,356,463.04 | $2,437,893.82 | 15,121.00 |
| EQUITIES | GENERAL INTERFACE SOLUTI | TAIWAN | Taiwan | $287,978.91 | ($195,440.76) | 132,000.00 |
| EQUITIES | GENERAL INTERFACE SOLUTI | TAIWAN | Taiwan | $416,696.75 | $42,798.45 | 191,000.00 |
| EQUITIES | GENERAL MILLS INC | PACKAGED FOODS & | United States | $5,157,360.00 | $851,134.25 | 148,200.00 |
| EQUITIES | GENERAL MILLS INC | PACKAGED FOODS & | United States | $6,528,514.80 | $367,564.58 | 187,601.00 |
| EQUITIES | GENERAL MILLS INC | PACKAGED FOODS & | United States | $219,588.00 | $8,707.80 | 6,310.00 |
| EQUITIES | GENERAL MILLS INC | PACKAGED FOODS & | United States | $4,573,485.60 | ($2,746,830.04) | 131,422.00 |
| EQUITIES | GENERAL MILLS INC | PACKAGED FOODS & | United States | $1,043,721.60 | ($556,411.16) | 29,992.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $2,205,721.28 | $545,981.84 | 28,616.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $524,529.40 | $111,591.88 | 6,805.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $15,362,506.48 | $8,674,049.23 | 199,306.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $22,816,450.80 | $12,644,371.74 | 296,010.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $16,550,078.04 | $8,417,335.43 | 214,713.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $11,615,878.92 | ($790,998.24) | 150,699.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $4,544,636.80 | $1,555,397.69 | 58,960.00 |
| EQUITIES | GENERAL MOTORS CO | AUTOMOBILE MANUF/ | United States | $4,638,289.00 | $2,554,253.12 | 60,175.00 |
| EQUITIES | GENERALI | ITALY | Italy | $2,582,240.99 | $1,660,065.02 | 53,006.00 |
| EQUITIES | GENERALI | ITALY | Italy | $2,653,366.36 | $704,315.99 | 54,466.00 |
| EQUITIES | GENERALI | ITALY | Italy | $3,747,792.33 | $0.00 | 78,079.01 |
| EQUITIES | GENERALI | ITALY | Italy | $16,176.24 | $0.00 | 337.01 |
| EQUITIES | GENERIC EQUITY SECURITY | CDN OTHER | Canada | $345.77 | $0.00 | 345.77 |
| EQUITIES | GENERIC EQUITY SECURITY | HONG KONG | Hong Kong | $1.86 | $0.00 | 1.86 |
| EQUITIES | GENERIC EQUITY SECURITY | AUSTRALIA | Australia | $0.94 | $0.00 | 0.94 |
| EQUITIES | GENESCO INC | APPAREL RETAIL | United States | $254,288.10 | ($11,671.50) | 7,530.00 |
| EQUITIES | GENESCO INC | APPAREL RETAIL | United States | $113,804.90 | $33,052.84 | 3,370.00 |
| EQUITIES | GENESIS GROUP TRUST FOR | US EQUITY FUNDS | United States | $15.67 | $15.67 | 15,669.83 |
| EQUITIES | GENESIS MINERALS LTD | AUSTRALIA | Australia | $809,043.61 | $0.00 | 224,142.85 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GENESIS MINERALS LTD | AUSTRALIA | Australia | $3,410,417.52 | $569,525.34 | 944,848.00 |
| EQUITIES | GENESYS LOGIC INC | TAIWAN | Taiwan | $167,312.79 | ($106,725.96) | 52,000.00 |
| EQUITIES | GENIE ENERGY LTD | ELECTRIC UTILITIES | United States | $84,099.00 | $7,349.83 | 5,820.00 |
| EQUITIES | GENIE ENERGY LTD | ELECTRIC UTILITIES | United States | $386,436.35 | ($14,873.51) | 26,743.00 |
| EQUITIES | GENIUS ELECTRONIC OPTICA | TAIWAN | Taiwan | $862,779.22 | $16,697.78 | 41,200.00 |
| EQUITIES | GENIUS ELECTRONIC OPTICA | TAIWAN | Taiwan | $1,941,935.26 | $382,590.40 | 92,000.00 |
| EQUITIES | GENIUS ELECTRONIC OPTICA | TAIWAN | Taiwan | $41,373.03 | ($110.75) | 2,000.00 |
| EQUITIES | GENIUS SPORTS LTD | UNITED KINGDOM CO | Guernsey C I | $2,026,960.92 | ($614,305.62) | 334,482.00 |
| EQUITIES | GENIUS SPORTS LTD | UNITED KINGDOM CO | Guernsey C I | $2,813,476.20 | ($1,132,314.67) | 464,270.00 |
| EQUITIES | GENIUS SPORTS LTD | UNITED KINGDOM CO | Guernsey C I | $562,616.46 | ($24,293.12) | 92,841.00 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $1,213,231.11 | ($138,008.34) | 4,419.00 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $1,083,918.63 | $212,998.07 | 3,948.00 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $2,760,481.35 | $0.00 | 10,054.61 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $6,828.15 | $0.00 | 24.87 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $916,169.32 | ($39,468.90) | 3,337.00 |
| EQUITIES | GENMAB A/S | DENMARK | Denmark | $11,888,786.32 | $3,425,259.77 | 43,303.00 |
| EQUITIES | GENPACT LTD | DATA PRCSNG/OUTSI | Bermuda | $1,098,625.00 | $550,915.08 | 39,950.00 |
| EQUITIES | GENPACT LTD | DATA PRCSNG/OUTSI | Bermuda | $1,676,977.50 | $403,315.44 | 60,981.00 |
| EQUITIES | GENPACT LTD | DATA PRCSNG/OUTSI | Bermuda | $51,975.00 | ($1,417.50) | 1,890.00 |
| EQUITIES | GENPACT LTD | DATA PRCSNG/OUTSI | Bermuda | $1,029,160.00 | ($4,433.00) | 37,424.00 |
| EQUITIES | GENPACT LTD | DATA PRCSNG/OUTSI | Bermuda | $6,161,017.50 | ($3,150,006.70) | 224,037.00 |
| EQUITIES | GENTERA SAB DE CV | MEXICO | Mexico | $2,135,782.52 | $197,040.62 | 984,700.00 |
| EQUITIES | GENTERA SAB DE CV | MEXICO | Mexico | $1,173,194.65 | $365,093.10 | 540,900.00 |
| EQUITIES | GENTERA SAB DE CV | MEXICO | Mexico | $1,189,579.03 | $75,888.44 | 548,454.00 |
| EQUITIES | GENTEX CORP | AUTOMOTIVE PARTS | United States | $1,705,042.71 | $1,218,414.99 | 67,473.00 |
| EQUITIES | GENTEX CORP | AUTOMOTIVE PARTS | United States | $2,375,910.67 | $1,524,653.95 | 94,021.00 |
| EQUITIES | GENTEX CORP | AUTOMOTIVE PARTS | United States | $65,954.70 | ($1,774.80) | 2,610.00 |
| EQUITIES | GENTEX CORP | AUTOMOTIVE PARTS | United States | $1,455,425.65 | $226,910.70 | 57,595.00 |
| EQUITIES | GENTHERM INC | AUTOMOTIVE PARTS | United States | $319,985.91 | $211,619.57 | 9,381.00 |
| EQUITIES | GENTING SINGAPORE LTD | SINGAPORE | Singapore | $288,826.86 | $0.00 | 612,440.33 |
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $552,646.67 | $11,550.48 | 4,676.00 |
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $3,357,474.67 | $1,957,083.16 | 28,204.00 |
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $4,219,342.37 | $2,333,191.08 | 35,444.00 |
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $193,487.20 | $15,219.20 | 1,640.00 |
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $3,316,739.61 | $463,423.28 | 27,832.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GENUINE PARTS CO | DISTRIBUTORS | United States | $986,148.07 | $263,103.01 | 8,284.00 |
| EQUITIES | GENUS PLC | UNITED KINGDOM CO | United Kingdom | $585,370.54 | $0.00 | 20,532.62 |
| EQUITIES | GENUSPLUS GROUP LTD | AUSTRALIA | Australia | $3,732,459.06 | $940,299.83 | 491,112.00 |
| EQUITIES | GENWORTH FINANCIAL INC | LIFE & HEALTH INSUR | United States | $1,822,510.97 | ($1,964,842.65) | 192,451.00 |
| EQUITIES | GENWORTH FINANCIAL INC | LIFE & HEALTH INSUR | United States | $367,284.48 | $95,804.23 | 38,784.00 |
| EQUITIES | GEO GROUP INC/THE | SECURITY & ALARM S | United States | $1,342,633.80 | $812,203.43 | 45,436.00 |
| EQUITIES | GEO GROUP INC/THE | SECURITY & ALARM S | United States | $46,452.60 | $891.16 | 1,572.00 |
| EQUITIES | GEORG FISCHER AG | SWITZERLAND | Switzerland | $490,863.45 | ($5,837.80) | 9,450.00 |
| EQUITIES | GEORG FISCHER AG | SWITZERLAND | Switzerland | $770,042.63 | $0.00 | 14,824.71 |
| EQUITIES | GEORGIA CAPITAL PLC | UNITED KINGDOM CO | Georgia | $622,072.46 | $0.00 | 11,212.74 |
| EQUITIES | GERDAU SA | BRAZIL | Brazil | $2,371,094.77 | ($125,049.77) | 590,600.00 |
| EQUITIES | GERDAU SA | BRAZIL | Brazil | $2,184,586.85 | $250,316.52 | 544,144.00 |
| EQUITIES | GERDAU SA | BRAZIL | Brazil | $8,016,551.80 | ($682,013.13) | 1,984,295.00 |
| EQUITIES | GERDAU SA | BRAZIL | Brazil | $3,598,912.80 | ($525,788.97) | 890,820.00 |
| EQUITIES | GERDAU SA | BRAZIL | Brazil | $4,211,844.78 | $455,445.39 | 1,049,100.00 |
| EQUITIES | GERMAN AMERICAN BANCOR | REGIONAL BANKS | United States | $379,964.76 | $274,860.06 | 8,006.00 |
| EQUITIES | GERON CORP | BIOTECHNOLOGY | United States | $181,916.16 | ($663,088.56) | 142,122.00 |
| EQUITIES | GERON CORP | BIOTECHNOLOGY | United States | $412,074.24 | ($13,047.30) | 321,933.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $2,001.76 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $927.25 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $94,638.51 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $18,341.54 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $61,283.73 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $8,527.98 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $15,029.97 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $31,003.51 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $19,977.88 | $0.00 | 0.00 |
| EQUITIES | GERRESHEIMER AG | GERMANY | Germany | $139,018.69 | $0.00 | 0.00 |
| EQUITIES | GERRY WEBER INTERNATION | GERMANY | Germany | $756.12 | $0.00 | 0.00 |
| EQUITIES | GESCO SE | GERMANY | Germany | $3,812.55 | $0.00 | 0.00 |
| EQUITIES | GETINGE AB | SWEDEN | Sweden | $1,018,023.76 | $0.00 | 49,735.39 |
| EQUITIES | GETLINK SE | FRANCE | France | $2,285,390.39 | ($29,494.45) | 107,470.00 |
| EQUITIES | GETLINK SE | FRANCE | France | $340,905.31 | $131,654.59 | 16,031.00 |
| EQUITIES | GETLINK SE | FRANCE | France | $310,368.22 | $43,877.68 | 14,595.00 |
| EQUITIES | GETLINK SE | FRANCE | France | $2,193.43 | $0.00 | 103.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GETTY REALTY CORP | RETAIL REITS | United States | $433,419.07 | $29,352.44 | 12,806.00 |
| EQUITIES | GFC LTD/TW | TAIWAN | Taiwan | $1,208,744.76 | $23,692.49 | 319,555.00 |
| EQUITIES | GFK SE | GERMANY | Germany | $255.79 | $0.00 | 0.00 |
| EQUITIES | GFK SE | GERMANY | Germany | $8,211.21 | $0.00 | 0.00 |
| EQUITIES | GFL ENVIRONMENTAL INC | CDN ENVIRON & FACI | Canada | $441,754.15 | $125,072.63 | 12,018.00 |
| EQUITIES | GFL ENVIRONMENTAL INC | CDN ENVIRON & FACI | Canada | $539,676.69 | ($132,809.16) | 14,682.00 |
| EQUITIES | GFL ENVIRONMENTAL INC | CDN ENVIRON & FACI | Canada | $3,745.38 | $0.00 | 101.89 |
| EQUITIES | GFPT PCL | THAILAND | Thailand | $419,258.89 | ($221,588.11) | 1,556,200.00 |
| EQUITIES | GFT TECHNOLOGIES SE | GERMANY | Germany | $320.88 | $0.00 | 0.00 |
| EQUITIES | GFT TECHNOLOGIES SE | GERMANY | Germany | $6,851.98 | $0.00 | 0.00 |
| EQUITIES | GHCL LTD | INDIA | India | $118,044.39 | $9,807.16 | 25,596.00 |
| EQUITIES | GIANT MANUFACTURING CO L | TAIWAN | Taiwan | $1,161,001.95 | $149,696.96 | 469,955.00 |
| EQUITIES | GIBRALTAR INDUSTRIES INC | BUILDING PRODUCTS | United States | $395,797.60 | $212,822.71 | 8,776.00 |
| EQUITIES | GIBSON ENERGY INC | CDN OIL & GAS STOR | Canada | $915,919.50 | $0.00 | 45,230.15 |
| EQUITIES | GIBSON ENERGY INC | CDN OIL & GAS STOR | Canada | $4,395,298.31 | $628,380.25 | 213,700.00 |
| EQUITIES | GIFTEE INC | INFORMATN & COMMI | Japan | $23,264.11 | ($4,012.67) | 3,800.00 |
| EQUITIES | GIGACLOUD TECHNOLOGY IN | HONG KONG | Cayman Islands | $58,902.40 | ($16,263.40) | 1,864.00 |
| EQUITIES | GIGACLOUD TECHNOLOGY IN | HONG KONG | Cayman Islands | $1,358,484.00 | ($25,160.82) | 42,990.00 |
| EQUITIES | GIGAMEDIA LTD | TAIWAN | Singapore | $74,658.54 | ($1,138,122.21) | 49,607.00 |
| EQUITIES | GILAT SATELLITE NETWORKS | ISRAEL | Israel | $7.69 | ($0.03) | 0.58 |
| EQUITIES | GILAT SATELLITE NETWORKS | ISRAEL | Israel | $165,564.41 | $0.00 | 12,491.56 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $34.57 | ($4.79) | 0.67 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $549,140.86 | $282,305.64 | 10,655.00 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $1,866,512.01 | $336,585.21 | 36,216.00 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $568,313.12 | $4,457.04 | 11,027.00 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $3,715.10 | $0.00 | 72.00 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | GILDAN ACTIVEWEAR INC | CDN APPAREL,ACCES | Canada | $3,446,367.86 | $1,061,403.79 | 66,870.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $216,925.78 | $4,537.35 | 1,717.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $35,656,559.18 | $29,324,392.74 | 282,227.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $51,446,153.36 | $38,873,940.90 | 407,204.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $37,397,271.70 | $13,880,194.37 | 296,005.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $2,264,012.80 | ($1,609.66) | 17,920.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $4,730,548.62 | $377,252.79 | 37,443.00 |
| EQUITIES | GILEAD SCIENCES INC | BIOTECHNOLOGY | United States | $10,023,941.94 | $2,574,554.62 | 79,341.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GILLETTE INDIA LTD | INDIA | India | $989,764.84 | ($306,576.79) | 12,200.00 |
| EQUITIES | GIMV NV | BELGIUM | Belgium | $6,726.89 | $0.00 | 0.00 |
| EQUITIES | GITLAB INC | SYSTEMS SOFTWARE | United States | $58,526.01 | $16,469.90 | 1,917.00 |
| EQUITIES | GITLAB INC | SYSTEMS SOFTWARE | United States | $870,105.00 | ($525,172.76) | 28,500.00 |
| EQUITIES | GITLAB INC | SYSTEMS SOFTWARE | United States | $1,354,982.46 | ($1,190,671.85) | 44,382.00 |
| EQUITIES | GITLAB INC | SYSTEMS SOFTWARE | United States | $51,595.70 | $6,709.30 | 1,690.00 |
| EQUITIES | GITLAB INC | SYSTEMS SOFTWARE | United States | $1,023,518.25 | ($658,394.82) | 33,525.00 |
| EQUITIES | GIVAUDAN SA | SWITZERLAND | Switzerland | $2,844,555.26 | $14,598.11 | 670.00 |
| EQUITIES | GIVAUDAN SA | SWITZERLAND | Switzerland | $3,057,766.69 | $594,017.58 | 713.00 |
| EQUITIES | GIVAUDAN SA | SWITZERLAND | Switzerland | $2,551,774.01 | ($354,593.63) | 595.00 |
| EQUITIES | GIVAUDAN SA | SWITZERLAND | Switzerland | $15,884.32 | $0.00 | 3.75 |
| EQUITIES | GIVAUDAN SA | SWITZERLAND | Switzerland | $1,579.37 | $0.00 | 0.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $1,729,313.33 | $135,940.12 | 63,900.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $4,299.90 | $0.00 | 0.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $233,509.84 | $111,587.29 | 8,433.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $335,418.83 | $37,316.72 | 12,308.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $1,251.70 | $0.00 | 0.00 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $2,253.19 | $0.00 | 83.26 |
| EQUITIES | GJENSIDIGE FORSIKRING AS/ | NORWAY | Norway | $4,375,217.10 | $503,152.86 | 158,610.00 |
| EQUITIES | GL EVENTS SACA | FRANCE | France | $132,187.03 | $0.00 | 3,446.17 |
| EQUITIES | GL EVENTS SACA | FRANCE | France | $43,651.08 | $17,092.39 | 1,138.00 |
| EQUITIES | GLACIER BANCORP INC | REGIONAL BANKS | United States | $1,760,941.20 | $1,180,797.65 | 34,140.00 |
| EQUITIES | GLACIER BANCORP INC | REGIONAL BANKS | United States | $3,109,500.30 | $184,832.52 | 60,285.00 |
| EQUITIES | GLACIER BANCORP INC | REGIONAL BANKS | United States | $3,134,258.70 | $640,636.35 | 60,765.00 |
| EQUITIES | GLACIER BANCORP INC | REGIONAL BANKS | United States | $242,838.64 | $12,476.20 | 4,708.00 |
| EQUITIES | GLADSTONE COMMERCIAL C( | DIVERSIFIED REITS | United States | $141,216.30 | ($59,795.74) | 11,481.00 |
| EQUITIES | GLADSTONE LAND CORP | OTHER SPECIALIZED | United States | $81,649.16 | ($112,724.82) | 9,572.00 |
| EQUITIES | GLANBIA PLC | IRELAND | Ireland | $881,611.46 | $322,693.16 | 30,130.00 |
| EQUITIES | GLANBIA PLC | IRELAND | Ireland | $9,566,587.22 | $3,809,393.17 | 342,090.00 |
| EQUITIES | GLANBIA PLC | IRELAND | Ireland | $1,199,625.31 | $0.00 | 42,309.15 |
| EQUITIES | GLANBIA PLC | IRELAND | Ireland | $7,309,619.95 | $1,143,769.63 | 257,800.00 |
| EQUITIES | GLAND PHARMA LTD | INDIA | India | $492,891.58 | $33,354.40 | 18,700.00 |
| EQUITIES | GLAND PHARMA LTD | INDIA | India | $650,432.39 | $5,164.49 | 24,677.00 |
| EQUITIES | GLAUKOS CORP | HEALTH CARE EQUIPI | United States | $1,843,993.44 | $1,116,559.10 | 13,194.00 |
| EQUITIES | GLAUKOS CORP | HEALTH CARE EQUIPI | United States | $3,081,009.20 | $1,195,225.97 | 22,045.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GLAUKOS CORP | HEALTH CARE EQUIPI | United States | $3,242,432.00 | $31,822.40 | 23,200.00 |
| EQUITIES | GLAUKOS CORP | HEALTH CARE EQUIPI | United States | $1,416,327.84 | $329,360.33 | 10,134.00 |
| EQUITIES | GLAXOSMITHKLINE PHARMAC | INDIA | India | $318,090.27 | ($21,386.07) | 12,066.00 |
| EQUITIES | GLAXOSMITHKLINE PHARMAC | INDIA | India | $1,281,266.41 | ($196,539.10) | 48,608.00 |
| EQUITIES | GLENCORE PLC | SWITZERLAND | Switzerland | $3,550,212.38 | $1,749,314.16 | 520,604.00 |
| EQUITIES | GLENCORE PLC | SWITZERLAND | Switzerland | $21,601,444.30 | $6,372,805.55 | 3,167,641.00 |
| EQUITIES | GLENCORE PLC | SWITZERLAND | Switzerland | $4,692,149.94 | $1,761,844.12 | 688,058.00 |
| EQUITIES | GLENCORE PLC | SWITZERLAND | Switzerland | $7,901,675.42 | $0.00 | 1,158,705.37 |
| EQUITIES | GLENCORE PLC | SWITZERLAND | Switzerland | $26,497.13 | $0.00 | 3,885.55 |
| EQUITIES | GLENMARK PHARMACEUTICA | INDIA | India | $1,217,900.01 | $55,349.15 | 52,300.00 |
| EQUITIES | GLENMARK PHARMACEUTICA | INDIA | India | $676,132.45 | $348,099.73 | 29,035.00 |
| EQUITIES | GLENMARK PHARMACEUTICA | INDIA | India | $2,438,524.58 | $556,782.22 | 104,717.00 |
| EQUITIES | GLOBAL INDUSTRIAL CO | TRADING COS & DIST | United States | $126,344.96 | $74,242.95 | 3,776.00 |
| EQUITIES | GLOBAL INDUSTRIAL CO | TRADING COS & DIST | United States | $438,995.20 | $7,667.05 | 13,120.00 |
| EQUITIES | GLOBAL LIGHTING TECHNOLC | TAIWAN | Taiwan | $22,424.98 | ($13,324.57) | 19,000.00 |
| EQUITIES | GLOBAL NET LEASE INC | DIVERSIFIED REITS | United States | $496,867.32 | ($326,436.37) | 55,578.00 |
| EQUITIES | GLOBAL ONE REAL ESTATE IN | OTHER FINANCING BU | Japan | $3,524,769.98 | ($627,331.54) | 5,246.00 |
| EQUITIES | GLOBAL ONE REAL ESTATE IN | OTHER FINANCING BU | Japan | $362,310.36 | $0.00 | 528.35 |
| EQUITIES | GLOBAL PAYMENTS INC | TRANS & PAYMNT PR | United States | $3,662,030.64 | $1,689,168.20 | 50,469.00 |
| EQUITIES | GLOBAL PAYMENTS INC | TRANS & PAYMNT PR | United States | $5,930,691.60 | $1,299,700.49 | 81,735.00 |
| EQUITIES | GLOBAL PAYMENTS INC | TRANS & PAYMNT PR | United States | $201,716.80 | $15,790.40 | 2,780.00 |
| EQUITIES | GLOBAL PAYMENTS INC | TRANS & PAYMNT PR | United States | $4,310,209.12 | ($689,341.76) | 59,402.00 |
| EQUITIES | GLOBAL PAYMENTS INC | TRANS & PAYMNT PR | United States | $1,240,485.76 | ($260,319.15) | 17,096.00 |
| EQUITIES | GLOBAL SHIP LEASE INC | UNITED KINGDOM CO | Marshall Islands | $3,297,896.00 | ($99,165.13) | 87,710.00 |
| EQUITIES | GLOBAL STANDARD TECHNOI | SOUTH KOREA | South Korea | $855,859.96 | $292,347.14 | 23,978.00 |
| EQUITIES | GLOBAL UNICHIP CORP | TAIWAN | Taiwan | $2,433,412.34 | $363,823.75 | 16,000.00 |
| EQUITIES | GLOBAL UNICHIP CORP | TAIWAN | Taiwan | $1,463,849.61 | $755,351.47 | 9,625.00 |
| EQUITIES | GLOBAL WATER RESOURCES | WATER UTILITIES | United States | $82,572.20 | ($74,318.51) | 11,405.00 |
| EQUITIES | GLOBAL-E ONLINE LTD | ISRAEL | Israel | $1,279,661.58 | ($390,648.61) | 36,846.00 |
| EQUITIES | GLOBAL-E ONLINE LTD | ISRAEL | Israel | $670,289.00 | $76,746.47 | 19,300.00 |
| EQUITIES | GLOBAL-E ONLINE LTD | ISRAEL | Israel | $2,678,829.09 | ($29,182.92) | 77,133.00 |
| EQUITIES | GLOBAL-E ONLINE LTD | ISRAEL | Israel | $1,308,659.27 | $0.00 | 37,680.95 |
| EQUITIES | GLOBALFOUNDRIES INC | SEMICONDUCTORS | Cayman Islands | $1,860,226.20 | $452,267.86 | 22,540.00 |
| EQUITIES | GLOBALFOUNDRIES INC | SEMICONDUCTORS | Cayman Islands | $3,008,301.03 | $1,119,468.89 | 36,451.00 |
| EQUITIES | GLOBALFOUNDRIES INC | SEMICONDUCTORS | Cayman Islands | $119,668.50 | ($4,959.00) | 1,450.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GLOBALFOUNDRIES INC | SEMICONDUCTORS | Cayman Islands | $1,568,482.65 | $709,873.33 | 19,005.00 |
| EQUITIES | GLOBALSTAR INC | ALTERNATIVE CARRIE | United States | $1,034,821.70 | ($37,171.60) | 12,730.00 |
| EQUITIES | GLOBALSTAR INC | ALTERNATIVE CARRIE | United States | $1,157,325.73 | $777,819.89 | 14,237.00 |
| EQUITIES | GLOBALSTAR INC | ALTERNATIVE CARRIE | United States | $1,262,514.99 | $15,611.76 | 15,531.00 |
| EQUITIES | GLOBALSTAR INC | ALTERNATIVE CARRIE | United States | $787,049.78 | $9,732.35 | 9,682.00 |
| EQUITIES | GLOBANT SA | LUXEMBOURG | Luxembourg | $382,384.22 | ($331,434.77) | 13,213.00 |
| EQUITIES | GLOBANT SA | LUXEMBOURG | Luxembourg | $280,718.00 | ($1,221,442.83) | 9,700.00 |
| EQUITIES | GLOBANT SA | LUXEMBOURG | Luxembourg | $15,338.20 | ($954.00) | 530.00 |
| EQUITIES | GLOBE LIFE INC | LIFE & HEALTH INSUR | United States | $2,470,787.04 | $2,088,254.11 | 13,828.00 |
| EQUITIES | GLOBE LIFE INC | LIFE & HEALTH INSUR | United States | $5,266,950.36 | $4,317,286.89 | 29,477.00 |
| EQUITIES | GLOBE LIFE INC | LIFE & HEALTH INSUR | United States | $3,589,859.88 | $2,233,428.08 | 20,091.00 |
| EQUITIES | GLOBE UNION INDUSTRIAL C( | TAIWAN | Taiwan | $13,420.01 | ($10,185.51) | 42,000.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $78,140.89 | ($5,663.21) | 989.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $2,182,256.20 | $1,078,284.11 | 27,620.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $2,275,250.97 | $732,391.50 | 28,797.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $1,248,358.00 | ($87,256.41) | 15,800.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $105,083.30 | ($292.60) | 1,330.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $1,977,936.34 | $444,360.08 | 25,034.00 |
| EQUITIES | GLOBUS MEDICAL INC | HEALTH CARE EQUIPI | United States | $1,556,576.01 | $286,837.99 | 19,701.00 |
| EQUITIES | GLORY LTD | MACHINERY | Japan | $358,370.12 | $104,786.25 | 14,900.00 |
| EQUITIES | GLORY LTD | MACHINERY | Japan | $269,212.05 | $0.00 | 10,789.10 |
| EQUITIES | GLORY LTD | MACHINERY | Japan | $239,482.64 | $93,804.19 | 9,957.00 |
| EQUITIES | GMO GLOBALSIGN HOLDINGS | SERVICES | Japan | $21,740.66 | ($3,620.36) | 1,800.00 |
| EQUITIES | GMO INTERNET GROUP INC | INFORMATN & COMMI | Japan | $3,760,320.01 | $1,490,185.80 | 181,800.00 |
| EQUITIES | GMO PAYMENT GATEWAY INC | OTHER FINANCING BI | Japan | $3,951,244.71 | ($155,833.03) | 69,200.00 |
| EQUITIES | GMO PAYMENT GATEWAY INC | OTHER FINANCING BI | Japan | $561,688.98 | $0.00 | 9,837.12 |
| EQUITIES | GMR AIRPORTS LTD | INDIA | India | $3,820,379.93 | $147,508.66 | 3,226,268.00 |
| EQUITIES | GMR AIRPORTS LTD | INDIA | India | $881,978.56 | $80,018.82 | 744,821.00 |
| EQUITIES | GN STORE NORD AS | DENMARK | Denmark | $616,617.88 | $0.00 | 46,200.37 |
| EQUITIES | GNBS ECO CO LTD | SOUTH KOREA | South Korea | $91,342.48 | $3,974.82 | 28,542.00 |
| EQUITIES | GNI GROUP LTD | PHARMACEUTICAL | Japan | $176,551.35 | $0.00 | 10,075.12 |
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $2,380,968.88 | ($1,126,479.04) | 28,051.00 |
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $411,752.88 | ($247,199.58) | 4,851.00 |
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $2,659,205.52 | $1,051,975.05 | 31,329.00 |
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $3,505,034.72 | $1,155,600.73 | 41,294.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $134,959.20 | $12,465.60 | 1,590.00 |
| EQUITIES | GODADDY INC | INTERNET SVCS & INF | United States | $3,029,961.36 | $868,023.34 | 35,697.00 |
| EQUITIES | GODAWARI POWER AND ISPA | INDIA | India | $225,024.13 | $89,204.46 | 83,319.00 |
| EQUITIES | GODFREY PHILLIPS INDIA LTD | INDIA | India | $1,388,566.37 | $37,644.81 | 60,485.00 |
| EQUITIES | GOGO INC | WIRELESS TELECOMI | United States | $58,652.00 | ($265,153.18) | 18,920.00 |
| EQUITIES | GOGO INC | WIRELESS TELECOMI | United States | $534,337.70 | ($408,100.52) | 172,367.00 |
| EQUITIES | GOGOLD RESOURCES INC | CDN SILVER | Canada | $359,619.84 | $0.00 | 160,444.29 |
| EQUITIES | GOLAR LNG LTD | OIL & GAS STORAGE | Bermuda | $1,441,771.52 | $727,429.76 | 28,928.00 |
| EQUITIES | GOLD CIRCUIT ELECTRONICS | TAIWAN | Taiwan | $1,023,618.82 | $874,746.64 | 27,000.00 |
| EQUITIES | GOLD CIRCUIT ELECTRONICS | TAIWAN | Taiwan | $15,787.64 | $0.00 | 0.00 |
| EQUITIES | GOLD CIRCUIT ELECTRONICS | TAIWAN | Taiwan | $4,776,887.85 | $2,878,896.32 | 126,000.00 |
| EQUITIES | GOLD CIRCUIT ELECTRONICS | TAIWAN | Taiwan | $1,743,943.18 | $1,216,368.28 | 46,000.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $4,641,407.19 | $1,313,744.56 | 136,734.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $17,213,742.05 | $2,270,572.89 | 512,085.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $2,445,660.00 | ($381,705.67) | 72,755.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $1,283,608.26 | ($321,517.69) | 38,214.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $5,958.83 | $0.00 | 0.00 |
| EQUITIES | GOLD FIELDS LTD | SOUTH AFRICA | South Africa | $3,428,867.20 | ($1,915,735.36) | 102,080.00 |
| EQUITIES | GOLD.COM INC | DISTRIBUTORS | United States | $226,940.94 | $68,782.64 | 5,454.00 |
| EQUITIES | GOLD.COM INC | DISTRIBUTORS | United States | $864,822.24 | ($385,804.12) | 20,784.00 |
| EQUITIES | GOLDEN AGRI-RESOURCES L | MAURITIUS | Singapore | $340,899.92 | $58,106.18 | 1,633,100.00 |
| EQUITIES | GOLDEN AGRI-RESOURCES L | MAURITIUS | Singapore | $3,638,450.66 | ($315,788.96) | 17,430,200.00 |
| EQUITIES | GOLDEN AGRI-RESOURCES L | MAURITIUS | Singapore | $416,595.03 | $0.00 | 1,996,142.94 |
| EQUITIES | GOLDEN AGRI-RESOURCES L | MAURITIUS | Singapore | $469,110.52 | ($96,547.56) | 2,247,300.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $8,884,885.45 | $1,979,574.25 | 8,785.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $65,936,267.15 | $51,548,348.20 | 65,195.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $94,693,561.73 | $76,941,777.14 | 93,629.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $69,050,275.38 | $50,841,631.37 | 68,274.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $6,340.50 | $0.00 | 0.00 |
| EQUITIES | GOLDMAN SACHS GROUP INC | INVESTMNT BKG & BF | United States | $20,183,911.09 | $12,926,926.15 | 19,957.00 |
| EQUITIES | GOLDWIN INC | TEXTILES AND APPAF | Japan | $279,088.20 | $0.00 | 20,864.22 |
| EQUITIES | GOOD WILL INSTRUMENT CO | TAIWAN | Taiwan | $222,015.62 | $130,179.10 | 96,000.00 |
| EQUITIES | GOODMAN GROUP | AUSTRALIA | Australia | $2,228,374.49 | $1,206,814.01 | 102,829.00 |
| EQUITIES | GOODMAN GROUP | AUSTRALIA | Australia | $3,312,927.07 | ($315,664.78) | 152,876.00 |
| EQUITIES | GOODMAN GROUP | AUSTRALIA | Australia | $17,865.81 | $0.00 | 825.28 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GOODMAN NEW ZEALAND LTI | NEW ZEALAND | New Zealand | $242,308.74 | $0.00 | 209,827.45 |
| EQUITIES | GOODYEAR TIRE & RUBBER C | TIRES & RUBBER | United States | $597,583.80 | ($719,419.60) | 90,543.00 |
| EQUITIES | GOOSEHEAD INSURANCE INC | INSURANCE BROKER | United States | $294,249.50 | ($123,253.70) | 6,067.00 |
| EQUITIES | GOOSEHEAD INSURANCE INC | INSURANCE BROKER | United States | $608,432.50 | $78,661.92 | 12,545.00 |
| EQUITIES | GORMAN-RUPP CO/THE | IND MACHNRY & SUPI | United States | $1,345,825.80 | $86,699.70 | 14,670.00 |
| EQUITIES | GORMAN-RUPP CO/THE | IND MACHNRY & SUPI | United States | $599,979.60 | $525,530.23 | 6,540.00 |
| EQUITIES | GORMAN-RUPP CO/THE | IND MACHNRY & SUPI | United States | $1,327,386.06 | $776,022.81 | 14,469.00 |
| EQUITIES | GORMAN-RUPP CO/THE | IND MACHNRY & SUPI | United States | $1,638,476.40 | $1,053,275.56 | 17,860.00 |
| EQUITIES | GORMAN-RUPP CO/THE | IND MACHNRY & SUPI | United States | $467,874.00 | $85,171.52 | 5,100.00 |
| EQUITIES | GPS PARTICIPACOES E EMPR | BRAZIL | Brazil | $6,420,821.29 | ($1,335,632.93) | 2,867,459.01 |
| EQUITIES | GPT GROUP/THE | AUSTRALIA | Australia | $55,274.89 | $0.00 | 16,349.16 |
| EQUITIES | GPT GROUP/THE | AUSTRALIA | Australia | $1,315,208.86 | $0.00 | 389,011.47 |
| EQUITIES | GPT GROUP/THE | AUSTRALIA | Australia | $250.43 | $0.00 | 0.00 |
| EQUITIES | GPT GROUP/THE | AUSTRALIA | Australia | $282.14 | $0.00 | 0.00 |
| EQUITIES | GR ENGINEERING SERVICES | AUSTRALIA | Australia | $166,828.45 | $5,081.94 | 45,349.00 |
| EQUITIES | GRAB HOLDINGS LTD | SINGAPORE | Cayman Islands | $446,745.00 | $26,789.52 | 118,500.00 |
| EQUITIES | GRAB HOLDINGS LTD | SINGAPORE | Cayman Islands | $625,348.75 | ($174,047.75) | 165,875.00 |
| EQUITIES | GRAB HOLDINGS LTD | SINGAPORE | Cayman Islands | $3,752.81 | $0.00 | 995.44 |
| EQUITIES | GRAB HOLDINGS LTD | SINGAPORE | Cayman Islands | $8,466,839.42 | $684,700.40 | 2,245,846.00 |
| EQUITIES | GRACO INC | IND MACHNRY & SUPI | United States | $3,633,362.94 | $3,033,073.28 | 48,054.00 |
| EQUITIES | GRACO INC | IND MACHNRY & SUPI | United States | $5,633,474.27 | $4,299,956.23 | 74,507.00 |
| EQUITIES | GRACO INC | IND MACHNRY & SUPI | United States | $2,735,947.85 | $1,367,309.42 | 36,185.00 |
| EQUITIES | GRACO INC | IND MACHNRY & SUPI | United States | $3,397,006.08 | ($567,665.95) | 44,928.00 |
| EQUITIES | GRACO INC | IND MACHNRY & SUPI | United States | $90,732.00 | $6,450.12 | 1,200.00 |
| EQUITIES | GRAFTON GROUP PLC | IRELAND | Ireland | $120,029.70 | $9,784.12 | 9,879.00 |
| EQUITIES | GRAFTON GROUP PLC | IRELAND | Ireland | $1,882,495.48 | ($170,205.52) | 155,554.00 |
| EQUITIES | GRAFTON GROUP PLC | IRELAND | Ireland | $443,550.06 | $0.00 | 39,640.44 |
| EQUITIES | GRAFTON GROUP PLC | IRELAND | Ireland | $4,483,363.33 | ($139,167.34) | 372,652.00 |
| EQUITIES | GRAHAM CORP | IND MACHNRY & SUPI | United States | $1,882,226.95 | $816,946.00 | 15,205.00 |
| EQUITIES | GRAHAM CORP | IND MACHNRY & SUPI | United States | $366,294.61 | $80,868.42 | 2,959.00 |
| EQUITIES | GRAHAM HOLDINGS CO | EDUCATION SERVICE | United States | $378,951.44 | ($1,727.79) | 332.00 |
| EQUITIES | GRAIL INC | BIOTECHNOLOGY | United States | $937,620.18 | $369,817.92 | 13,734.00 |
| EQUITIES | GRAINCORP LTD | AUSTRALIA | Australia | $242,923.05 | $0.00 | 71,414.35 |
| EQUITIES | GRAINGER PLC | UNITED KINGDOM CO | United Kingdom | $49,569.21 | $0.00 | 0.00 |
| EQUITIES | GRAINGER PLC | UNITED KINGDOM CO | United Kingdom | $1,372,527.37 | $0.00 | 609,389.23 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GRAMMER AG | GERMANY | Germany | $7,951.17 | $0.00 | 0.00 |
| EQUITIES | GRAMMER AG | GERMANY | Germany | $14,236.20 | $0.00 | 0.00 |
| EQUITIES | GRAND BAOXIN AUTO GROUF | CHINA | China | $254.58 | ($27,426.52) | 199,645.00 |
| EQUITIES | GRAND CANYON EDUCATION | EDUCATION SERVICE | United States | $1,418,506.32 | ($252,279.23) | 9,912.00 |
| EQUITIES | GRAND CANYON EDUCATION | EDUCATION SERVICE | United States | $1,046,563.43 | $824,992.09 | 7,313.00 |
| EQUITIES | GRAND CANYON EDUCATION | EDUCATION SERVICE | United States | $1,479,471.18 | $305,588.61 | 10,338.00 |
| EQUITIES | GRAND CANYON EDUCATION | EDUCATION SERVICE | United States | $47,226.30 | $501.60 | 330.00 |
| EQUITIES | GRAND CANYON EDUCATION | EDUCATION SERVICE | United States | $1,160,622.10 | $276,117.42 | 8,110.00 |
| EQUITIES | GRAND CITY PROPERTIES SA | LUXEMBOURG | Luxembourg | $2,141.31 | $0.00 | 0.00 |
| EQUITIES | GRAND CITY PROPERTIES SA | LUXEMBOURG | Luxembourg | $314,831.27 | $0.00 | 30,495.09 |
| EQUITIES | GRAND PROCESS TECHNOLC | TAIWAN | Taiwan | $1,367,381.85 | $663,756.63 | 12,000.00 |
| EQUITIES | GRAND PROCESS TECHNOLC | TAIWAN | Taiwan | $3,988,197.07 | $1,398,561.57 | 35,000.00 |
| EQUITIES | GRAND PROCESS TECHNOLC | TAIWAN | Taiwan | $1,723,015.08 | $529,367.97 | 15,121.00 |
| EQUITIES | GRANGE RESOURCES LTD | AUSTRALIA | Australia | $25,418.60 | ($191,178.47) | 262,069.00 |
| EQUITIES | GRANGES AB | SWEDEN | Sweden | $2,814,228.29 | $273,853.89 | 158,721.00 |
| EQUITIES | GRANGES AB | SWEDEN | Sweden | $239,122.96 | $0.00 | 13,486.38 |
| EQUITIES | GRANITE CONSTRUCTION INC | CONSTRUCTION & EN | United States | $2,027,144.73 | $79,440.60 | 12,813.00 |
| EQUITIES | GRANITE CONSTRUCTION INC | CONSTRUCTION & EN | United States | $1,662,470.68 | $1,327,497.51 | 10,508.00 |
| EQUITIES | GRANITE CONSTRUCTION INC | CONSTRUCTION & EN | United States | $4,923,653.41 | $3,448,604.48 | 31,121.00 |
| EQUITIES | GRANITE CONSTRUCTION INC | CONSTRUCTION & EN | United States | $442,196.95 | $55,435.40 | 2,795.00 |
| EQUITIES | GRANITE CONSTRUCTION INC | CONSTRUCTION & EN | United States | $464,820.98 | $19,332.04 | 2,938.00 |
| EQUITIES | GRANULES INDIA LTD | INDIA | India | $189,715.02 | $5,917.93 | 22,082.00 |
| EQUITIES | GRAPHIC PACKAGING HOLDI | PPR&PLAST PCKNG F | United States | $936,251.52 | $452,067.07 | 87,664.00 |
| EQUITIES | GRAPHIC PACKAGING HOLDI | PPR&PLAST PCKNG F | United States | $674,580.84 | ($125,883.92) | 63,163.00 |
| EQUITIES | GRAPHIC PACKAGING HOLDI | PPR&PLAST PCKNG F | United States | $37,946.30 | ($502.60) | 3,590.00 |
| EQUITIES | GRAPHIC PACKAGING HOLDI | PPR&PLAST PCKNG F | United States | $527,292.70 | ($254,994.22) | 49,335.00 |
| EQUITIES | GRASIM INDUSTRIES LTD | INDIA | India | $1,138,133.59 | $387,718.68 | 34,753.00 |
| EQUITIES | GRAVITY CO LTD | SOUTH KOREA | South Korea | $50,496.80 | ($4,101.00) | 752.00 |
| EQUITIES | GRAY MEDIA INC | BROADCASTING | United States | $2,032,647.94 | ($3,587,939.24) | 512,002.00 |
| EQUITIES | GRAY MEDIA INC | BROADCASTING | United States | $97,487.32 | ($237,010.80) | 24,556.00 |
| EQUITIES | GRAY MEDIA INC | BROADCASTING | United States | $266,148.80 | $44,234.14 | 67,040.00 |
| EQUITIES | GREAT EAGLE HOLDINGS LTI | HONG KONG | Hong Kong | $197,643.38 | $0.00 | 105,511.09 |
| EQUITIES | GREAT EAGLE HOLDINGS LTI | HONG KONG | Hong Kong | $1,224,861.32 | ($1,266,323.25) | 653,875.00 |
| EQUITIES | GREAT EASTERN SHIPPING C | INDIA | India | $1,098,316.98 | $551,617.78 | 70,100.00 |
| EQUITIES | GREAT EASTERN SHIPPING C | INDIA | India | $743,815.98 | $407,296.12 | 47,474.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GREAT EASTERN SHIPPING C | INDIA | India | $1,262,735.50 | ($161,709.55) | 80,594.00 |
| EQUITIES | GREAT EASTERN SHIPPING C | INDIA | India | $3,693,086.93 | $1,658,842.15 | 235,711.00 |
| EQUITIES | GREAT PORTLAND ESTATES I | UNITED KINGDOM CO | United Kingdom | $351,959.01 | $0.00 | 79,872.69 |
| EQUITIES | GREAT SOUTHERN BANCORP | REGIONAL BANKS | United States | $190,792.80 | $66,975.69 | 2,420.00 |
| EQUITIES | GREAT WEST LIFECO INC | CDN LIFE & HEATLH II | Canada | $3,235,803.35 | $830,293.92 | 50,800.00 |
| EQUITIES | GREAT WEST LIFECO INC | CDN LIFE & HEATLH II | Canada | $997,047.83 | $727,280.47 | 15,653.00 |
| EQUITIES | GREAT WEST LIFECO INC | CDN LIFE & HEATLH II | Canada | $1,188,457.06 | $543,952.70 | 18,658.00 |
| EQUITIES | GREAT WEST LIFECO INC | CDN LIFE & HEATLH II | Canada | $6,641.64 | $0.00 | 103.57 |
| EQUITIES | GREATEK ELECTRONICS INC | TAIWAN | Taiwan | $443,095.29 | $255,585.78 | 103,410.00 |
| EQUITIES | GREATLAND RESOURCES LTI | AUSTRALIA | Australia | $872,325.42 | $0.00 | 109,967.15 |
| EQUITIES | GREE HOLDINGS INC | INFORMATN & COMMI | Japan | $334,711.37 | ($112,972.00) | 136,800.00 |
| EQUITIES | GREEN BRICK PARTNERS INC | HOMEBUILDING | United States | $1,277,438.40 | ($2,872.80) | 15,960.00 |
| EQUITIES | GREEN BRICK PARTNERS INC | HOMEBUILDING | United States | $604,302.00 | $192,001.37 | 7,550.00 |
| EQUITIES | GREEN BRICK PARTNERS INC | HOMEBUILDING | United States | $3,386,012.16 | $1,415,383.57 | 42,304.00 |
| EQUITIES | GREEN DOT CORP | CONSUMER FINANCE | United States | $179,534.39 | ($176,279.89) | 13,289.00 |
| EQUITIES | GREEN PLAINS INC | OIL & GAS REFINING & | United States | $255,446.42 | $13,009.14 | 16,609.00 |
| EQUITIES | GREENBRIER COS INC/THE | CONST MACH&HVY TI | United States | $433,934.54 | $195,152.70 | 8,854.00 |
| EQUITIES | GREENBRIER COS INC/THE | CONST MACH&HVY TI | United States | $1,567,829.90 | $261,048.35 | 31,990.00 |
| EQUITIES | GREENBRIER COS INC/THE | CONST MACH&HVY TI | United States | $224,857.88 | ($5,459.72) | 4,588.00 |
| EQUITIES | GREENCORE GROUP PLC | IRELAND | Ireland | $456,805.62 | $0.00 | 173,038.99 |
| EQUITIES | GREENHUNTER ENERGY INC | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 20.00 |
| EQUITIES | GREENLIGHT CAPITAL RE LTI | REINSURANCE | Cayman Islands | $120,460.10 | ($7,670.08) | 7,445.00 |
| EQUITIES | GREENS CO LTD | SERVICES | Japan | $809,611.89 | $11,974.29 | 59,800.00 |
| EQUITIES | GREENWICH LIFESCIENCES II | BIOTECHNOLOGY | United States | $77,324.16 | ($2,158.88) | 3,296.00 |
| EQUITIES | GREGGS PLC | UNITED KINGDOM CO | United Kingdom | $396,743.76 | $0.00 | 18,682.60 |
| EQUITIES | GREIF INC | MTL, GLS & PLASTC C | United States | $244,933.71 | $88,828.84 | 3,261.00 |
| EQUITIES | GREMS INC | ELECTRIC POWER AN | Japan | $364,956.19 | $14,327.59 | 24,500.00 |
| EQUITIES | GRENERGY RENOVABLES SA | SPAIN | Spain | $422,532.86 | $0.00 | 3,219.28 |
| EQUITIES | GRENKE AG | GERMANY | Germany | $10,697.63 | $0.00 | 0.00 |
| EQUITIES | GRENKE AG | GERMANY | Germany | $968.65 | $0.00 | 0.00 |
| EQUITIES | GRID DYNAMICS HOLDINGS IN | IT CONSULTNG & OTH | United States | $90,755.04 | ($230,231.92) | 15,978.00 |
| EQUITIES | GRID DYNAMICS HOLDINGS IN | IT CONSULTNG & OTH | United States | $493,876.00 | ($5,367.46) | 86,950.00 |
| EQUITIES | GRIEG SEAFOOD ASA | NORWAY | Norway | $2,083.92 | $0.00 | 0.00 |
| EQUITIES | GRIFFON CORP | BUILDING PRODUCTS | United States | $171,652.80 | $4,699.20 | 1,760.00 |
| EQUITIES | GRIFFON CORP | BUILDING PRODUCTS | United States | $1,205,763.39 | $1,015,499.03 | 12,363.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GRIFOLS SA | SPAIN | Spain | $396,129.53 | $0.00 | 38,669.42 |
| EQUITIES | GRINDR INC | INTERACTIVE MEDIA & | United States | $168,703.80 | $102,744.55 | 11,740.00 |
| EQUITIES | GRINDR INC | INTERACTIVE MEDIA & | United States | $223,295.43 | $28,615.07 | 15,539.00 |
| EQUITIES | GRINDWELL NORTON LTD | INDIA | India | $83,272.15 | ($378.74) | 3,639.00 |
| EQUITIES | GROCERY OUTLET HOLDING | FOOD RETAIL | United States | $272,653.60 | ($604,181.86) | 27,320.00 |
| EQUITIES | GROUP 1 AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $122,291.40 | ($11,062.80) | 420.00 |
| EQUITIES | GROUP 1 AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $280,979.05 | ($146,224.72) | 965.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $1,013,099.14 | $84,618.63 | 10,429.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $4,245.82 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $82,215.04 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $367,768.98 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $632,710.50 | $75,084.88 | 6,716.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $22,167.04 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $2,668.33 | $0.00 | 29.29 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $61,396.92 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $148,937.67 | $0.00 | 0.00 |
| EQUITIES | GROUPE BRUXELLES LAMBEF | BELGIUM | Belgium | $10,092.48 | $0.00 | 0.00 |
| EQUITIES | GROUPE DYNAMITE INC | CDN APPAREL RETAIL | Canada | $161,603.72 | $0.00 | 4,282.32 |
| EQUITIES | GROUPE DYNAMITE INC | CDN APPAREL RETAIL | Canada | $215,103.44 | ($87,135.24) | 5,700.00 |
| EQUITIES | GROUPE SFPI | FRANCE | France | $739.20 | ($159.22) | 335.00 |
| EQUITIES | GROWTHPOINT PROPERTIES | SOUTH AFRICA | South Africa | $507,103.69 | $95,650.64 | 481,822.00 |
| EQUITIES | GRUMA SAB DE CV | MEXICO | Mexico | $12,110,786.96 | ($2,823,516.21) | 753,260.00 |
| EQUITIES | GRUMA SAB DE CV | MEXICO | Mexico | $1,404,559.31 | $232,388.69 | 87,360.00 |
| EQUITIES | GRUPA AZOTY SA | POLAND | Poland | $454,091.22 | $18,417.09 | 88,899.00 |
| EQUITIES | GRUPA KETY SA | POLAND | Poland | $1,475,876.93 | $361,319.86 | 4,600.00 |
| EQUITIES | GRUPA KETY SA | POLAND | Poland | $174,217.65 | ($866.59) | 543.00 |
| EQUITIES | GRUPA KETY SA | POLAND | Poland | $2,805,449.54 | ($37,922.38) | 8,744.00 |
| EQUITIES | GRUPA KETY SA | POLAND | Poland | $391,428.23 | $116,293.27 | 1,220.00 |
| EQUITIES | GRUPO AEROPORTUARIO DE | MEXICO | Mexico | $1,536,133.22 | $682,476.00 | 108,400.00 |
| EQUITIES | GRUPO AEROPORTUARIO DE | MEXICO | Mexico | $1,388,999.59 | $162,887.05 | 45,425.00 |
| EQUITIES | GRUPO CIBEST SA | COLOMBIA | Colombia | $765,344.33 | $352,466.27 | 33,350.00 |
| EQUITIES | GRUPO CIBEST SA | COLOMBIA | Colombia | $1,179,159.04 | $668,178.60 | 14,601.00 |
| EQUITIES | GRUPO CIBEST SA | COLOMBIA | Colombia | $1,428,480.23 | ($5,021.19) | 17,732.00 |
| EQUITIES | GRUPO CIBEST SA | COLOMBIA | Colombia | $3,878,459.82 | $2,625,052.20 | 48,040.00 |
| EQUITIES | GRUPO CIBEST SA | COLOMBIA | Colombia | $2,340,712.65 | $44,818.70 | 28,984.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GRUPO EMPRESARIAL SAN J( | SPAIN | Spain | $196,485.08 | $54,172.08 | 19,245.00 |
| EQUITIES | GRUPO EMPRESARIAL SAN J( | SPAIN | Spain | $0.00 | $0.00 | 0.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $4,981,369.87 | $1,317,527.12 | 471,600.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $13,233,628.02 | $2,013,636.37 | 1,252,864.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $19,436,521.47 | $1,424,218.82 | 1,840,109.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $5,432,661.27 | $859,351.40 | 514,325.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $6,351,352.21 | $180,474.52 | 601,300.00 |
| EQUITIES | GRUPO FINANCIERO BANORT | MEXICO | Mexico | $3,939,274.90 | $2,491,961.30 | 372,942.00 |
| EQUITIES | GRUPO MEXICO SAB DE CV | MEXICO | Mexico | $3,237,867.99 | $1,429,975.65 | 285,400.00 |
| EQUITIES | GRUPO MEXICO SAB DE CV | MEXICO | Mexico | $13,989,019.19 | $8,420,837.17 | 1,233,054.00 |
| EQUITIES | GRUPO MEXICO SAB DE CV | MEXICO | Mexico | $24,745,400.45 | $10,475,657.15 | 2,181,169.00 |
| EQUITIES | GRUPO MEXICO SAB DE CV | MEXICO | Mexico | $3,452,844.73 | $285,578.53 | 304,349.00 |
| EQUITIES | GRUPO SBF SA | BRAZIL | Brazil | $473,005.65 | ($120,071.44) | 209,400.00 |
| EQUITIES | GRUPO SBF SA | BRAZIL | Brazil | $7,277.17 | $0.00 | 0.00 |
| EQUITIES | GRUPO TELEVISA SAB | MEXICO | Mexico | $377,733.97 | ($32,413.77) | 689,700.00 |
| EQUITIES | GRUPO TELEVISA SAB | MEXICO | Mexico | $1,048,994.93 | ($67,362.60) | 387,083.00 |
| EQUITIES | GS HOLDINGS CORP | SOUTH KOREA | South Korea | $766,004.26 | $357,668.17 | 17,900.00 |
| EQUITIES | GS HOLDINGS CORP | SOUTH KOREA | South Korea | $184,996.45 | $13,104.39 | 4,323.00 |
| EQUITIES | GS HOLDINGS CORP | SOUTH KOREA | South Korea | $15,532,041.51 | $7,431,666.64 | 362,953.00 |
| EQUITIES | GS HOLDINGS CORP | SOUTH KOREA | South Korea | $736,048.78 | ($183,974.14) | 17,200.00 |
| EQUITIES | GS YUASA CORP | BANKS | Japan | $612,298.51 | $0.00 | 15,390.34 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $4,124,811.53 | $1,079,798.18 | 154,399.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $1,262,055.48 | $82,794.22 | 48,000.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $22,577,306.00 | $395,610.74 | 848,815.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $6,328,538.29 | $856,194.29 | 238,798.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $9,848,317.53 | $1,837,212.82 | 371,355.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $49,438,030.40 | $8,765,342.80 | 934,270.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $27,102,807.51 | $2,289,173.62 | 1,023,917.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $7,236,912.77 | $2,042,706.82 | 272,704.00 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $13,765,708.57 | $0.00 | 523,554.30 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $44,073.26 | $0.00 | 1,676.25 |
| EQUITIES | GSK PLC | UNITED KINGDOM CO | United Kingdom | $26,911,081.02 | $3,939,083.98 | 508,957.00 |
| EQUITIES | GT CAPITAL HOLDINGS INC | PHILIPPINES | Philippines | $621,166.68 | $653.67 | 78,600.00 |
| EQUITIES | GT CAPITAL HOLDINGS INC | PHILIPPINES | Philippines | $423,910.69 | $27,777.19 | 53,640.00 |
| EQUITIES | GT CAPITAL HOLDINGS INC | PHILIPPINES | Philippines | $15.81 | $15.81 | 2.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GT CAPITAL HOLDINGS INC | PHILIPPINES | Philippines | $1,185,432.59 | ($256,462.99) | 150,000.00 |
| EQUITIES | GUANGDONG DTECH TECHN( | CHINA | China | $4,311,137.15 | $1,638,236.02 | 53,100.00 |
| EQUITIES | GUARARAPES CONFECCOES | BRAZIL | Brazil | $140,485.18 | $21,443.22 | 78,200.00 |
| EQUITIES | GUARARAPES CONFECCOES | BRAZIL | Brazil | $44,912.13 | $5,052.82 | 25,000.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $288,357.66 | $1,527.99 | 1,922.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $2,284,956.90 | $199,056.10 | 15,230.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $4,466,393.10 | $1,981,969.96 | 29,770.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $6,106,671.09 | $19,333.92 | 40,703.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $4,399,929.81 | $13,930.32 | 29,327.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $415,733.13 | $175,973.00 | 2,771.00 |
| EQUITIES | GUARDANT HEALTH INC | HEALTH CARE SERVI( | United States | $223,244.64 | $28,569.60 | 1,488.00 |
| EQUITIES | GUARDIAN PHARMACY SERVI | HEALTH CARE SERVI( | United States | $534,679.90 | $45,205.80 | 12,770.00 |
| EQUITIES | GUARDIAN PHARMACY SERVI | HEALTH CARE SERVI( | United States | $2,724,062.20 | $1,045,819.91 | 65,060.00 |
| EQUITIES | GUDANG GARAM TBK PT | INDONESIA | Indonesia | $19,643.45 | ($467.20) | 21,614.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $134,247.55 | ($121,293.01) | 1,091.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $2,575,559.55 | $1,467,322.99 | 20,931.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $3,566,358.15 | $1,084,154.53 | 28,983.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $124,280.50 | $15,341.90 | 1,010.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $1,774,257.95 | $608,570.21 | 14,419.00 |
| EQUITIES | GUIDEWIRE SOFTWARE INC | APPLICATION SOFTW | United States | $2,481,918.50 | $732,602.06 | 20,170.00 |
| EQUITIES | GUJARAT ENERGY LTD | INDIA | India | $758,247.09 | ($123,913.10) | 219,461.00 |
| EQUITIES | GUJARAT ENERGY LTD | INDIA | India | $147,191.72 | ($24,054.14) | 42,602.00 |
| EQUITIES | GUJARAT NARMADA VALLEY I | INDIA | India | $902,385.45 | ($169,087.07) | 157,193.00 |
| EQUITIES | GUJARAT PIPAVAV PORT LTD | INDIA | India | $2,092,028.41 | ($239,180.19) | 1,310,581.00 |
| EQUITIES | GUJARAT STATE FERTILIZERS | INDIA | India | $1,188,597.68 | ($130,737.19) | 695,200.00 |
| EQUITIES | GUJARAT STATE FERTILIZERS | INDIA | India | $855,578.33 | ($44,805.62) | 500,420.00 |
| EQUITIES | GULF DEVELOPMENT PCL | THAILAND | Thailand | $1,473,423.04 | $40,517.05 | 795,900.00 |
| EQUITIES | GULFPORT ENERGY CORP | OIL & GAS EXPL & PR( | United States | $2,725,212.30 | $84,799.11 | 16,059.00 |
| EQUITIES | GULFPORT ENERGY CORP | OIL & GAS EXPL & PR( | United States | $320,733.00 | $16,518.60 | 1,890.00 |
| EQUITIES | GULFPORT ENERGY CORP | OIL & GAS EXPL & PR( | United States | $2,036.40 | ($422.82) | 12.00 |
| EQUITIES | GULFPORT ENERGY CORP | OIL & GAS EXPL & PR( | United States | $1,291,247.30 | ($124,713.60) | 7,609.00 |
| EQUITIES | GULFPORT ENERGY CORP | OIL & GAS EXPL & PR( | United States | $1,523,227.20 | ($260,714.64) | 8,976.00 |
| EQUITIES | GUNGHO ONLINE ENTERTAIN | OTHER PRODUCTS | Japan | $1,482,233.61 | $109,337.56 | 110,000.00 |
| EQUITIES | GUNMA BANK LTD/THE | BANKS | Japan | $1,078,247.81 | $0.00 | 74,809.74 |
| EQUITIES | GUNMA BANK LTD/THE | BANKS | Japan | $5,423,675.21 | $99,230.47 | 376,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | GUNNS LTD NPV | AUSTRALIA | Australia | $0.00 | ($1,276,047.52) | 664,925.00 |
| EQUITIES | GUOTAI JUNAN INTERNATION | HONG KONG | Hong Kong | $103,956.16 | $0.00 | 415,991.03 |
| EQUITIES | GUOTAI JUNAN INTERNATION | HONG KONG | Hong Kong | $237,305.00 | $0.00 | 949,599.83 |
| EQUITIES | GWA GROUP LTD | AUSTRALIA | Australia | $58,660.90 | ($11,243.55) | 36,814.00 |
| EQUITIES | GXO LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $2,441,458.50 | $35,277.50 | 48,155.00 |
| EQUITIES | GXO LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $1,703,874.90 | $1,169,194.14 | 33,607.00 |
| EQUITIES | GXO LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $2,082,147.60 | $1,009,727.77 | 41,068.00 |
| EQUITIES | GXO LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $1,081,025.40 | $237,911.05 | 21,322.00 |
| EQUITIES | GYRE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $3,578.37 | $249.78 | 543.00 |
| EQUITIES | H & M HENNES & MAURITZ AB | SWEDEN | Sweden | $560,515.32 | ($84,642.57) | 32,542.00 |
| EQUITIES | H & M HENNES & MAURITZ AB | SWEDEN | Sweden | $649,461.95 | $94,400.52 | 37,706.00 |
| EQUITIES | H & M HENNES & MAURITZ AB | SWEDEN | Sweden | $2,648,682.64 | $0.00 | 153,775.03 |
| EQUITIES | H & M HENNES & MAURITZ AB | SWEDEN | Sweden | $2,979.50 | $0.00 | 172.98 |
| EQUITIES | H LUNDBECK A/S | DENMARK | Denmark | $248,934.94 | $15,319.71 | 38,035.00 |
| EQUITIES | H LUNDBECK A/S | DENMARK | Denmark | $1,774,059.62 | ($27,682.02) | 270,425.00 |
| EQUITIES | H LUNDBECK A/S | DENMARK | Denmark | $450,399.73 | $0.00 | 69,319.99 |
| EQUITIES | H LUNDBECK A/S | DENMARK | Denmark | $601,022.48 | $36,498.18 | 92,502.00 |
| EQUITIES | H&R BLOCK INC | SPECIALIZED CONSUI | United States | $579,166.98 | $19,333.48 | 15,117.00 |
| EQUITIES | H&R BLOCK INC | SPECIALIZED CONSUI | United States | $1,550,318.00 | $688,842.39 | 40,268.00 |
| EQUITIES | H&R BLOCK INC | SPECIALIZED CONSUI | United States | $1,823,129.00 | $665,733.89 | 47,354.00 |
| EQUITIES | H&R BLOCK INC | SPECIALIZED CONSUI | United States | $56,358.40 | $5,476.00 | 1,480.00 |
| EQUITIES | H&R BLOCK INC | SPECIALIZED CONSUI | United States | $1,433,257.70 | $322,780.44 | 37,187.00 |
| EQUITIES | H&R GMBH & CO KGAA | GERMANY | Germany | $1,150.94 | $0.00 | 0.00 |
| EQUITIES | H.U. GROUP HOLDINGS INC | PHARMACEUTICAL | Japan | $8,259,548.36 | $1,390,220.26 | 407,400.00 |
| EQUITIES | H.U. GROUP HOLDINGS INC | PHARMACEUTICAL | Japan | $305,587.26 | $0.00 | 15,073.01 |
| EQUITIES | H2O AMERICA | WATER UTILITIES | United States | $498,982.47 | ($64,251.90) | 8,211.00 |
| EQUITIES | H2O RETAILING CORP | RETAIL TRADE | Japan | $512,579.40 | $0.00 | 28,924.32 |
| EQUITIES | HA SUSTAINABLE INFRASTRU | SPECIALIZED FINANC | United States | $998,742.80 | $538,795.45 | 25,576.00 |
| EQUITIES | HA SUSTAINABLE INFRASTRU | SPECIALIZED FINANC | United States | $3,866,926.25 | $842,696.01 | 99,025.00 |
| EQUITIES | HACHIJUNI NAGANO BANK LT | BANKS | Japan | $1,986,926.46 | $298,857.42 | 135,200.00 |
| EQUITIES | HACHIJUNI NAGANO BANK LT | BANKS | Japan | $4,038,516.21 | $1,224,270.50 | 274,800.00 |
| EQUITIES | HACHIJUNI NAGANO BANK LT | BANKS | Japan | $2,921,604.89 | $3,822,539.77 | 198,800.00 |
| EQUITIES | HACHIJUNI NAGANO BANK LT | BANKS | Japan | $1,604,242.32 | $0.00 | 109,160.35 |
| EQUITIES | HACI OMER SABANCI HOLDIN | TURKEY | Turkey | $299,129.84 | $492,725.23 | 143,139.00 |
| EQUITIES | HACKETT GROUP INC/THE | IT CONSULTNG & OTH | United States | $1,334,025.00 | ($1,164,688.00) | 122,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HACKETT GROUP INC/THE | IT CONSULTNG & OTH | United States | $78,233.76 | $47,037.84 | 7,184.00 |
| EQUITIES | HACKETT GROUP INC/THE | IT CONSULTNG & OTH | United States | $1,848,789.00 | ($66,929.52) | 170,020.00 |
| EQUITIES | HACKSAW AB | SWEDEN | Sweden | $1,499,812.46 | $19,568.46 | 186,095.00 |
| EQUITIES | HAEMONETICS CORP | HEALTH CARE SUPPL | United States | $1,012,350.00 | $541,383.52 | 13,498.00 |
| EQUITIES | HAFNIA LTD | SINGAPORE | Singapore | $2,242,822.19 | ($430,819.36) | 343,027.00 |
| EQUITIES | HAFNIA LTD | SINGAPORE | Singapore | $508,642.50 | ($40,982.80) | 77,794.00 |
| EQUITIES | HAFNIA LTD | SINGAPORE | Singapore | $475,186.06 | $0.00 | 72,677.31 |
| EQUITIES | HAFNIA LTD | SINGAPORE | Singapore | $1,267,559.02 | $77,309.65 | 193,866.00 |
| EQUITIES | HAGAR HF | ICELAND | Iceland | $4,622,107.63 | ($228,733.66) | 4,892,054.00 |
| EQUITIES | HAITIAN INTERNATIONAL HOL | CHINA | China | $6,828,571.60 | ($288,610.90) | 2,856,000.00 |
| EQUITIES | HAKUHODO DY HOLDINGS IN( | SERVICES | Japan | $2,116.29 | $144.75 | 300.00 |
| EQUITIES | HAKUTO CO LTD | OTHER PRODUCTS | Japan | $100,895.25 | $8,140.40 | 3,600.00 |
| EQUITIES | HAL TRUST | NETHERLANDS | CURACAO | $1,752,318.76 | $398,213.31 | 9,289.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $19,763,156.86 | $1,373,750.66 | 4,282,515.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $12,052,617.64 | ($305,289.57) | 2,611,704.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $20,324,534.69 | $556,494.19 | 4,404,161.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $1,801,456.78 | $41,530.58 | 390,361.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $27,553,842.14 | $973,130.61 | 5,970,693.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $2,891,008.61 | ($400,630.53) | 626,458.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $32,554,653.23 | ($355,939.74) | 7,054,328.00 |
| EQUITIES | HALEON PLC | UNITED KINGDOM CO | United Kingdom | $16,976.16 | $0.00 | 3,678.63 |
| EQUITIES | HALFORDS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,039,743.64 | $406,153.06 | 339,862.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $1,391,916.05 | ($193,898.38) | 40,999.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $7,345,557.80 | $2,326,523.65 | 216,364.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $10,535,397.95 | $2,510,552.52 | 310,321.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $337,123.50 | ($9,731.40) | 9,930.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $7,497,755.65 | ($2,150,373.49) | 220,847.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $4,895,725.80 | $795,516.76 | 144,204.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $2,716,000.00 | ($343,078.58) | 80,000.00 |
| EQUITIES | HALLIBURTON CO | OIL & GAS EQUIP/SVC | United States | $1,650,411.35 | ($205,364.01) | 48,613.00 |
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $1,373,855.16 | $400,697.88 | 26,312.00 |
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $1,295,273.07 | $336,596.91 | 24,807.00 |
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $29,126,700.63 | $10,659,578.12 | 557,833.00 |
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $2,188,673.69 | $0.00 | 41,917.37 |
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $8,010.25 | $0.00 | 153.41 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HALMA PLC | UNITED KINGDOM CO | United Kingdom | $21,616,602.21 | $6,350,598.40 | 414,000.00 |
| EQUITIES | HALOWS CO LTD | RETAIL TRADE | Japan | $64,088.61 | ($8,044.68) | 2,800.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $2,263,098.78 | $2,033,301.93 | 28,914.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $1,656,897.63 | $149,962.37 | 21,169.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $107,229.90 | $13,316.40 | 1,370.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $3,637,050.36 | $2,021,164.50 | 46,468.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $1,828,230.66 | $535,315.32 | 23,358.00 |
| EQUITIES | HALOZYME THERAPEUTICS IN | BIOTECHNOLOGY | United States | $155,522.49 | $84,524.04 | 1,987.00 |
| EQUITIES | HALYK SAVINGS BANK OF KA | KAZAKHSTAN | Kazakhstan | $1,591,722.70 | ($54,471.44) | 53,146.00 |
| EQUITIES | HAMAKYOREX CO LTD | LAND TRANSPORTATI | Japan | $296,066.97 | $0.00 | 26,496.77 |
| EQUITIES | HAMAMATSU PHOTONICS KK | JAPAN | Japan | $204,802.21 | $0.00 | 12,461.80 |
| EQUITIES | HAMAMATSU PHOTONICS KK | JAPAN | Japan | $1,168,176.17 | $0.00 | 71,081.16 |
| EQUITIES | HAMBORNER REIT AG | GERMANY | Germany | $15,195.93 | $0.00 | 0.00 |
| EQUITIES | HAMBURGER HAFEN UND LO | GERMANY | Germany | $286.87 | $0.00 | 0.00 |
| EQUITIES | HAMBURGER HAFEN UND LO | GERMANY | Germany | $27,300.56 | $0.00 | 0.00 |
| EQUITIES | HAMBURGER HAFEN UND LO | GERMANY | Germany | $1,928.61 | $0.00 | 0.00 |
| EQUITIES | HAMBURGER HAFEN UND LO | GERMANY | Germany | $8,793.74 | $0.00 | 0.00 |
| EQUITIES | HAMBURGER HAFEN UND LO | GERMANY | Germany | $207,950.82 | $0.00 | 0.00 |
| EQUITIES | HAMILTON BEACH BRANDS H | HOUSEHOLD APPLIAN | United States | $2,685,942.84 | $770,834.30 | 116,628.00 |
| EQUITIES | HAMILTON LANE INC | ASSET MGMT & CUST | United States | $2,162,799.47 | $407,235.53 | 27,229.00 |
| EQUITIES | HAMILTON LANE INC | ASSET MGMT & CUST | United States | $786,118.71 | $51,623.67 | 9,897.00 |
| EQUITIES | HAMILTON LANE INC | ASSET MGMT & CUST | United States | $208,106.60 | ($145,691.65) | 2,620.00 |
| EQUITIES | HAMILTON LANE INC | ASSET MGMT & CUST | United States | $38,626.70 | ($1,661.10) | 490.00 |
| EQUITIES | HAMILTON LANE INC | ASSET MGMT & CUST | United States | $414,283.16 | ($340,421.78) | 5,212.00 |
| EQUITIES | HAMMERSON PLC | UNITED KINGDOM CO | United Kingdom | $398,592.12 | $0.00 | 81,209.43 |
| EQUITIES | HAMMOND POWER SOLUTION | CDN ELECTRIC COMP | Canada | $442,463.17 | $0.00 | 1,807.97 |
| EQUITIES | HAN'S LASER TECHNOLOGY I | CHINA | China | $4,353,707.67 | $595,982.38 | 196,800.00 |
| EQUITIES | HANA FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $4,150,543.69 | $2,460,810.05 | 56,112.00 |
| EQUITIES | HANA FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $12,949,145.99 | $10,828,487.36 | 175,062.00 |
| EQUITIES | HANA FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $6,390,174.46 | $2,576,115.67 | 86,390.00 |
| EQUITIES | HANA MICRON INC | SOUTH KOREA | South Korea | $38,321.42 | $587.46 | 1,191.00 |
| EQUITIES | HANCOCK WHITNEY CORP | REGIONAL BANKS | United States | $3,497,120.16 | $466,008.45 | 46,803.00 |
| EQUITIES | HANCOCK WHITNEY CORP | REGIONAL BANKS | United States | $1,842,669.92 | $962,263.63 | 24,661.00 |
| EQUITIES | HANCOCK WHITNEY CORP | REGIONAL BANKS | United States | $2,417,192.00 | $405,570.61 | 32,350.00 |
| EQUITIES | HANDSOME CO LTD | SOUTH KOREA | South Korea | $33,359.37 | ($33,225.89) | 2,467.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HANDSOME CO LTD | SOUTH KOREA | South Korea | $236,923.17 | $19,032.17 | 17,521.00 |
| EQUITIES | HANG LUNG PROPERTIES LTI | HONG KONG | Hong Kong | $215,375.43 | $0.00 | 245,134.79 |
| EQUITIES | HANJAYA MANDALA SAMPOEI | INDONESIA | Indonesia | $311,472.31 | ($80,302.87) | 8,312,188.00 |
| EQUITIES | HANJAYA MANDALA SAMPOEI | INDONESIA | Indonesia | $51,403.76 | ($6,223.49) | 1,371,800.00 |
| EQUITIES | HANJIN HEAVY INDUSTRIES & | SOUTH KOREA | South Korea | $51,583.45 | $1,333.21 | 17,819.00 |
| EQUITIES | HANKOOK & CO CO LTD | SOUTH KOREA | South Korea | $48,981.75 | ($318.39) | 3,202.00 |
| EQUITIES | HANKOOK TIRE & TECHNOLO | SOUTH KOREA | South Korea | $1,608,010.15 | $168,721.21 | 40,247.00 |
| EQUITIES | HANKYU HANSHIN HOLDINGS | LAND TRANSPORTATI | Japan | $383,500.90 | ($80,010.98) | 14,590.00 |
| EQUITIES | HANKYU HANSHIN HOLDINGS | LAND TRANSPORTATI | Japan | $437,858.68 | $42,735.24 | 16,658.00 |
| EQUITIES | HANKYU HANSHIN HOLDINGS | LAND TRANSPORTATI | Japan | $2,497.61 | $0.00 | 95.02 |
| EQUITIES | HANMI FINANCIAL CORP | REGIONAL BANKS | United States | $281,620.80 | $146,297.30 | 8,692.00 |
| EQUITIES | HANMI FINANCIAL CORP | REGIONAL BANKS | United States | $1,321,952.40 | $228,740.64 | 40,801.00 |
| EQUITIES | HANMI PHARM CO LTD | SOUTH KOREA | South Korea | $384,851.35 | ($202,292.16) | 1,500.00 |
| EQUITIES | HANMI PHARM CO LTD | SOUTH KOREA | South Korea | $329,176.19 | ($89,719.95) | 1,283.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $34,640.02 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $158,333.35 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $27,758.75 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $1,539,292.85 | $310,096.41 | 5,299.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $65,280.75 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $37,500.18 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $1,010,844.20 | ($103,606.73) | 3,569.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $153,678.16 | $0.00 | 0.00 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $6,561.60 | $0.00 | 23.58 |
| EQUITIES | HANNOVER RUECK SE | GERMANY | Germany | $186,969.89 | $0.00 | 0.00 |
| EQUITIES | HANNSTAR BOARD CORP | TAIWAN | Taiwan | $372,738.11 | $59,875.17 | 132,969.00 |
| EQUITIES | HANOVER INSURANCE GROU | PROPERTY & CASUAL | United States | $1,476,143.28 | $757,784.24 | 6,894.00 |
| EQUITIES | HANOVER INSURANCE GROU | PROPERTY & CASUAL | United States | $1,225,622.88 | $913,953.74 | 5,724.00 |
| EQUITIES | HANOVER INSURANCE GROU | PROPERTY & CASUAL | United States | $4,432,284.00 | $798,873.70 | 20,700.00 |
| EQUITIES | HANOVER INSURANCE GROU | PROPERTY & CASUAL | United States | $2,170,106.20 | $1,103,828.30 | 10,135.00 |
| EQUITIES | HANSOH PHARMACEUTICAL ( | CHINA | China | $1,933,861.68 | ($502,056.24) | 512,000.00 |
| EQUITIES | HANSOL CHEMICAL CO LTD | SOUTH KOREA | South Korea | $416,102.15 | $59,688.60 | 2,200.00 |
| EQUITIES | HANSOL CHEMICAL CO LTD | SOUTH KOREA | South Korea | $18,049,752.94 | $8,669,390.13 | 95,372.00 |
| EQUITIES | HANSOL CHEMICAL CO LTD | SOUTH KOREA | South Korea | $966,618.34 | $152,156.93 | 5,090.00 |
| EQUITIES | HANSOL HOLDINGS CO LTD | SOUTH KOREA | South Korea | $23,259.32 | ($7,702.83) | 11,738.00 |
| EQUITIES | HANSON INTERNATIONAL TBI | INDONESIA | Indonesia | $0.00 | ($341,418.36) | 32,895,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HANWA CO LTD | OTHER PRODUCTS | Japan | $811,952.68 | $17,780.80 | 77,900.00 |
| EQUITIES | HANWA CO LTD | OTHER PRODUCTS | Japan | $4,155,655.12 | $4,252,310.00 | 398,700.00 |
| EQUITIES | HANWHA AEROSPACE CO LTI | SOUTH KOREA | South Korea | $369,279.80 | $335,166.91 | 575.00 |
| EQUITIES | HANWHA AEROSPACE CO LTI | SOUTH KOREA | South Korea | $3,164,888.42 | $1,133,766.85 | 4,928.00 |
| EQUITIES | HANWHA AEROSPACE CO LTI | SOUTH KOREA | South Korea | $3,465,450.07 | $3,156,278.26 | 5,396.00 |
| EQUITIES | HANWHA CORP | SOUTH KOREA | South Korea | $971,710.13 | ($122,669.28) | 15,100.00 |
| EQUITIES | HANWHA CORP | SOUTH KOREA | South Korea | $4,756,424.55 | $3,819,487.93 | 73,913.00 |
| EQUITIES | HANWHA CORP | SOUTH KOREA | South Korea | $739,143.21 | $170,367.74 | 11,486.00 |
| EQUITIES | HANWHA ENGINE | SOUTH KOREA | South Korea | $220,551.29 | ($16,002.08) | 6,700.00 |
| EQUITIES | HANWHA ENGINE | SOUTH KOREA | South Korea | $672,780.19 | ($51,433.32) | 20,438.00 |
| EQUITIES | HANWHA ENGINE | SOUTH KOREA | South Korea | $1,129,782.21 | $177,055.65 | 34,321.00 |
| EQUITIES | HANWHA ENGINE | SOUTH KOREA | South Korea | $412,793.01 | ($156,230.43) | 12,540.00 |
| EQUITIES | HANWHA GENERAL INSURAN | SOUTH KOREA | South Korea | $138,377.57 | $17,669.30 | 36,337.00 |
| EQUITIES | HANWHA LIFE INSURANCE CC | SOUTH KOREA | South Korea | $175,985.50 | ($10,938.04) | 60,056.00 |
| EQUITIES | HANWHA OCEAN CO LTD | SOUTH KOREA | South Korea | $6,414,204.29 | $4,523,250.31 | 99,078.00 |
| EQUITIES | HANWHA SYSTEMS CO LTD | SOUTH KOREA | South Korea | $465,149.58 | $52,207.05 | 9,872.00 |
| EQUITIES | HANWHA VISION CO LTD | SOUTH KOREA | South Korea | $440,862.73 | $106,689.67 | 12,602.00 |
| EQUITIES | HAPPEN INC | OTHER | United States | $716,027.76 | ($338,431.61) | 34,524.00 |
| EQUITIES | HAPPY FORGINGS LTD | INDIA | India | $38,274.93 | ($130.38) | 2,356.00 |
| EQUITIES | HAPVIDA PARTICIPACOES E II | BRAZIL | Brazil | $3,025,747.74 | ($886,587.23) | 1,533,900.00 |
| EQUITIES | HARBOUR ENERGY PLC | UNITED KINGDOM CO | United Kingdom | $4,307,330.53 | ($469,865.19) | 1,509,444.00 |
| EQUITIES | HARBOUR ENERGY PLC | UNITED KINGDOM CO | United Kingdom | $2,335,647.10 | ($725,249.94) | 818,495.00 |
| EQUITIES | HARBOUR ENERGY PLC | UNITED KINGDOM CO | United Kingdom | $2,104,477.98 | ($567,988.97) | 737,485.00 |
| EQUITIES | HARBOUR ENERGY PLC | UNITED KINGDOM CO | United Kingdom | $514,640.51 | $0.00 | 180,347.81 |
| EQUITIES | HAREL INSURANCE INVESTMI | ISRAEL | Israel | $396,822.11 | ($62,312.12) | 7,463.00 |
| EQUITIES | HAREL INSURANCE INVESTMI | ISRAEL | Israel | $1,592,339.78 | ($255,496.16) | 29,947.00 |
| EQUITIES | HAREL INSURANCE INVESTMI | ISRAEL | Israel | $446,644.21 | ($43,608.11) | 8,400.00 |
| EQUITIES | HAREL INSURANCE INVESTMI | ISRAEL | Israel | $2,588.22 | $0.00 | 49.24 |
| EQUITIES | HARIMA CHEMICALS GROUP I | CHEMICALS | Japan | $24,788.19 | $815.48 | 3,900.00 |
| EQUITIES | HARLEY-DAVIDSON INC | MOTORCYCLE MANUI | United States | $731,011.56 | $19,440.84 | 29,886.00 |
| EQUITIES | HARLEY-DAVIDSON INC | MOTORCYCLE MANUI | United States | $920,209.66 | ($605,511.85) | 37,621.00 |
| EQUITIES | HARLEY-DAVIDSON INC | MOTORCYCLE MANUI | United States | $146,270.80 | ($8,872.53) | 5,980.00 |
| EQUITIES | HARLEY-DAVIDSON INC | MOTORCYCLE MANUI | United States | $33,265.60 | ($1,645.60) | 1,360.00 |
| EQUITIES | HARMONIC DRIVE SYSTEMS I | MACHINERY | Japan | $604,590.06 | $0.00 | 12,613.73 |
| EQUITIES | HARMONIC INC | COMMUNICATIONS E( | United States | $412,332.50 | $45,197.50 | 25,250.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HARMONIC INC | COMMUNICATIONS E( | United States | $513,398.87 | $286,099.03 | 31,439.00 |
| EQUITIES | HARMONIC INC | COMMUNICATIONS E( | United States | $357,937.27 | $135,825.22 | 21,919.00 |
| EQUITIES | HARMONY BIOSCIENCES HOL | PHARMACEUTICALS | United States | $651,120.03 | $35,050.68 | 17,883.00 |
| EQUITIES | HARMONY BIOSCIENCES HOL | PHARMACEUTICALS | United States | $343,164.25 | ($67,189.42) | 9,425.00 |
| EQUITIES | HARMONY BIOSCIENCES HOL | PHARMACEUTICALS | United States | $1,168,287.67 | $191,474.06 | 32,087.00 |
| EQUITIES | HARMONY GOLD MINING CO I | SOUTH AFRICA | South Africa | $979.68 | $0.00 | 0.00 |
| EQUITIES | HARROW INC | PHARMACEUTICALS | United States | $355,049.20 | $203,523.97 | 8,360.00 |
| EQUITIES | HARTALEGA HOLDINGS BHD | MALAYSIA | Malaysia | $539,905.09 | ($89,054.69) | 2,223,700.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $798,054.40 | $5,558.51 | 5,995.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $9,108,602.88 | $6,657,565.61 | 68,424.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $12,134,021.12 | $7,256,077.29 | 91,151.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $9,117,871.20 | $5,820,904.68 | 68,460.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $6,288,455.68 | $412,220.14 | 47,239.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $3,429,109.68 | $155,159.53 | 25,764.00 |
| EQUITIES | HARTFORD INSURANCE GRO | PROPERTY & CASUAL | United States | $2,414,264.32 | $1,606,656.90 | 18,136.00 |
| EQUITIES | HARVARD BIOSCIENCE INC | LIFE SCIENCES TOOL | United States | $504,201.60 | ($656,572.38) | 81,984.00 |
| EQUITIES | HARVARD BIOSCIENCE INC | LIFE SCIENCES TOOL | United States | $302,020.35 | ($1,921,305.91) | 49,109.00 |
| EQUITIES | HARVEY NORMAN HOLDINGS | AUSTRALIA | Australia | $851,924.53 | ($53,664.80) | 255,121.00 |
| EQUITIES | HARVEY NORMAN HOLDINGS | AUSTRALIA | Australia | $450,363.95 | $0.00 | 134,867.77 |
| EQUITIES | HARVIA OYJ | FINLAND | Finland | $278,380.52 | $0.00 | 5,853.09 |
| EQUITIES | HASBRO INC | LEISURE PRODUCTS | United States | $2,677,402.62 | $1,606,751.48 | 32,418.00 |
| EQUITIES | HASBRO INC | LEISURE PRODUCTS | United States | $4,079,946.00 | $1,865,780.62 | 49,400.00 |
| EQUITIES | HASBRO INC | LEISURE PRODUCTS | United States | $136,273.50 | ($3,547.50) | 1,650.00 |
| EQUITIES | HASBRO INC | LEISURE PRODUCTS | United States | $2,307,316.83 | $277,734.87 | 27,937.00 |
| EQUITIES | HASEKO CORP | CONSTRUCTION | Japan | $332,419.65 | $23,986.00 | 19,000.00 |
| EQUITIES | HASEKO CORP | CONSTRUCTION | Japan | $1,142,299.85 | $0.00 | 65,289.95 |
| EQUITIES | HAVAS NV | NETHERLANDS | France | $385,557.33 | $0.00 | 19,778.97 |
| EQUITIES | HAVELLS INDIA LTD | INDIA | India | $132,710.13 | ($64,206.23) | 10,836.00 |
| EQUITIES | HAVERTY FURNITURE COS IN | HOMEFURNISHING RI | United States | $107,047.29 | $18,473.01 | 4,193.00 |
| EQUITIES | HAW PAR CORP LTD | SINGAPORE | Singapore | $10,264,336.47 | $2,681,734.83 | 837,100.00 |
| EQUITIES | HAW PAR CORP LTD | SINGAPORE | Singapore | $179,022.00 | ($7,473.78) | 14,600.00 |
| EQUITIES | HAWAIIAN ELECTRIC INDUSTI | ELECTRIC UTILITIES | United States | $426,898.56 | ($311,698.20) | 31,552.00 |
| EQUITIES | HAWAIIAN ELECTRIC INDUSTI | ELECTRIC UTILITIES | United States | $2,034,749.64 | ($308,836.81) | 150,388.00 |
| EQUITIES | HAWKINS INC | COMMODITY CHEMIC | United States | $756,824.60 | $696,574.29 | 5,326.00 |
| EQUITIES | HAWKINS INC | COMMODITY CHEMIC | United States | $1,288,136.50 | $153,815.32 | 9,065.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HAYS PLC | UNITED KINGDOM CO | United Kingdom | $203,263.22 | $0.00 | 491,211.26 |
| EQUITIES | HAYWARD HOLDINGS INC | BUILDING PRODUCTS | United States | $661,588.20 | $204,029.36 | 38,220.00 |
| EQUITIES | HAZAMA ANDO CORP | BANKS | Japan | $545,444.13 | $128,463.24 | 49,400.00 |
| EQUITIES | HAZAMA ANDO CORP | BANKS | Japan | $790,967.02 | $0.00 | 71,636.48 |
| EQUITIES | HB FULLER CO | SPECIALTY CHEMICA | United States | $896,092.17 | $471,542.68 | 15,373.00 |
| EQUITIES | HB FULLER CO | SPECIALTY CHEMICA | United States | $2,126,652.36 | ($263,142.92) | 36,484.00 |
| EQUITIES | HBM HOLDINGS LTD | CHINA | China | $196,442.46 | $0.00 | 147,556.87 |
| EQUITIES | HBT FINANCIAL INC | REGIONAL BANKS | United States | $123,161.50 | $54,018.12 | 3,850.00 |
| EQUITIES | HBT FINANCIAL INC | REGIONAL BANKS | United States | $8,605.31 | $2,150.98 | 269.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $1,265,972.83 | ($179,178.81) | 3,247.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $13,412,216.00 | $11,763,174.50 | 34,400.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $19,004,408.27 | $15,836,141.55 | 48,743.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $13,812,633.03 | $9,076,768.73 | 35,427.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $6,264,362.63 | ($806,128.40) | 16,067.00 |
| EQUITIES | HCA HEALTHCARE INC | HEALTH CARE FACILI | United States | $4,119,967.63 | $2,930,863.32 | 10,567.00 |
| EQUITIES | HCI GROUP INC | PROPERTY & CASUAL | United States | $1,435,648.00 | $2,293.76 | 8,192.00 |
| EQUITIES | HCI GROUP INC | PROPERTY & CASUAL | United States | $153,519.00 | $21,164.16 | 876.00 |
| EQUITIES | HCL TECHNOLOGIES LTD | INDIA | India | $2,203,876.86 | $325,899.25 | 194,641.00 |
| EQUITIES | HCL TECHNOLOGIES LTD | INDIA | India | $1,895,138.67 | $936,529.53 | 167,374.00 |
| EQUITIES | HD CONSTRUCTION EQUIPME | SOUTH KOREA | South Korea | $837,746.36 | $220,769.38 | 10,400.00 |
| EQUITIES | HD CONSTRUCTION EQUIPME | SOUTH KOREA | South Korea | $270,414.86 | ($122,927.01) | 3,357.00 |
| EQUITIES | HD CONSTRUCTION EQUIPME | SOUTH KOREA | South Korea | $1,565,538.51 | $278,172.12 | 19,435.00 |
| EQUITIES | HD HYUNDAI CO LTD | SOUTH KOREA | South Korea | $2,094,667.00 | $298,041.86 | 16,267.00 |
| EQUITIES | HD HYUNDAI CO LTD | SOUTH KOREA | South Korea | $1,521,649.96 | ($174,967.10) | 11,817.00 |
| EQUITIES | HD HYUNDAI ELECTRIC CO LT | SOUTH KOREA | South Korea | $3,193,993.19 | $2,114,627.49 | 5,091.00 |
| EQUITIES | HD HYUNDAI ELECTRIC CO LT | SOUTH KOREA | South Korea | $15,253,497.62 | $1,831,001.59 | 24,313.00 |
| EQUITIES | HD HYUNDAI ELECTRIC CO LT | SOUTH KOREA | South Korea | $6,920,004.89 | $6,979,635.46 | 11,030.00 |
| EQUITIES | HD HYUNDAI HEAVY INDUSTR | SOUTH KOREA | South Korea | $1,146,324.53 | $702,268.73 | 3,000.00 |
| EQUITIES | HD HYUNDAI HEAVY INDUSTR | SOUTH KOREA | South Korea | $8,757,537.29 | ($620,118.69) | 22,919.00 |
| EQUITIES | HD HYUNDAI HEAVY INDUSTR | SOUTH KOREA | South Korea | $813,126.20 | $27,486.64 | 2,128.00 |
| EQUITIES | HD HYUNDAI HEAVY INDUSTR | SOUTH KOREA | South Korea | $13,428,427.63 | $5,340,241.79 | 35,143.00 |
| EQUITIES | HD HYUNDAI HEAVY INDUSTR | SOUTH KOREA | South Korea | $6,671,226.64 | $245,503.84 | 17,459.00 |
| EQUITIES | HD HYUNDAI MARINE SOLUTI | SOUTH KOREA | South Korea | $5,777,890.69 | $1,253,542.29 | 39,777.00 |
| EQUITIES | HD HYUNDAI MARINE SOLUTI | SOUTH KOREA | South Korea | $955,210.53 | $106,204.80 | 6,576.00 |
| EQUITIES | HD KOREA SHIPBUILDING & O | SOUTH KOREA | South Korea | $1,258,423.59 | $1,034,332.58 | 5,531.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HD KOREA SHIPBUILDING & O | SOUTH KOREA | South Korea | $4,913,335.26 | $2,558,457.96 | 21,595.00 |
| EQUITIES | HD-HYUNDAI MARINE ENGINE | SOUTH KOREA | South Korea | $760,253.27 | ($490,592.86) | 20,100.00 |
| EQUITIES | HD-HYUNDAI MARINE ENGINE | SOUTH KOREA | South Korea | $622,499.92 | ($383,200.07) | 16,458.00 |
| EQUITIES | HD-HYUNDAI MARINE ENGINE | SOUTH KOREA | South Korea | $287,572.42 | ($136,104.47) | 7,603.00 |
| EQUITIES | HDFC ASSET MANAGEMENT C | INDIA | India | $329,454.10 | $80,290.18 | 11,754.00 |
| EQUITIES | HDFC ASSET MANAGEMENT C | INDIA | India | $13,750,854.80 | $1,828,176.62 | 490,592.00 |
| EQUITIES | HDFC ASSET MANAGEMENT C | INDIA | India | $1,380,209.20 | $355,442.73 | 49,242.00 |
| EQUITIES | HDFC ASSET MANAGEMENT C | INDIA | India | $3,044,633.53 | $1,115,215.03 | 108,624.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $10,021,626.72 | ($4,114,122.60) | 387,984.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $4,757,537.24 | ($171,855.31) | 557,503.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $4,291,292.88 | ($1,212,055.17) | 166,136.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $9,263,461.65 | ($643,606.40) | 1,085,154.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $25,926,735.04 | ($3,581,482.73) | 3,041,610.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $12,959,298.45 | ($2,876,147.08) | 501,715.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $23,720,039.90 | ($775,679.83) | 2,779,588.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $4,258,642.80 | ($83,393.68) | 499,041.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $12,979,345.09 | ($471,677.46) | 1,520,960.00 |
| EQUITIES | HDFC BANK LTD | INDIA | India | $7,478,404.92 | $2,024,245.07 | 289,524.00 |
| EQUITIES | HEADHUNTER GROUP PLC | CYPRUS | Cyprus | $2,119.82 | $0.00 | 0.00 |
| EQUITIES | HEADHUNTER GROUP PLC | CYPRUS | Cyprus | $5,456.09 | $0.00 | 0.00 |
| EQUITIES | HEADWATER EXPLORATION I | CDN OIL & GAS EXPL | Canada | $562,108.66 | $0.00 | 67,412.86 |
| EQUITIES | HEALTH & HAPPINESS H&H IN | HONG KONG | Hong Kong | $142,627.87 | $0.00 | 109,874.33 |
| EQUITIES | HEALTHCARE REALTY TRUST | HEALTH CARE REITS | United States | $2,205,730.69 | ($1,039,145.94) | 109,357.00 |
| EQUITIES | HEALTHCARE REALTY TRUST | HEALTH CARE REITS | United States | $1,808,018.63 | ($751,231.35) | 89,639.00 |
| EQUITIES | HEALTHCARE REALTY TRUST | HEALTH CARE REITS | United States | $78,057.90 | $1,470.60 | 3,870.00 |
| EQUITIES | HEALTHCARE REALTY TRUST | HEALTH CARE REITS | United States | $1,897,533.09 | ($251,134.43) | 94,077.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $3,162,591.20 | $244,135.08 | 128,770.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $432,648.96 | $17,263.68 | 17,616.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $523,717.44 | $291,862.14 | 21,324.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $1,191,724.88 | $56,423.01 | 48,523.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $1,528,982.80 | $861,291.88 | 62,255.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $1,627,935.04 | $757,188.66 | 66,284.00 |
| EQUITIES | HEALTHCARE SERVICES GRC | DIVERSIFIED SUPPOF | United States | $1,688,352.64 | $308,471.49 | 68,744.00 |
| EQUITIES | HEALTHEQUITY INC | MANAGED HEALTH C/ | United States | $882,426.40 | $51,976.40 | 9,770.00 |
| EQUITIES | HEALTHEQUITY INC | MANAGED HEALTH C/ | United States | $1,721,770.16 | $949,112.66 | 19,063.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HEALTHEQUITY INC | MANAGED HEALTH C/ | United States | $1,935,557.60 | $737,595.86 | 21,430.00 |
| EQUITIES | HEALTHPEAK PROPERTIES IN | HEALTH CARE REITS | United States | $4,326,480.80 | ($1,940,717.10) | 202,172.00 |
| EQUITIES | HEALTHPEAK PROPERTIES IN | HEALTH CARE REITS | United States | $5,504,187.00 | ($2,144,325.31) | 257,205.00 |
| EQUITIES | HEALTHPEAK PROPERTIES IN | HEALTH CARE REITS | United States | $3,105,717.80 | ($1,754,188.84) | 145,127.00 |
| EQUITIES | HEALTHSTREAM INC | HEALTH CARE TECHN | United States | $3,280,000.75 | ($74,869.42) | 120,367.00 |
| EQUITIES | HEALTHSTREAM INC | HEALTH CARE TECHN | United States | $191,949.00 | $34,292.50 | 7,044.00 |
| EQUITIES | HEARTFLOW INC | HEALTH CARE TECHN | United States | $291,375.54 | ($57,386.28) | 9,931.00 |
| EQUITIES | HEARTFLOW INC | HEALTH CARE TECHN | United States | $212,656.32 | $25,623.13 | 7,248.00 |
| EQUITIES | HEARTLAND EXPRESS INC | CARGO GROUND TRA | United States | $203,926.44 | $4,342.42 | 13,381.00 |
| EQUITIES | HECLA MINING CO | SILVER | United States | $272,648.10 | $16,079.70 | 17,670.00 |
| EQUITIES | HECLA MINING CO | SILVER | United States | $2,610,493.69 | $1,670,154.27 | 169,183.00 |
| EQUITIES | HECLA MINING CO | SILVER | United States | $1,347,717.92 | ($21,617.64) | 87,344.00 |
| EQUITIES | HECLA MINING CO | SILVER | United States | $279,113.27 | ($4,477.03) | 18,089.00 |
| EQUITIES | HECLA MINING CO | SILVER | United States | $700,691.73 | $170,466.30 | 45,411.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $243,724.95 | $7,263.96 | 945.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $2,404,282.50 | $2,307,584.36 | 6,750.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $5,907,170.64 | $4,114,204.50 | 22,904.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $4,922,545.80 | $3,755,649.70 | 13,820.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $7,127,600.76 | $5,452,205.19 | 27,636.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $1,669,106.34 | $1,417,670.16 | 4,686.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $2,860,918.08 | $1,708,691.73 | 8,032.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $4,733,680.14 | $3,452,183.03 | 18,354.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $8,200,918.56 | $984,180.38 | 23,024.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $1,370,975.31 | $641,905.20 | 3,849.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $876,894.00 | $549,250.90 | 3,400.00 |
| EQUITIES | HEICO CORP | AEROSPACE & DEFEN | United States | $241,140.63 | $16,952.08 | 677.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $20,057,781.92 | ($1,242,515.81) | 104,004.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $30,089.88 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $28,153.60 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $78,780.08 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $1,931,834.14 | $788,007.33 | 9,812.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $59,373.41 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $260,531.77 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $19,183,429.59 | $13,043,002.86 | 95,131.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $27,923.82 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $1,649,685.25 | $74,873.55 | 8,567.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $113,052.72 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $279,193.14 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $270,218.95 | $0.00 | 0.00 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $759,052.87 | $0.00 | 3,977.91 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $9,948.24 | $0.00 | 52.14 |
| EQUITIES | HEIDELBERG MATERIALS AG | GERMANY | Germany | $506,498.66 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $979.34 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $795,173.18 | ($8,471.94) | 10,367.00 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $84,613.76 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $614,446.39 | $42,017.35 | 8,000.00 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $3,769.75 | $0.00 | 49.40 |
| EQUITIES | HEINEKEN HOLDING NV | NETHERLANDS | Netherlands | $8,258.93 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN MALAYSIA BHD | MALAYSIA | Malaysia | $7,620,508.72 | ($1,569,905.92) | 1,512,900.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $26,049,528.00 | $1,436,945.87 | 308,070.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $15,122,414.02 | ($1,263,131.23) | 178,477.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $1,736,250.02 | ($109,656.79) | 20,516.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $1,246.51 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $34,422.65 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $1,593,498.28 | $32,889.34 | 18,837.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $29,588.22 | $0.00 | 0.00 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $10,001.99 | $0.00 | 118.86 |
| EQUITIES | HEINEKEN NV | NETHERLANDS | Netherlands | $20,041.84 | $0.00 | 0.00 |
| EQUITIES | HEIWA REAL ESTATE CO LTD | JAPAN | Japan | $952,393.95 | $0.00 | 64,099.97 |
| EQUITIES | HEIWA REAL ESTATE REIT IN( | REAL ESTATE | Japan | $251,729.13 | $0.00 | 304.63 |
| EQUITIES | HEIWADO CO LTD | RETAIL TRADE | Japan | $399,477.21 | $0.00 | 25,544.79 |
| EQUITIES | HELEN OF TROY LTD | HOUSEHOLD APPLIAN | Bermuda | $488,288.79 | $21,508.54 | 16,797.00 |
| EQUITIES | HELIA GROUP LTD | AUSTRALIA | Australia | $1,235,100.60 | $240,566.05 | 321,799.00 |
| EQUITIES | HELIOS TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $829,578.75 | $667,980.85 | 9,295.00 |
| EQUITIES | HELIOS TOWERS PLC | UNITED KINGDOM CO | United Kingdom | $511,291.33 | $0.00 | 192,417.33 |
| EQUITIES | HELIOS TOWERS PLC | UNITED KINGDOM CO | United Kingdom | $3,143,575.86 | ($248,198.12) | 1,183,061.00 |
| EQUITIES | HELIOS TOWERS PLC | UNITED KINGDOM CO | United Kingdom | $1,797,687.25 | ($90,922.26) | 676,546.00 |
| EQUITIES | HELIX ENERGY SOLUTIONS G | OIL & GAS EQUIP/SVC | United States | $559,333.78 | ($606,156.47) | 63,997.00 |
| EQUITIES | HELIX ENERGY SOLUTIONS G | OIL & GAS EQUIP/SVC | United States | $1,175,722.28 | $317,856.07 | 134,522.00 |
| EQUITIES | HELIX ENERGY SOLUTIONS G | OIL & GAS EQUIP/SVC | United States | $643,438.80 | ($27,115.58) | 73,620.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HELIX ENERGY SOLUTIONS G | OIL & GAS EQUIP/SVC | United States | $730,585.34 | ($21,274.68) | 83,591.00 |
| EQUITIES | HELLA GMBH & CO KGAA | GERMANY | Germany | $22,447.72 | $0.00 | 0.00 |
| EQUITIES | HELLA GMBH & CO KGAA | GERMANY | Germany | $1,594.07 | $0.00 | 0.00 |
| EQUITIES | HELLENIC TELECOMMUNICAT | GREECE | Greece | $2,464,389.91 | $433,195.46 | 110,937.00 |
| EQUITIES | HELLENIQ ENERGY HOLDINGS | GREECE | Greece | $428,274.46 | $59,552.45 | 33,900.00 |
| EQUITIES | HELLENIQ ENERGY HOLDINGS | GREECE | Greece | $17,712.12 | $4,367.03 | 1,402.00 |
| EQUITIES | HELLENIQ ENERGY HOLDINGS | GREECE | Greece | $1,307,222.52 | $142,739.06 | 103,473.00 |
| EQUITIES | HELLOFRESH SE | GERMANY | Germany | $821,763.44 | ($1,073,467.32) | 182,104.00 |
| EQUITIES | HELLOFRESH SE | GERMANY | Germany | $247,630.23 | $0.00 | 54,875.29 |
| EQUITIES | HELMERICH & PAYNE INC | OIL & GAS DRILLING | United States | $875,271.16 | ($176,283.28) | 26,734.00 |
| EQUITIES | HELMERICH & PAYNE INC | OIL & GAS DRILLING | United States | $2,077,942.32 | ($404,842.55) | 63,468.00 |
| EQUITIES | HELMERICH & PAYNE INC | OIL & GAS DRILLING | United States | $213,432.06 | ($17,666.49) | 6,519.00 |
| EQUITIES | HELVETIA BALOISE HOLDING | SWITZERLAND | Switzerland | $1,378,931.58 | $152,865.63 | 5,273.60 |
| EQUITIES | HELVETIA BALOISE HOLDING | SWITZERLAND | Switzerland | $1,305,052.51 | $121,623.02 | 4,957.47 |
| EQUITIES | HELVETIA BALOISE HOLDING | SWITZERLAND | Switzerland | $925.20 | $0.00 | 3.59 |
| EQUITIES | HELVETIA BALOISE HOLDING | SWITZERLAND | Switzerland | $8,075.83 | $0.00 | 31.30 |
| EQUITIES | HEMNET GROUP AB | SWEDEN | Sweden | $296,721.69 | $0.00 | 39,017.68 |
| EQUITIES | HENDERSON LAND DEVELOPI | HONG KONG | Hong Kong | $1,769.18 | $0.00 | 559.44 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $990,189.93 | ($2,312.13) | 11,777.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $37,374.26 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $17,827.36 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $19,676.92 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $551.43 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $328,231.65 | ($47,971.71) | 3,690.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $1,015,332.33 | ($201,563.41) | 11,419.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $48,834.99 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $1,504,880.50 | $138,750.46 | 18,569.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $3,602,326.63 | $117,356.79 | 42,066.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $126,182.99 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $15,236,616.58 | $603,570.53 | 177,700.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $575,410.04 | $8,844.66 | 7,188.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $839,820.22 | ($13,001.18) | 9,863.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $86,016.29 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $148,313.27 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $1,181,017.64 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $991,676.93 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $246,675.14 | $0.00 | 0.00 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $2,816.44 | $0.00 | 35.60 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $5,023.24 | $0.00 | 59.74 |
| EQUITIES | HENKEL AG & CO KGAA | GERMANY | Germany | $4,591,318.93 | $147,160.18 | 53,198.00 |
| EQUITIES | HENRY SCHEIN INC | HEALTH CARE DISTRI | United States | $2,475,783.36 | $1,631,398.27 | 29,643.00 |
| EQUITIES | HENRY SCHEIN INC | HEALTH CARE DISTRI | United States | $3,240,158.40 | $2,201,065.26 | 38,795.00 |
| EQUITIES | HENRY SCHEIN INC | HEALTH CARE DISTRI | United States | $2,468,851.20 | $651,783.93 | 29,560.00 |
| EQUITIES | HENSOLDT AG | GERMANY | Germany | $275,018.53 | ($74,591.00) | 3,550.00 |
| EQUITIES | HENSOLDT AG | GERMANY | Germany | $321,190.65 | ($87,113.87) | 4,146.00 |
| EQUITIES | HENSOLDT AG | GERMANY | Germany | $1,842.98 | $0.00 | 23.79 |
| EQUITIES | HERA SPA | ITALY | Italy | $1,213,632.67 | $0.00 | 290,669.57 |
| EQUITIES | HERA SPA | ITALY | Italy | $4,169,598.87 | $48,102.63 | 998,627.00 |
| EQUITIES | HERAN CO LTD | TAIWAN | Taiwan | $1,657.43 | ($279.65) | 1,000.00 |
| EQUITIES | HERBALIFE LTD | PERSONAL CARE PRC | Cayman Islands | $2,003,231.55 | ($456,071.75) | 152,337.00 |
| EQUITIES | HERBALIFE LTD | PERSONAL CARE PRC | Cayman Islands | $371,119.30 | ($61,303.19) | 28,222.00 |
| EQUITIES | HERBALIFE LTD | PERSONAL CARE PRC | Cayman Islands | $554,167.30 | ($157,988.73) | 42,142.00 |
| EQUITIES | HERBALIFE LTD | PERSONAL CARE PRC | Cayman Islands | $90,550.90 | ($25,997.40) | 6,886.00 |
| EQUITIES | HERC HOLDINGS INC | TRADING COS & DIST | United States | $3,181,717.98 | $300,902.61 | 22,197.00 |
| EQUITIES | HERC HOLDINGS INC | TRADING COS & DIST | United States | $976,718.76 | $49,086.25 | 6,814.00 |
| EQUITIES | HERC HOLDINGS INC | TRADING COS & DIST | United States | $3,425,969.34 | $229,362.80 | 23,901.00 |
| EQUITIES | HERC HOLDINGS INC | TRADING COS & DIST | United States | $1,979,955.42 | $12,086.45 | 13,813.00 |
| EQUITIES | HERC HOLDINGS INC | TRADING COS & DIST | United States | $355,196.52 | ($25,003.02) | 2,478.00 |
| EQUITIES | HERITAGE FINANCIAL CORP/W | REGIONAL BANKS | United States | $293,504.58 | $161,788.94 | 9,909.00 |
| EQUITIES | HERITAGE INSURANCE HOLDI | PROPERTY & CASUAL | United States | $448,576.00 | $9,288.00 | 17,200.00 |
| EQUITIES | HERITAGE INSURANCE HOLDI | PROPERTY & CASUAL | United States | $4,456,915.52 | $1,693,323.30 | 170,894.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $10,200,104.15 | ($1,405,254.01) | 5,583.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $4,709,988.99 | ($257,376.02) | 2,578.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $3,716,104.58 | $367,629.18 | 2,034.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $2,985,307.22 | ($1,510,190.61) | 1,634.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $15,589,734.68 | ($844,599.08) | 8,533.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $19,498.92 | $0.00 | 10.67 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $22,974,442.01 | $1,031,506.56 | 12,575.00 |
| EQUITIES | HERMES INTERNATIONAL SCA | FRANCE | France | $22,766,164.76 | ($8,219,408.94) | 12,461.00 |
| EQUITIES | HERMES TESTING SOLUTION | TAIWAN | Taiwan | $1,319,231.56 | $12,710.78 | 9,595.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HERO MOTOCORP LTD | INDIA | India | $2,546,948.59 | $465,292.01 | 50,287.00 |
| EQUITIES | HERO MOTOCORP LTD | INDIA | India | $2,626,922.18 | ($588,101.33) | 51,866.00 |
| EQUITIES | HERON THERAPEUTICS INC | BIOTECHNOLOGY | United States | $15,833.00 | ($22,959.55) | 37,097.00 |
| EQUITIES | HERSHEY CO/THE | PACKAGED FOODS & | United States | $5,577,906.40 | $1,716,610.75 | 31,792.00 |
| EQUITIES | HERSHEY CO/THE | PACKAGED FOODS & | United States | $8,422,301.80 | $3,551,319.42 | 48,004.00 |
| EQUITIES | HERSHEY CO/THE | PACKAGED FOODS & | United States | $301,774.00 | $4,850.40 | 1,720.00 |
| EQUITIES | HERSHEY CO/THE | PACKAGED FOODS & | United States | $6,155,838.70 | $610,957.21 | 35,086.00 |
| EQUITIES | HERSHEY CO/THE | PACKAGED FOODS & | United States | $1,856,611.90 | $283,880.70 | 10,582.00 |
| EQUITIES | HERTZ GLOBAL HOLDINGS IN | PASSENGER GROUNI | United States | $87,678.15 | ($618,539.80) | 38,710.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $1,176,685.47 | $368,434.28 | 26,031.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $13,749,655.36 | $11,054,244.73 | 303,843.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $19,787,062.90 | $15,858,793.93 | 437,259.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $710,482.50 | ($36,225.00) | 15,750.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $13,727,961.16 | $10,013,818.14 | 303,314.00 |
| EQUITIES | HEWLETT PACKARD ENTERPI | TECH HARDWARE ST | United States | $3,385,158.52 | $2,291,948.91 | 74,806.00 |
| EQUITIES | HEXAGON AB | SWEDEN | Sweden | $28,355,773.56 | ($817,477.57) | 3,425,255.00 |
| EQUITIES | HEXAGON AB | SWEDEN | Sweden | $912,342.22 | $290,010.08 | 110,207.00 |
| EQUITIES | HEXAGON AB | SWEDEN | Sweden | $1,157,731.78 | ($121,926.14) | 139,849.00 |
| EQUITIES | HEXAGON AB | SWEDEN | Sweden | $1,967,333.06 | $0.00 | 237,646.53 |
| EQUITIES | HEXAGON AB | SWEDEN | Sweden | $7,058.25 | $0.00 | 852.61 |
| EQUITIES | HEXAWARE TECHNOLOGIES I | INDIA | India | $1,571,542.49 | ($783,895.66) | 288,939.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $5,202,619.70 | $1,676,753.88 | 51,995.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $2,421,852.24 | $1,927,281.21 | 24,204.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $3,436,560.70 | $1,704,753.27 | 34,345.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $3,382,028.00 | $325,370.37 | 33,800.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $90,054.00 | $2,187.00 | 900.00 |
| EQUITIES | HEXCEL CORP | AEROSPACE & DEFEN | United States | $1,850,909.88 | $932,360.93 | 18,498.00 |
| EQUITIES | HEXPOL AB | SWEDEN | Sweden | $3,623,537.39 | ($1,280,689.35) | 485,386.00 |
| EQUITIES | HEXPOL AB | SWEDEN | Sweden | $290,153.47 | $0.00 | 38,866.95 |
| EQUITIES | HF SINCLAIR CORP | OIL & GAS REFINING | United States | $307,922.65 | $91,497.70 | 4,421.00 |
| EQUITIES | HF SINCLAIR CORP | OIL & GAS REFINING | United States | $2,757,095.25 | $2,223,787.75 | 39,585.00 |
| EQUITIES | HF SINCLAIR CORP | OIL & GAS REFINING | United States | $4,317,115.95 | $2,271,808.86 | 61,983.00 |
| EQUITIES | HF SINCLAIR CORP | OIL & GAS REFINING | United States | $128,852.50 | $9,527.50 | 1,850.00 |
| EQUITIES | HF SINCLAIR CORP | OIL & GAS REFINING | United States | $2,486,505.00 | $1,038,420.01 | 35,700.00 |
| EQUITIES | HFCL LTD | INDIA | India | $2,873,908.77 | $443,164.10 | 1,278,086.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HFCL LTD | INDIA | India | $185,703.18 | ($1,542.57) | 82,586.00 |
| EQUITIES | HIAB OYJ | FINLAND | Finland | $796.97 | $0.00 | 0.00 |
| EQUITIES | HIAB OYJ | FINLAND | Finland | $3,934,951.48 | $238,139.53 | 61,348.00 |
| EQUITIES | HIAG IMMOBILIEN HOLDING A | SWITZERLAND | Switzerland | $980.43 | $0.00 | 0.00 |
| EQUITIES | HIBISCUS PETROLEUM BHD | MALAYSIA | Malaysia | $111,437.15 | $18,458.68 | 244,300.00 |
| EQUITIES | HIBIYA ENGINEERING LTD | ELECTRIC APPLIANCE | Japan | $2,408.35 | $0.00 | 0.00 |
| EQUITIES | HIGHWEALTH CONSTRUCTIOI | TAIWAN | Taiwan | $475,827.74 | $53,605.97 | 352,107.00 |
| EQUITIES | HIGHWOODS PROPERTIES IN | OFFICE REITS | United States | $903,472.96 | $56,864.32 | 29,956.00 |
| EQUITIES | HIGHWOODS PROPERTIES IN | OFFICE REITS | United States | $38,906.40 | $1,135.20 | 1,290.00 |
| EQUITIES | HIKARI TSUSHIN INC | ELECTRIC POWER AN | Japan | $1,145,842.67 | $80,746.08 | 5,217.00 |
| EQUITIES | HIKARI TSUSHIN INC | ELECTRIC POWER AN | Japan | $19,767.27 | ($2,251.55) | 90.00 |
| EQUITIES | HIKARI TSUSHIN INC | ELECTRIC POWER AN | Japan | $1,568.25 | $0.00 | 7.16 |
| EQUITIES | HIKARI TSUSHIN INC | ELECTRIC POWER AN | Japan | $7,972,798.29 | $3,794,070.17 | 36,300.00 |
| EQUITIES | HIKMA PHARMACEUTICALS PI | UNITED KINGDOM CO | United Kingdom | $77,700.99 | $0.00 | 3,851.50 |
| EQUITIES | HIKMA PHARMACEUTICALS PI | UNITED KINGDOM CO | United Kingdom | $836,508.53 | $0.00 | 41,464.27 |
| EQUITIES | HILAN LTD | ISRAEL | Israel | $280,516.21 | $0.00 | 4,355.31 |
| EQUITIES | HILL & SMITH PLC | UNITED KINGDOM CO | United Kingdom | $924,025.70 | $0.00 | 25,362.33 |
| EQUITIES | HILL & SMITH PLC | UNITED KINGDOM CO | United Kingdom | $6,270,221.97 | $1,441,044.47 | 169,936.00 |
| EQUITIES | HILLMAN SOLUTIONS CORP | IND MACHNRY & SUPI | United States | $470,614.40 | $6,892.21 | 55,760.00 |
| EQUITIES | HILLTOP HOLDINGS INC | REGIONAL BANKS | United States | $517,092.52 | $295,453.35 | 13,334.00 |
| EQUITIES | HILLTOP HOLDINGS INC | REGIONAL BANKS | United States | $752,370.78 | $15,520.80 | 19,401.00 |
| EQUITIES | HILTON GRAND VACATIONS I | HOTELS, RESORTS & | United States | $1,210,532.55 | $581,972.96 | 23,115.00 |
| EQUITIES | HILTON GRAND VACATIONS I | HOTELS, RESORTS & | United States | $481,751.63 | ($11,775.43) | 9,199.00 |
| EQUITIES | HILTON GRAND VACATIONS I | HOTELS, RESORTS & | United States | $2,177,911.19 | $75,693.00 | 41,587.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $3,065,016.50 | $614,339.13 | 9,275.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $16,459,882.14 | $13,256,061.94 | 49,809.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $24,169,844.40 | $18,843,861.69 | 73,140.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $17,773,130.18 | $13,110,697.54 | 53,783.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $3,413,651.80 | $150,208.74 | 10,330.00 |
| EQUITIES | HILTON WORLDWIDE HOLDIN | HOTELS, RESORTS & | United States | $4,909,974.68 | $3,666,778.72 | 14,858.00 |
| EQUITIES | HIMAX TECHNOLOGIES INC | TAIWAN | Cayman Islands | $75,387.32 | ($16,239.99) | 4,835.00 |
| EQUITIES | HIMS & HERS HEALTH INC | HEALTH CARE SERVI | United States | $1,629,490.00 | $929,344.71 | 47,000.00 |
| EQUITIES | HIMS & HERS HEALTH INC | HEALTH CARE SERVI | United States | $399,641.09 | $84,498.07 | 11,527.00 |
| EQUITIES | HINDALCO INDUSTRIES LTD | INDIA | India | $3,242,124.61 | $1,979,445.81 | 320,819.00 |
| EQUITIES | HINDALCO INDUSTRIES LTD | INDIA | India | $8,071,876.57 | $1,633,232.85 | 798,739.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HINDALCO INDUSTRIES LTD | INDIA | India | $3,985,889.44 | ($721,360.62) | 394,417.00 |
| EQUITIES | HINDUSTAN AERONAUTICS LT | INDIA | India | $2,297,036.25 | $1,231,115.12 | 49,629.00 |
| EQUITIES | HINDUSTAN AERONAUTICS LT | INDIA | India | $8,755,943.58 | $4,642,444.19 | 189,178.00 |
| EQUITIES | HINDUSTAN COPPER LTD | INDIA | India | $1,051,349.87 | ($181,914.46) | 198,602.00 |
| EQUITIES | HINDUSTAN ZINC LTD | INDIA | India | $805,362.29 | ($282,950.01) | 142,989.00 |
| EQUITIES | HINGE HEALTH INC | HEALTH CARE SERVI( | United States | $710,148.00 | $75,938.78 | 8,556.00 |
| EQUITIES | HINGE HEALTH INC | HEALTH CARE SERVI( | United States | $2,921,434.00 | $1,428,469.62 | 35,198.00 |
| EQUITIES | HINGHAM INSTITUTION FOR S | REGIONAL BANKS | United States | $464,410.80 | $33,965.51 | 1,512.00 |
| EQUITIES | HIOKI EE CORP | PRECISION INSTRUMI | Japan | $60,548.75 | $27,860.55 | 800.00 |
| EQUITIES | HIPPO HOLDINGS INC | PROPERTY & CASUAL | United States | $23,455.80 | ($7,543.04) | 830.00 |
| EQUITIES | HIROGIN HOLDINGS INC | OTHER PRODUCTS | Japan | $2,335,199.06 | $879,520.41 | 180,900.00 |
| EQUITIES | HIROGIN HOLDINGS INC | OTHER PRODUCTS | Japan | $1,021,004.16 | $0.00 | 79,093.65 |
| EQUITIES | HIROSE ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $1,154,143.92 | $0.00 | 6,505.20 |
| EQUITIES | HISCOX LTD | UNITED KINGDOM CO | Bermuda | $1,797,483.18 | $0.00 | 73,323.86 |
| EQUITIES | HITACHI CONSTRUCTION MA( | MACHINERY | Japan | $3,706,975.69 | $303,163.93 | 114,670.00 |
| EQUITIES | HITACHI CONSTRUCTION MA( | MACHINERY | Japan | $701,503.20 | $6,716.18 | 21,700.00 |
| EQUITIES | HITACHI CONSTRUCTION MA( | MACHINERY | Japan | $98,540.40 | $0.00 | 3,048.21 |
| EQUITIES | HITACHI CONSTRUCTION MA( | MACHINERY | Japan | $792,454.60 | $0.00 | 24,513.48 |
| EQUITIES | HITACHI CONSTRUCTION MA( | MACHINERY | Japan | $80,818.34 | $3,060.00 | 2,500.00 |
| EQUITIES | HITACHI ENERGY INDIA LTD | INDIA | India | $1,305,182.70 | $457,020.02 | 3,538.00 |
| EQUITIES | HITACHI ENERGY INDIA LTD | INDIA | India | $1,305,551.61 | $374,517.30 | 3,539.00 |
| EQUITIES | HITACHI ENERGY INDIA LTD | INDIA | India | $6,477,955.98 | $1,847,719.93 | 17,560.00 |
| EQUITIES | HITACHI ENERGY INDIA LTD | INDIA | India | $2,275,769.39 | $602,178.38 | 6,169.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $3,237,073.07 | $926,441.68 | 116,900.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $3,875,863.48 | ($207,252.84) | 140,200.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $7,634,464.50 | $6,450,863.11 | 276,240.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $36,909,993.20 | $46,166,911.10 | 1,334,835.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $8,101,623.74 | $947,123.53 | 292,935.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $21,920,694.62 | $0.00 | 796,838.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $44,581.59 | $0.00 | 0.00 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $50,167.97 | $0.00 | 1,823.65 |
| EQUITIES | HITACHI LTD | MACHINERY | Japan | $2,269,543.31 | ($101,489.59) | 82,500.00 |
| EQUITIES | HIWIN TECHNOLOGIES CORP | TAIWAN | Taiwan | $1,342,583.15 | ($65,039.57) | 131,600.00 |
| EQUITIES | HIWIN TECHNOLOGIES CORP | TAIWAN | Taiwan | $15,871,260.98 | $5,872,832.72 | 1,555,701.00 |
| EQUITIES | HIWIN TECHNOLOGIES CORP | TAIWAN | Taiwan | $40,808.00 | $329.10 | 4,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HK INNO N CORP | SOUTH KOREA | South Korea | $666,591.59 | ($47,708.13) | 25,500.00 |
| EQUITIES | HK INNO N CORP | SOUTH KOREA | South Korea | $147,382.09 | ($53,219.11) | 5,638.00 |
| EQUITIES | HKBN LTD | HONG KONG | Hong Kong | $57,802.43 | $0.00 | 77,348.36 |
| EQUITIES | HKT TRUST & HKT LTD | HONG KONG | Hong Kong | $2,217.24 | $0.00 | 1,491.18 |
| EQUITIES | HL MANDO CO LTD | SOUTH KOREA | South Korea | $184,291.68 | $66,183.65 | 5,827.00 |
| EQUITIES | HL MANDO CO LTD | SOUTH KOREA | South Korea | $559,073.96 | ($4,979.19) | 17,677.00 |
| EQUITIES | HMC CAPITAL LTD | AUSTRALIA | Australia | $208,425.43 | $0.00 | 101,295.41 |
| EQUITIES | HMS NETWORKS AB | SWEDEN | Sweden | $695,514.28 | ($77,096.74) | 13,369.00 |
| EQUITIES | HMS NETWORKS AB | SWEDEN | Sweden | $444,745.07 | $0.00 | 8,548.78 |
| EQUITIES | HNI CORP | OFFICE SERVICES/SU | United States | $534,098.97 | $119,033.60 | 13,217.00 |
| EQUITIES | HOCHSCHILD MINING PLC | UNITED KINGDOM CO | Peru | $855,540.16 | ($298,250.18) | 139,342.00 |
| EQUITIES | HOCHSCHILD MINING PLC | UNITED KINGDOM CO | Peru | $514,764.75 | $0.00 | 83,839.27 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $28,679.75 | $0.00 | 0.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $4,652.36 | $0.00 | 0.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $2,641.56 | $0.00 | 0.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $719,617.63 | $250,233.22 | 1,211.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $4,167.59 | $0.00 | 0.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $580,579.63 | $254,988.10 | 986.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $27,721.75 | $0.00 | 0.00 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $3,375.76 | $0.00 | 5.82 |
| EQUITIES | HOCHTIEF AG | GERMANY | Germany | $17,019,245.88 | $13,161,705.92 | 28,440.00 |
| EQUITIES | HODOGAYA CHEMICAL CO LT | CHEMICALS | Japan | $74,335.65 | $21,713.20 | 5,800.00 |
| EQUITIES | HOEGH AUTOLINERS ASA | NORWAY | Norway | $4,126,312.73 | $1,235,720.48 | 273,490.00 |
| EQUITIES | HOEGH AUTOLINERS ASA | NORWAY | Norway | $57,979.27 | $0.00 | 0.00 |
| EQUITIES | HOEGH AUTOLINERS ASA | NORWAY | Norway | $293,038.67 | $0.00 | 20,012.20 |
| EQUITIES | HOEGH AUTOLINERS ASA | NORWAY | Norway | $72,284.45 | $6,774.50 | 4,848.00 |
| EQUITIES | HOIST FINANCE AB | SWEDEN | Sweden | $520,138.56 | $28,943.30 | 28,170.00 |
| EQUITIES | HOKUETSU CORP | PULP AND PAPER | Japan | $212,104.98 | $0.00 | 38,317.19 |
| EQUITIES | HOKUHOKU FINANCIAL GROU | BANKS | Japan | $814,672.57 | $0.00 | 19,832.91 |
| EQUITIES | HOKURIKU ELECTRIC INDUST | ELECTRIC APPLIANCE | Japan | $58,966.93 | ($2,919.55) | 3,800.00 |
| EQUITIES | HOLCIM AG | SWITZERLAND | Switzerland | $8,651,185.32 | $1,790,588.41 | 95,753.00 |
| EQUITIES | HOLCIM AG | SWITZERLAND | Switzerland | $2,723,208.43 | $1,469,371.43 | 30,141.00 |
| EQUITIES | HOLCIM AG | SWITZERLAND | Switzerland | $3,106,920.52 | $1,001,597.05 | 34,388.00 |
| EQUITIES | HOLCIM AG | SWITZERLAND | Switzerland | $2,399,699.98 | $0.00 | 26,683.49 |
| EQUITIES | HOLCIM AG | SWITZERLAND | Switzerland | $18,621.84 | $0.00 | 207.07 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HOLLEY INC | AUTOMOTIVE PARTS | United States | $143,503.80 | ($59.99) | 56,276.00 |
| EQUITIES | HOLMEN AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | HOME BANCORP INC | REGIONAL BANKS | United States | $136,354.80 | $68,571.98 | 1,990.00 |
| EQUITIES | HOME BANCORP INC | REGIONAL BANKS | United States | $1,118,040.84 | $340,795.70 | 16,317.00 |
| EQUITIES | HOME BANCSHARES INC/AR | REGIONAL BANKS | United States | $4,156,794.35 | $831,520.51 | 145,597.00 |
| EQUITIES | HOME BANCSHARES INC/AR | REGIONAL BANKS | United States | $1,555,603.85 | $1,179,579.65 | 54,487.00 |
| EQUITIES | HOME BANCSHARES INC/AR | REGIONAL BANKS | United States | $1,927,524.70 | $303,149.94 | 67,514.00 |
| EQUITIES | HOME BANCSHARES INC/AR | REGIONAL BANKS | United States | $1,244,294.65 | $241,440.12 | 43,583.00 |
| EQUITIES | HOME BANCSHARES INC/AR | REGIONAL BANKS | United States | $235,394.75 | $6,348.65 | 8,245.00 |
| EQUITIES | HOME DEPOT INC/THE | HOME IMPROVEMENT | United States | $80,121,489.72 | $65,667,090.60 | 227,179.00 |
| EQUITIES | HOME DEPOT INC/THE | HOME IMPROVEMENT | United States | $113,461,035.48 | $83,981,906.23 | 321,711.00 |
| EQUITIES | HOME DEPOT INC/THE | HOME IMPROVEMENT | United States | $82,582,843.44 | $39,281,871.26 | 234,158.00 |
| EQUITIES | HOME DEPOT INC/THE | HOME IMPROVEMENT | United States | $23,118,526.68 | $8,660,779.93 | 65,551.00 |
| EQUITIES | HOME FIRST FINANCE CO IND | INDIA | India | $1,159,685.25 | $147,321.67 | 96,344.00 |
| EQUITIES | HOMECO DAILY NEEDS REIT | AUSTRALIA | Australia | $575,031.17 | $0.00 | 648,433.89 |
| EQUITIES | HOMETRUST BANCSHARES IN | REGIONAL BANKS | United States | $222,010.50 | $126,560.99 | 4,450.00 |
| EQUITIES | HON HAI PRECISION INDUSTR | TAIWAN | Taiwan | $9,005,791.60 | $5,442,998.31 | 1,143,000.00 |
| EQUITIES | HON HAI PRECISION INDUSTR | TAIWAN | Taiwan | $37,693,531.96 | $16,476,892.25 | 4,784,000.00 |
| EQUITIES | HON HAI PRECISION INDUSTR | TAIWAN | Taiwan | $15,616,342.05 | $1,381,736.84 | 1,982,000.00 |
| EQUITIES | HON HAI PRECISION INDUSTR | TAIWAN | Taiwan | $4,609,263.42 | $58,970.65 | 585,000.00 |
| EQUITIES | HON PRECISION INC | TAIWAN | Taiwan | $2,030,982.69 | $850,275.28 | 10,000.00 |
| EQUITIES | HON PRECISION INC | TAIWAN | Taiwan | $9,545,618.64 | $1,599,100.42 | 47,000.00 |
| EQUITIES | HON PRECISION INC | TAIWAN | Taiwan | $567,659.66 | $297,508.76 | 2,795.00 |
| EQUITIES | HON PRECISION INC | TAIWAN | Taiwan | $1,645,095.98 | $565,088.97 | 8,100.00 |
| EQUITIES | HON PRECISION INC | TAIWAN | Taiwan | $4,402,154.98 | $2,985,806.09 | 21,675.00 |
| EQUITIES | HONASA CONSUMER LTD | INDIA | India | $728,992.64 | $63,489.90 | 150,700.00 |
| EQUITIES | HONDA INDIA POWER PRODU | INDIA | India | $23,777.96 | ($1,318.91) | 1,032.00 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $2,088,464.33 | $279,809.81 | 229,343.00 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $10,507,568.21 | ($189,820.10) | 1,153,880.00 |
| EQUITIES | HONDA MOTOR CO LTD | TRANSPORTATION EC | Japan | $3,089,374.27 | ($494,771.49) | 113,957.00 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $28,456,251.87 | ($1,720,749.32) | 3,124,900.00 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $2,656,350.91 | $50,306.52 | 291,705.00 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $551,892.69 | $0.00 | 60,605.59 |
| EQUITIES | HONDA MOTOR CO LTD | LAND TRANSPORTAT | Japan | $13,621.93 | $0.00 | 1,495.88 |
| EQUITIES | HONEYWELL AEROSPACE INC | OTHER | United States | $16,134,197.32 | $12,010,313.98 | 72,979.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HONEYWELL AEROSPACE INC | OTHER | United States | $22,650,309.24 | $15,736,503.36 | 102,453.00 |
| EQUITIES | HONEYWELL AEROSPACE INC | OTHER | United States | $16,803,848.64 | $7,011,065.78 | 76,008.00 |
| EQUITIES | HONEYWELL AEROSPACE INC | OTHER | United States | $4,523,960.04 | $1,709,519.13 | 20,463.00 |
| EQUITIES | HONEYWELL AUTOMATION IN | INDIA | India | $831,986.18 | $182,276.96 | 1,982.00 |
| EQUITIES | HONEYWELL INTERNATIONAL | INDUSTRIAL CONGLO | United States | $16,339,998.10 | $12,025,245.91 | 72,979.00 |
| EQUITIES | HONEYWELL INTERNATIONAL | INDUSTRIAL CONGLO | United States | $22,939,226.70 | $15,705,423.94 | 102,453.00 |
| EQUITIES | HONEYWELL INTERNATIONAL | INDUSTRIAL CONGLO | United States | $17,018,191.20 | $6,772,164.18 | 76,008.00 |
| EQUITIES | HONEYWELL INTERNATIONAL | INDUSTRIAL CONGLO | United States | $4,581,665.70 | $1,636,963.97 | 20,463.00 |
| EQUITIES | HONG KONG & CHINA GAS CC | HONG KONG | Hong Kong | $3,862.62 | $0.00 | 4,659.93 |
| EQUITIES | HONG KONG EXCHANGES & C | HONG KONG | Hong Kong | $22,220.73 | $0.00 | 480.04 |
| EQUITIES | HONG KONG EXCHANGES & C | HONG KONG | Hong Kong | $4,152,115.83 | ($327,022.68) | 89,700.00 |
| EQUITIES | HONG LEONG ASIA LTD | SINGAPORE | Singapore | $2,431,283.78 | $292,681.10 | 1,139,400.00 |
| EQUITIES | HONG LEONG ASIA LTD | SINGAPORE | Singapore | $40,329.35 | ($2,112.02) | 18,900.00 |
| EQUITIES | HONG LEONG BANK BHD | MALAYSIA | Malaysia | $434,560.39 | $3,536.71 | 82,800.00 |
| EQUITIES | HONG LEONG FINANCIAL GRC | MALAYSIA | Malaysia | $1,027,060.70 | ($20,903.51) | 227,600.00 |
| EQUITIES | HONG LEONG FINANCIAL GRC | MALAYSIA | Malaysia | $13,988.96 | ($582.27) | 3,100.00 |
| EQUITIES | HONG LEONG INDUSTRIES BH | MALAYSIA | Malaysia | $51,584.55 | $21,385.04 | 11,200.00 |
| EQUITIES | HONG LEONG INDUSTRIES BH | MALAYSIA | Malaysia | $167,115.52 | $13,499.24 | 36,284.00 |
| EQUITIES | HONGKONG LAND HOLDINGS | HONG KONG | Hong Kong | $2,866.83 | $0.00 | 402.64 |
| EQUITIES | HOPE BANCORP INC | REGIONAL BANKS | United States | $997,504.56 | $159,593.42 | 72,917.00 |
| EQUITIES | HORACE MANN EDUCATORS ( | MULTI-LINE INSURAN( | United States | $606,474.30 | $422,103.11 | 11,742.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $4,036,015.94 | $1,662,133.88 | 23,800.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $8,716,437.78 | $8,578,754.85 | 51,400.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $5,613,114.61 | $3,314,301.32 | 33,100.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $10,672,548.87 | $9,512,631.41 | 62,935.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $5,034,996.17 | $0.00 | 29,854.53 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $1,578,764.70 | $0.00 | 9,361.13 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $1,424,476.22 | $359,272.03 | 8,400.00 |
| EQUITIES | HORIBA LTD | ELECTRIC APPLIANCE | Japan | $12,684,621.53 | $13,936,890.77 | 74,800.00 |
| EQUITIES | HORIZON BANCORP INC/IN | REGIONAL BANKS | United States | $246,153.60 | $117,245.62 | 12,320.00 |
| EQUITIES | HORIZON BANCORP INC/IN | REGIONAL BANKS | United States | $2,902,694.40 | $1,035,975.68 | 145,280.00 |
| EQUITIES | HORMEL FOODS CORP | PACKAGED FOODS & | United States | $2,069,119.30 | $1,371,399.68 | 83,365.00 |
| EQUITIES | HORMEL FOODS CORP | PACKAGED FOODS & | United States | $2,969,514.44 | $1,202,706.29 | 119,642.00 |
| EQUITIES | HORMEL FOODS CORP | PACKAGED FOODS & | United States | $84,884.40 | $2,257.20 | 3,420.00 |
| EQUITIES | HORMEL FOODS CORP | PACKAGED FOODS & | United States | $1,690,217.18 | ($541,646.91) | 68,099.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HORNBACH BAUMARKT AG | GERMANY | Germany | $2,242.78 | $0.00 | 0.00 |
| EQUITIES | HORNBACH BAUMARKT AG | GERMANY | Germany | $1,871.91 | $0.00 | 0.00 |
| EQUITIES | HORNBACH BAUMARKT AG | GERMANY | Germany | $3,316.90 | $0.00 | 0.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $31,440.13 | $0.00 | 0.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $15,669.20 | $0.00 | 0.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $1,169,407.97 | $60,064.66 | 12,309.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $3,242.68 | $0.00 | 0.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $2,039.50 | $0.00 | 0.00 |
| EQUITIES | HORNBACH HOLDING AG & C( | GERMANY | Germany | $3,027.81 | $0.00 | 0.00 |
| EQUITIES | HOSA INTERNATIONAL LTD | CHINA | China | $0.00 | ($595,584.48) | 15,002,000.00 |
| EQUITIES | HOSHINO RESORTS REIT INC | REAL ESTATE | Japan | $973,283.84 | ($25,241.22) | 649.00 |
| EQUITIES | HOSHINO RESORTS REIT INC | REAL ESTATE | Japan | $408,508.29 | $0.00 | 276.87 |
| EQUITIES | HOSHIZAKI CORP | ELECTRIC APPLIANCE | Japan | $5,152,046.79 | $120,789.68 | 156,500.00 |
| EQUITIES | HOSHIZAKI CORP | ELECTRIC APPLIANCE | Japan | $545,349.20 | $0.00 | 16,738.98 |
| EQUITIES | HOSIDEN CORP | ELECTRIC APPLIANCE | Japan | $887,798.86 | $20,827.03 | 53,500.00 |
| EQUITIES | HOSIDEN CORP | ELECTRIC APPLIANCE | Japan | $3,328,830.88 | ($30,038.29) | 200,600.00 |
| EQUITIES | HOSIDEN CORP | ELECTRIC APPLIANCE | Japan | $339,646.97 | $0.00 | 20,467.57 |
| EQUITIES | HOSIDEN CORP | ELECTRIC APPLIANCE | Japan | $245,596.70 | $6,746.28 | 14,800.00 |
| EQUITIES | HOSOKAWA MICRON CORP | MACHINERY | Japan | $102,611.91 | $57,988.33 | 3,400.00 |
| EQUITIES | HOSOKAWA MICRON CORP | MACHINERY | Japan | $1,358,098.85 | $1,052,585.28 | 45,000.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $6,512,713.86 | $935,283.40 | 264,422.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $777,298.17 | $61,891.13 | 31,559.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $4,094,614.35 | $1,720,513.57 | 166,245.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $4,543,668.51 | $1,452,209.22 | 184,477.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $104,480.46 | $9,930.51 | 4,242.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $199,503.00 | ($10,530.00) | 8,100.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $3,986,242.35 | $699,911.55 | 161,845.00 |
| EQUITIES | HOST HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $4,051,388.70 | $769,200.80 | 164,490.00 |
| EQUITIES | HOULIHAN LOKEY INC | INVESTMNT BKG & BF | United States | $150,762.12 | ($7,268.12) | 1,124.00 |
| EQUITIES | HOULIHAN LOKEY INC | INVESTMNT BKG & BF | United States | $1,889,086.92 | $993,580.71 | 14,084.00 |
| EQUITIES | HOULIHAN LOKEY INC | INVESTMNT BKG & BF | United States | $3,845,507.10 | ($281,683.03) | 28,670.00 |
| EQUITIES | HOULIHAN LOKEY INC | INVESTMNT BKG & BF | United States | $515,729.85 | $106,263.37 | 3,845.00 |
| EQUITIES | HOVNANIAN ENTERPRISES IN | HOMEBUILDING | United States | $773,286.30 | $15,779.44 | 5,430.00 |
| EQUITIES | HOVNANIAN ENTERPRISES IN | HOMEBUILDING | United States | $50,840.37 | $11,531.20 | 357.00 |
| EQUITIES | HOWARD HUGHES HOLDINGS | REAL ESTATE DEVEL( | United States | $154,203.93 | ($15,702.96) | 2,157.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HOWARD HUGHES HOLDINGS | REAL ESTATE DEVEL( | United States | $1,294,969.86 | ($285,505.11) | 18,114.00 |
| EQUITIES | HOWARD HUGHES HOLDINGS | REAL ESTATE DEVEL( | United States | $27,881.10 | $1,805.70 | 390.00 |
| EQUITIES | HOWARD HUGHES HOLDINGS | REAL ESTATE DEVEL( | United States | $710,324.64 | ($353,112.35) | 9,936.00 |
| EQUITIES | HOWDEN JOINERY GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,007,760.49 | $0.00 | 90,661.00 |
| EQUITIES | HOWDEN JOINERY GROUP PL | UNITED KINGDOM CO | United Kingdom | $6,214,798.35 | $1,286,263.42 | 559,100.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $247,351.20 | ($8,277.42) | 920.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $7,679,717.04 | $2,250,325.71 | 28,564.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $24,989,730.42 | $21,498,228.54 | 92,947.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $35,837,962.56 | $29,597,921.15 | 133,296.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $24,162,717.06 | $21,443,916.14 | 89,871.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $19,882,465.86 | $49,136.70 | 73,951.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $4,457,161.08 | $936,063.07 | 16,578.00 |
| EQUITIES | HOWMET AEROSPACE INC | AEROSPACE & DEFEN | United States | $6,921,262.98 | $5,239,665.82 | 25,743.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $2,985,787.02 | ($217,163.04) | 18,700.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $3,355,258.20 | ($157,718.87) | 21,014.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $13,459,991.75 | $3,629,652.10 | 84,300.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $4,090,368.55 | $2,774,930.99 | 25,618.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $3,419,284.97 | $901,378.20 | 21,415.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $2,376,244.63 | $0.00 | 14,882.44 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $22,294.17 | $0.00 | 139.63 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $6,562,344.73 | ($547,905.59) | 41,100.00 |
| EQUITIES | HOYA CORP | PRECISION INSTRUMI | Japan | $36,739,550.43 | $28,871,893.31 | 230,100.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $5,184,544.32 | $1,807,265.72 | 233,118.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $7,176,536.64 | $2,534,371.94 | 322,686.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $238,487.80 | ($16,957.20) | 10,870.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $5,164,564.52 | ($401,483.26) | 232,073.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $1,409,793.60 | $544,603.78 | 63,390.00 |
| EQUITIES | HP INC | TECH HARDWARE ST( | United States | $2,622.30 | $0.00 | 0.00 |
| EQUITIES | HPSP CO LTD | SOUTH KOREA | South Korea | $327,039.42 | $4,684.99 | 9,383.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $19,178,107.00 | $12,173,271.55 | 1,009,890.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $6,550,967.43 | $2,741,123.31 | 344,964.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $439,696.16 | $204,366.52 | 4,624.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $11,220,452.60 | $4,471,739.25 | 590,852.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $10,557,752.11 | $3,994,088.74 | 559,800.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $31,472,151.53 | $0.00 | 1,657,275.11 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $31,403,354.99 | $3,040,094.32 | 1,653,653.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $22,367,799.21 | $5,744,791.39 | 1,186,000.00 |
| EQUITIES | HSBC HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $134,874.03 | $0.00 | 7,102.26 |
| EQUITIES | HSIN CHONG GROUP HOLDIN | HONG KONG | Hong Kong | $0.00 | ($103,759.24) | 1,168,710.00 |
| EQUITIES | HUA HAN HEALTH INDUSTRY | HONG KONG | Hong Kong | $0.00 | ($107,291.68) | 928,000.00 |
| EQUITIES | HUA NAN FINANCIAL HOLDIN | TAIWAN | Taiwan | $1,354,154.60 | $737,180.69 | 1,135,227.00 |
| EQUITIES | HUA NAN FINANCIAL HOLDIN | TAIWAN | Taiwan | $935,193.76 | $169,168.11 | 784,000.00 |
| EQUITIES | HUAKU DEVELOPMENT CO LT | TAIWAN | Taiwan | $837,682.99 | $152,261.00 | 261,624.00 |
| EQUITIES | HUB GROUP INC | AIR FREIGHT & LOGIS | United States | $813,267.88 | $637,494.22 | 18,572.00 |
| EQUITIES | HUB GROUP INC | AIR FREIGHT & LOGIS | United States | $1,928,993.29 | $550,917.56 | 44,051.00 |
| EQUITIES | HUB24 LTD | AUSTRALIA | Australia | $1,098,269.73 | $0.00 | 21,799.54 |
| EQUITIES | HUBBELL INC | ELECTRIC COMP & EC | United States | $5,765,664.00 | $4,502,124.99 | 11,020.00 |
| EQUITIES | HUBBELL INC | ELECTRIC COMP & EC | United States | $9,151,291.20 | $7,607,518.84 | 17,491.00 |
| EQUITIES | HUBBELL INC | ELECTRIC COMP & EC | United States | $6,763,929.60 | $4,560,996.89 | 12,928.00 |
| EQUITIES | HUBBELL INC | ELECTRIC COMP & EC | United States | $1,884,566.40 | $719,633.53 | 3,602.00 |
| EQUITIES | HUBER + SUHNER AG | SWITZERLAND | Switzerland | $2,997,608.01 | ($342,431.26) | 10,829.00 |
| EQUITIES | HUBER + SUHNER AG | SWITZERLAND | Switzerland | $1,035,600.37 | $0.00 | 3,746.04 |
| EQUITIES | HUBER + SUHNER AG | SWITZERLAND | Switzerland | $1,309,276.64 | $28,594.93 | 4,736.00 |
| EQUITIES | HUBSPOT INC | APPLICATION SOFTW | United States | $2,312,219.19 | ($2,019,669.83) | 12,669.00 |
| EQUITIES | HUBSPOT INC | APPLICATION SOFTW | United States | $2,329,192.62 | ($2,002,605.20) | 12,762.00 |
| EQUITIES | HUBSPOT INC | APPLICATION SOFTW | United States | $3,128,221.40 | ($2,441,784.24) | 17,140.00 |
| EQUITIES | HUBSPOT INC | APPLICATION SOFTW | United States | $109,506.00 | $3,888.00 | 600.00 |
| EQUITIES | HUBSPOT INC | APPLICATION SOFTW | United States | $2,541,086.73 | ($2,506,688.79) | 13,923.00 |
| EQUITIES | HUDBAY MINERALS INC | CDN DIV METALS & M | Canada | $2,004,134.85 | ($206,453.00) | 84,885.00 |
| EQUITIES | HUDBAY MINERALS INC | CDN DIV METALS & M | Canada | $6,547,303.85 | $5,415,463.51 | 277,366.00 |
| EQUITIES | HUDBAY MINERALS INC | CDN DIV METALS & M | Canada | $2,281,745.91 | $0.00 | 96,662.44 |
| EQUITIES | HUDBAY MINERALS INC | CDN DIV METALS & M | Canada | $2,384,133.92 | $671,673.49 | 101,000.00 |
| EQUITIES | HUDSON PACIFIC PROPERTIE | OFFICE REITS | United States | $112,527.52 | ($981,102.66) | 7,408.00 |
| EQUITIES | HUDSON TECHNOLOGIES INC | TRADING COS & DIST | United States | $72,151.80 | ($43,530.27) | 12,570.00 |
| EQUITIES | HUFVUDSTADEN AB | SWEDEN | Sweden | $535,392.41 | $0.00 | 43,324.60 |
| EQUITIES | HUGEL INC | SOUTH KOREA | South Korea | $3,345,966.39 | $681,647.91 | 19,636.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $9,153.02 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $11,366.77 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $11,667.03 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $5,576.78 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $351,486.25 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $40,231.39 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $82,385.10 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $575,645.15 | $0.00 | 13,401.50 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $1,145.87 | $0.00 | 0.00 |
| EQUITIES | HUGO BOSS AG | GERMANY | Germany | $347.68 | $0.00 | 0.00 |
| EQUITIES | HUHTAMAKI OYJ | FINLAND | Finland | $1,977.21 | $0.00 | 0.00 |
| EQUITIES | HUHTAMAKI OYJ | FINLAND | Finland | $716.23 | $0.00 | 0.00 |
| EQUITIES | HUHTAMAKI OYJ | FINLAND | Finland | $46,362.59 | $0.00 | 0.00 |
| EQUITIES | HUHTAMAKI OYJ | FINLAND | Finland | $1,268,475.51 | $0.00 | 42,217.92 |
| EQUITIES | HULIC CO LTD | OTHER PRODUCTS | Japan | $193,812.94 | $51,652.69 | 18,200.00 |
| EQUITIES | HULIC CO LTD | OTHER PRODUCTS | Japan | $329,684.33 | $60,155.41 | 30,959.00 |
| EQUITIES | HULIC CO LTD | OTHER PRODUCTS | Japan | $2,021.58 | $0.00 | 193.61 |
| EQUITIES | HULIC REIT INC | OTHER PRODUCTS | Japan | $184,964.14 | $0.00 | 193.57 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $2,110,752.71 | $501,463.78 | 5,302.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $2,329,312.36 | $834,950.99 | 5,851.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $10,975,356.75 | $8,870,573.80 | 27,569.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $15,844,579.00 | $11,970,908.00 | 39,800.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $569,290.15 | $52,295.10 | 1,430.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $11,625,815.33 | $3,752,507.49 | 29,202.00 |
| EQUITIES | HUMANA INC | MANAGED HEALTH C/ | United States | $3,206,337.67 | $1,340,615.73 | 8,054.00 |
| EQUITIES | HUMANICA PCL | THAILAND | Thailand | $995,649.07 | ($1,481,844.96) | 7,253,500.00 |
| EQUITIES | HUMANSOFT HOLDING CO KS | KUWAIT | Kuwait | $229,626.69 | ($84,995.41) | 29,765.00 |
| EQUITIES | HUMANSOFT HOLDING CO KS | KUWAIT | Kuwait | $801,583.47 | ($73,676.40) | 103,904.00 |
| EQUITIES | HUNG CHING DEVELOPMENT | TAIWAN | Taiwan | $28,107.29 | ($88.32) | 22,000.00 |
| EQUITIES | HUNTING PLC | UNITED KINGDOM CO | United Kingdom | $221,799.87 | $0.00 | 37,722.99 |
| EQUITIES | HUNTINGTON BANCSHARES I | REGIONAL BANKS | United States | $9,203,585.23 | $4,095,195.04 | 514,598.00 |
| EQUITIES | HUNTINGTON BANCSHARES I | REGIONAL BANKS | United States | $8,389,692.54 | $3,358,776.97 | 469,091.00 |
| EQUITIES | HUNTINGTON BANCSHARES I | REGIONAL BANKS | United States | $4,868,269.86 | $1,689,379.55 | 271,993.00 |
| EQUITIES | HUNTINGTON BANCSHARES I | REGIONAL BANKS | United States | $823,944.07 | $124,508.93 | 46,069.00 |
| EQUITIES | HUNTINGTON INGALLS INDUS | AEROSPACE & DEFEN | United States | $2,112,609.72 | $363,672.97 | 7,548.00 |
| EQUITIES | HUNTINGTON INGALLS INDUS | AEROSPACE & DEFEN | United States | $2,388,021.48 | $1,654,116.05 | 8,532.00 |
| EQUITIES | HUNTINGTON INGALLS INDUS | AEROSPACE & DEFEN | United States | $128,749.40 | ($2,548.40) | 460.00 |
| EQUITIES | HUNTINGTON INGALLS INDUS | AEROSPACE & DEFEN | United States | $3,272,473.88 | $1,137,718.58 | 11,692.00 |
| EQUITIES | HUNTSMAN CORP | DIVERSIFIED CHEMIC | United States | $149,370.30 | ($43,404.72) | 14,065.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HUNTSMAN CORP | DIVERSIFIED CHEMIC | United States | $533,113.38 | ($127,352.56) | 50,199.00 |
| EQUITIES | HUNTSMAN CORP | DIVERSIFIED CHEMIC | United States | $21,558.60 | ($2,943.50) | 2,030.00 |
| EQUITIES | HURCO COS INC | IND MACHNRY & SUPI | United States | $2,197,462.10 | $111,344.00 | 95,980.00 |
| EQUITIES | HURCO COS INC | IND MACHNRY & SUPI | United States | $1,327,268.94 | ($198,541.11) | 57,972.00 |
| EQUITIES | HURON CONSULTING GROUP | RESEARCH & CONSUI | United States | $154,173.60 | ($10,892.70) | 1,710.00 |
| EQUITIES | HURON CONSULTING GROUP | RESEARCH & CONSUI | United States | $469,733.60 | $295,461.12 | 5,210.00 |
| EQUITIES | HURXLEY HOLDINGS CORP | RETAIL TRADE | Japan | $24,567.30 | ($7,323.45) | 6,200.00 |
| EQUITIES | HUSQVARNA AB | SWEDEN | Sweden | $554,487.52 | ($118,075.77) | 142,119.00 |
| EQUITIES | HUSQVARNA AB | SWEDEN | Sweden | $779,038.60 | ($181,914.62) | 199,673.00 |
| EQUITIES | HUSQVARNA AB | SWEDEN | Sweden | $607,702.99 | $0.00 | 155,757.38 |
| EQUITIES | HUT 8 CORP | APPLICATION SOFTW | United States | $2,891,666.36 | $1,950,562.06 | 25,048.00 |
| EQUITIES | HUTCHISON PORT HOLDINGS | SINGAPORE | Hong Kong | $275,248.29 | $0.00 | 1,609,639.15 |
| EQUITIES | HYAKUGO BANK LTD/THE | BANKS | Japan | $724,070.33 | $0.00 | 58,943.42 |
| EQUITIES | HYAKUJUSHI BANK LTD/THE | BANKS | Japan | $373,073.81 | $0.00 | 23,323.50 |
| EQUITIES | HYAKUJUSHI BANK LTD/THE | BANKS | Japan | $176,071.39 | $162,291.82 | 11,200.00 |
| EQUITIES | HYATT HOTELS CORP | HOTELS, RESORTS & | United States | $1,564,676.48 | $1,118,339.25 | 8,072.00 |
| EQUITIES | HYATT HOTELS CORP | HOTELS, RESORTS & | United States | $3,061,121.28 | $2,359,325.27 | 15,792.00 |
| EQUITIES | HYATT HOTELS CORP | HOTELS, RESORTS & | United States | $91,104.80 | ($3,877.50) | 470.00 |
| EQUITIES | HYATT HOTELS CORP | HOTELS, RESORTS & | United States | $2,074,863.36 | $1,328,877.83 | 10,704.00 |
| EQUITIES | HYATT HOTELS CORP | HOTELS, RESORTS & | United States | $488,282.96 | $93,563.73 | 2,519.00 |
| EQUITIES | HYCROFT MINING HOLDING C | GOLD | United States | $261,682.20 | $18,109.75 | 11,183.00 |
| EQUITIES | HYCROFT MINING HOLDING C | GOLD | United States | $887,234.40 | ($451,771.47) | 37,916.00 |
| EQUITIES | HYDRO ONE LIMITED | CDN ELECTRIC UTILIT | Canada | $3,259,135.51 | $1,204,517.10 | 79,041.00 |
| EQUITIES | HYDRO ONE LIMITED | CDN ELECTRIC UTILIT | Canada | $755,273.66 | $489,050.42 | 18,317.00 |
| EQUITIES | HYDRO ONE LIMITED | CDN ELECTRIC UTILIT | Canada | $1,047,247.93 | $192,598.92 | 25,398.00 |
| EQUITIES | HYDRO ONE LIMITED | CDN ELECTRIC UTILIT | Canada | $5,668.95 | $0.00 | 137.44 |
| EQUITIES | HYFLUX LTD | SINGAPORE | Singapore | $0.00 | ($110,244.74) | 252,200.00 |
| EQUITIES | HYLIION HOLDINGS CORP | ELECTRIC COMP & EC | United States | $1,065,658.61 | $159,541.98 | 204,541.00 |
| EQUITIES | HYOSUNG CORP | SOUTH KOREA | South Korea | $848,609.33 | ($50,565.36) | 7,500.00 |
| EQUITIES | HYOSUNG CORP | SOUTH KOREA | South Korea | $921,589.73 | ($91,235.48) | 8,145.00 |
| EQUITIES | HYOSUNG CORP | SOUTH KOREA | South Korea | $624,576.47 | $119,062.92 | 5,520.00 |
| EQUITIES | HYOSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $887,626.97 | $837,056.46 | 400.00 |
| EQUITIES | HYOSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $1,881,769.17 | $1,173,963.22 | 848.00 |
| EQUITIES | HYOSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $21,476,134.43 | ($6,360.12) | 9,678.00 |
| EQUITIES | HYOSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $24,081,319.58 | $10,578,176.78 | 10,852.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | HYOSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $8,166,168.08 | $6,213,534.16 | 3,680.00 |
| EQUITIES | HYOSUNG TNC CORP | SOUTH KOREA | South Korea | $786,874.33 | ($662,977.16) | 4,482.00 |
| EQUITIES | HYPERA SA | BRAZIL | Brazil | $459,338.61 | ($34,363.31) | 110,700.00 |
| EQUITIES | HYPERLIQUID STRATEGIES IN | OTHER | United States | $225,924.09 | $54,775.82 | 28,707.00 |
| EQUITIES | HYPERLIQUID STRATEGIES IN | OTHER | United States | $2,342,450.41 | $491,520.81 | 297,643.00 |
| EQUITIES | HYPOPORT SE | GERMANY | Germany | $211,145.95 | $0.00 | 2,203.83 |
| EQUITIES | HYPROP INVESTMENTS LTD | SOUTH AFRICA | South Africa | $1,835,066.25 | $750,905.43 | 500,112.00 |
| EQUITIES | HYPROP INVESTMENTS LTD | SOUTH AFRICA | South Africa | $298,869.02 | $125,233.25 | 81,451.00 |
| EQUITIES | HYSAN DEVELOPMENT CO LT | HONG KONG | Hong Kong | $633,384.99 | $0.00 | 300,666.95 |
| EQUITIES | HYSTER-YALE INC | IND MACHNRY & SUPI | United States | $290,717.52 | ($33,812.42) | 8,292.00 |
| EQUITIES | HYUNDAI ENGINEERING & CO | SOUTH KOREA | South Korea | $3,727,920.30 | ($555,714.54) | 50,575.00 |
| EQUITIES | HYUNDAI ENGINEERING & CO | SOUTH KOREA | South Korea | $3,178,480.50 | $130,310.91 | 43,121.00 |
| EQUITIES | HYUNDAI GLOVIS CO LTD | SOUTH KOREA | South Korea | $1,158,069.77 | $696,972.23 | 9,799.00 |
| EQUITIES | HYUNDAI GLOVIS CO LTD | SOUTH KOREA | South Korea | $1,138,806.03 | $543,812.22 | 9,636.00 |
| EQUITIES | HYUNDAI GREEN FOOD | SOUTH KOREA | South Korea | $42,455.52 | $8,521.02 | 3,972.00 |
| EQUITIES | HYUNDAI HOME SHOPPING NI | SOUTH KOREA | South Korea | $50,487.85 | $8,587.93 | 896.00 |
| EQUITIES | HYUNDAI HOME SHOPPING NI | SOUTH KOREA | South Korea | $28,850.20 | $10,568.03 | 512.00 |
| EQUITIES | HYUNDAI MARINE & FIRE INSU | SOUTH KOREA | South Korea | $12,804,843.06 | $2,415,412.25 | 569,255.00 |
| EQUITIES | HYUNDAI MARINE & FIRE INSU | SOUTH KOREA | South Korea | $6,113.34 | $0.00 | 0.00 |
| EQUITIES | HYUNDAI MARINE & FIRE INSU | SOUTH KOREA | South Korea | $1,953,823.20 | $333,693.04 | 82,648.00 |
| EQUITIES | HYUNDAI MOBIS CO LTD | SOUTH KOREA | South Korea | $560,898.66 | $358,398.05 | 1,738.00 |
| EQUITIES | HYUNDAI MOBIS CO LTD | SOUTH KOREA | South Korea | $3,103,015.30 | $301,844.43 | 9,615.00 |
| EQUITIES | HYUNDAI MOTOR CO | SOUTH KOREA | South Korea | $3,091,474.60 | $1,784,222.21 | 9,676.00 |
| EQUITIES | HYUNDAI MOTOR CO | SOUTH KOREA | South Korea | $13,848,694.34 | $7,870,864.74 | 43,345.00 |
| EQUITIES | HYUNDAI MOTOR INDIA LTD | INDIA | India | $1,027,103.45 | ($33,081.07) | 51,023.00 |
| EQUITIES | HYUNDAI ROTEM CO LTD | SOUTH KOREA | South Korea | $10,025,025.61 | ($3,818,181.82) | 89,779.00 |
| EQUITIES | HYUNDAI ROTEM CO LTD | SOUTH KOREA | South Korea | $2,590,925.15 | $451,733.41 | 23,203.00 |
| EQUITIES | HYUNDAI STEEL CO | SOUTH KOREA | South Korea | $2,512,006.26 | ($649,130.25) | 138,500.00 |
| EQUITIES | HYUNDAI STEEL CO | SOUTH KOREA | South Korea | $841,893.91 | ($184,228.53) | 46,418.00 |
| EQUITIES | HYUNDAI WIA CORP | SOUTH KOREA | South Korea | $944,497.83 | $148,120.54 | 22,900.00 |
| EQUITIES | HYUNDAI WIA CORP | SOUTH KOREA | South Korea | $224,246.06 | ($89,793.78) | 5,437.00 |
| EQUITIES | I-80 GOLD CORP | CDN GOLD | Canada | $287,849.48 | $0.00 | 198,243.44 |
| EQUITIES | I-MOBILE CO LTD | INFORMATN & COMMI | Japan | $233,940.64 | $18,738.09 | 73,400.00 |
| EQUITIES | I-TAIL CORP PCL | THAILAND | Thailand | $76,476.27 | ($1,000.69) | 157,800.00 |
| EQUITIES | I3 VERTICALS INC | APPLICATION SOFTW | United States | $137,707.92 | ($32,961.12) | 6,447.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IA FINANCIAL CORP INC | CDN LIFE & HEATLH II | Canada | $904,510.30 | $589,649.67 | 6,553.00 |
| EQUITIES | IA FINANCIAL CORP INC | CDN LIFE & HEATLH II | Canada | $874,695.83 | $262,084.61 | 6,337.00 |
| EQUITIES | IA FINANCIAL CORP INC | CDN LIFE & HEATLH II | Canada | $5,179.60 | $0.00 | 37.53 |
| EQUITIES | IA FINANCIAL CORP INC | CDN LIFE & HEATLH II | Canada | $17,845,340.89 | $9,834,091.28 | 129,286.00 |
| EQUITIES | IAMGOLD CORP | CDN GOLD | Canada | $250,272.00 | ($39,687.09) | 15,800.00 |
| EQUITIES | IAMGOLD CORP | CDN GOLD | Canada | $2,340,031.77 | $0.00 | 147,486.26 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $3,790,071.60 | $610,672.39 | 151,787.00 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $4,574,443.91 | $427,484.82 | 183,200.00 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $18,950.60 | $0.00 | 0.00 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $8,610,341.91 | $5,176,458.38 | 344,817.00 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $10,237,987.09 | $3,184,292.81 | 409,998.00 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $26,810,856.25 | $0.00 | 1,073,735.62 |
| EQUITIES | IBERDROLA SA | SPAIN | Spain | $62,478.09 | $0.00 | 2,502.16 |
| EQUITIES | IBEX HOLDINGS LTD | DATA PRCSNG/OUTSI | Bermuda | $13,241.32 | $3,922.51 | 436.00 |
| EQUITIES | IBEX HOLDINGS LTD | DATA PRCSNG/OUTSI | Bermuda | $567,767.15 | ($149,767.65) | 18,695.00 |
| EQUITIES | IBF FINANCIAL HOLDINGS CO | TAIWAN | Taiwan | $171,823.96 | $10,713.87 | 368,600.00 |
| EQUITIES | IBIDEN CO LTD | OTHER PRODUCTS | Japan | $2,450,443.16 | $1,378,589.36 | 16,723.00 |
| EQUITIES | IBIDEN CO LTD | OTHER PRODUCTS | Japan | $2,227,275.97 | $1,380,422.52 | 15,200.00 |
| EQUITIES | IBIDEN CO LTD | OTHER PRODUCTS | Japan | $14,043.01 | $0.00 | 95.84 |
| EQUITIES | ICADE | FRANCE | France | $838,498.05 | ($2,037,103.72) | 38,198.00 |
| EQUITIES | ICF INTERNATIONAL INC | RESEARCH & CONSUI | United States | $178,120.00 | $77,862.06 | 2,440.00 |
| EQUITIES | ICF INTERNATIONAL INC | RESEARCH & CONSUI | United States | $4,365,989.78 | $48,259.35 | 59,923.00 |
| EQUITIES | ICG PLC | UNITED KINGDOM CO | United Kingdom | $10,030,683.20 | ($2,648,191.44) | 432,277.00 |
| EQUITIES | ICG PLC | UNITED KINGDOM CO | United Kingdom | $959,883.45 | ($53,742.03) | 41,891.00 |
| EQUITIES | ICG PLC | UNITED KINGDOM CO | United Kingdom | $1,602,375.20 | $0.00 | 71,479.40 |
| EQUITIES | ICG PLC | UNITED KINGDOM CO | United Kingdom | $3,159,311.23 | $1,624,255.35 | 136,152.00 |
| EQUITIES | ICHIGO OFFICE REIT INVESTM | REAL ESTATE | Japan | $840,780.71 | ($25,633.44) | 1,390.00 |
| EQUITIES | ICHIGO OFFICE REIT INVESTM | REAL ESTATE | Japan | $350,190.40 | $0.00 | 604.51 |
| EQUITIES | ICHIKOH INDUSTRIES LTD | OTHER PRODUCTS | Japan | $31,697.57 | $6,701.53 | 10,100.00 |
| EQUITIES | ICHOR HOLDINGS LTD | SEMICNDCTR MTRLS | Cayman Islands | $915,082.00 | $675,242.99 | 8,150.00 |
| EQUITIES | ICHOR HOLDINGS LTD | SEMICNDCTR MTRLS | Cayman Islands | $505,709.12 | $256,381.14 | 4,504.00 |
| EQUITIES | ICHOR HOLDINGS LTD | SEMICNDCTR MTRLS | Cayman Islands | $1,118,308.80 | $643,772.84 | 9,960.00 |
| EQUITIES | ICHOR HOLDINGS LTD | SEMICNDCTR MTRLS | Cayman Islands | $669,637.92 | $5,741.54 | 5,964.00 |
| EQUITIES | ICICI BANK LTD | INDIA | India | $18,585,934.96 | $4,496,341.93 | 640,232.00 |
| EQUITIES | ICICI BANK LTD | INDIA | India | $6,055,135.46 | $2,457,392.65 | 208,582.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ICICI BANK LTD | INDIA | India | $16,279,352.40 | $1,542,614.89 | 1,120,552.00 |
| EQUITIES | ICICI BANK LTD | INDIA | India | $15,733,069.77 | ($436,796.29) | 541,959.00 |
| EQUITIES | ICICI BANK LTD | INDIA | India | $5,342,343.50 | $575,076.39 | 367,728.00 |
| EQUITIES | ICICI PRUDENTIAL ASSET MAI | INDIA | India | $247,272.44 | $1,167.87 | 7,051.00 |
| EQUITIES | ICL GROUP LTD | ISRAEL | Israel | $280,196.77 | ($91,160.39) | 55,879.00 |
| EQUITIES | ICL GROUP LTD | ISRAEL | Israel | $636,290.71 | ($89,079.62) | 126,894.00 |
| EQUITIES | ICL GROUP LTD | ISRAEL | Israel | $194,125.48 | ($83,783.73) | 38,714.00 |
| EQUITIES | ICL GROUP LTD | ISRAEL | Israel | $1,493.78 | $0.00 | 297.90 |
| EQUITIES | ICON PLC | IRELAND | Ireland | $3,340,269.59 | $207,022.78 | 19,229.00 |
| EQUITIES | ICON PLC | IRELAND | Ireland | $13,649,784.38 | $1,090,189.58 | 78,578.00 |
| EQUITIES | ICON PLC | IRELAND | Ireland | $26,270,684.43 | ($619,541.05) | 151,233.00 |
| EQUITIES | ICOSAVAX INC | OTHER | United States | $0.00 | $0.00 | 8,060.00 |
| EQUITIES | ICU MEDICAL INC | HEALTH CARE SUPPL | United States | $524,534.80 | $88,549.17 | 3,578.00 |
| EQUITIES | ICU MEDICAL INC | HEALTH CARE SUPPL | United States | $344,949.80 | $57,755.80 | 2,353.00 |
| EQUITIES | ID LOGISTICS GROUP SACA | FRANCE | France | $365,097.83 | $0.00 | 933.73 |
| EQUITIES | IDACORP INC | ELECTRIC UTILITIES | United States | $1,265,019.30 | $235,487.16 | 8,361.00 |
| EQUITIES | IDACORP INC | ELECTRIC UTILITIES | United States | $1,466,702.20 | $552,965.86 | 9,694.00 |
| EQUITIES | IDACORP INC | ELECTRIC UTILITIES | United States | $3,102,709.10 | $991,888.38 | 20,507.00 |
| EQUITIES | IDAHO STRATEGIC RESOURC | DIV METALS & MINING | United States | $263,146.25 | $10,830.47 | 8,035.00 |
| EQUITIES | IDAHO STRATEGIC RESOURC | DIV METALS & MINING | United States | $469,274.75 | ($119,647.21) | 14,329.00 |
| EQUITIES | IDEAYA BIOSCIENCES INC | BIOTECHNOLOGY | United States | $582,641.91 | $317,423.05 | 15,633.00 |
| EQUITIES | IDEAYA BIOSCIENCES INC | BIOTECHNOLOGY | United States | $1,053,585.63 | ($7,433.27) | 28,269.00 |
| EQUITIES | IDEC CORP/JAPAN | ELECTRIC APPLIANCE | Japan | $22,064.30 | $6,659.63 | 1,100.00 |
| EQUITIES | IDEMITSU KOSAN CO LTD | OIL AND COAL PRODU | Japan | $352,120.99 | $190,930.73 | 47,770.00 |
| EQUITIES | IDEMITSU KOSAN CO LTD | OIL AND COAL PRODU | Japan | $300,567.00 | $65,873.26 | 40,776.00 |
| EQUITIES | IDEMITSU KOSAN CO LTD | OIL AND COAL PRODU | Japan | $2,309.79 | $0.00 | 313.35 |
| EQUITIES | IDEMITSU KOSAN CO LTD | OIL AND COAL PRODU | Japan | $1,189,707.52 | ($77,292.50) | 161,400.00 |
| EQUITIES | IDEX CORP | IND MACHNRY & SUPI | United States | $3,455,994.60 | $2,401,955.82 | 15,228.00 |
| EQUITIES | IDEX CORP | IND MACHNRY & SUPI | United States | $4,315,908.15 | $3,262,367.37 | 19,017.00 |
| EQUITIES | IDEX CORP | IND MACHNRY & SUPI | United States | $201,985.50 | $1,797.80 | 890.00 |
| EQUITIES | IDEX CORP | IND MACHNRY & SUPI | United States | $4,700,815.35 | $1,849,364.22 | 20,713.00 |
| EQUITIES | IDEX CORP | IND MACHNRY & SUPI | United States | $1,210,551.30 | $273,033.62 | 5,334.00 |
| EQUITIES | IDEXX LABORATORIES INC | HEALTH CARE EQUIPI | United States | $10,256,104.08 | $6,069,699.01 | 19,482.00 |
| EQUITIES | IDEXX LABORATORIES INC | HEALTH CARE EQUIPI | United States | $13,692,177.96 | $9,956,503.53 | 26,009.00 |
| EQUITIES | IDEXX LABORATORIES INC | HEALTH CARE EQUIPI | United States | $10,400,348.64 | $4,840,540.82 | 19,756.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IDEXX LABORATORIES INC | HEALTH CARE EQUIP | United States | $2,864,886.48 | $943,684.66 | 5,442.00 |
| EQUITIES | IDFC FIRST BANK LTD | INDIA | India | $1,101,144.21 | ($169,483.33) | 1,311,271.00 |
| EQUITIES | IDIS HOLDINGS CO LTD | SOUTH KOREA | South Korea | $11,566.30 | ($788.95) | 1,254.00 |
| EQUITIES | IDOM INC | RETAIL TRADE | Japan | $180,747.59 | $42,371.80 | 21,600.00 |
| EQUITIES | IDORSIA LTD | SWITZERLAND | Switzerland | $301,239.32 | $0.00 | 35,396.19 |
| EQUITIES | IDP EDUCATION LTD | AUSTRALIA | Australia | $2,439,847.56 | ($142,948.46) | 1,544,614.00 |
| EQUITIES | IDP EDUCATION LTD | AUSTRALIA | Australia | $241,362.72 | $0.00 | 152,799.90 |
| EQUITIES | IDT CORP | INTEGRATED TELECC | United States | $251,949.12 | $184,707.41 | 4,332.00 |
| EQUITIES | IDT CORP | INTEGRATED TELECC | United States | $935,852.56 | $154,939.56 | 16,091.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $985,913.72 | $587,004.22 | 1,342.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $154,278.60 | ($2,694.30) | 210.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $1,804,324.96 | $1,497,780.43 | 2,456.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $2,030,600.24 | $4,434.84 | 2,764.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $1,675,024.80 | $3,658.26 | 2,280.00 |
| EQUITIES | IES HOLDINGS INC | CONSTRUCTION & EN | United States | $188,072.96 | $15,993.34 | 256.00 |
| EQUITIES | IFAST CORP LTD | SINGAPORE | Singapore | $367,364.24 | $0.00 | 53,786.86 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $2,914,059.98 | $983,916.65 | 120,768.00 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $1,368,861.15 | ($14,743.53) | 56,730.00 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $4,018,463.61 | $0.00 | 166,538.07 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $1,902,150.03 | $0.00 | 76,832.70 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $5,925,216.69 | $3,226,551.61 | 245,560.00 |
| EQUITIES | IG GROUP HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $9,895,975.71 | $6,368,609.64 | 410,121.00 |
| EQUITIES | IGB REAL ESTATE INVESTMEI | MALAYSIA | Malaysia | $137,088.24 | $2,051.26 | 202,528.00 |
| EQUITIES | IGG INC | SINGAPORE | Singapore | $704,120.73 | ($188,097.13) | 1,699,000.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $2,722,367.34 | $318,882.79 | 48,400.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $140,730.64 | $84,604.42 | 2,502.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $14,545,766.23 | $4,039,408.27 | 258,604.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $4,557,546.67 | $1,870,047.40 | 81,027.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $256,262.52 | $109,564.37 | 4,556.00 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $1,842.57 | $0.00 | 33.02 |
| EQUITIES | IGM FINANCIAL INC | CDN ASSET MGMT/CL | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $4,394.04 | $0.00 | 0.00 |
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $773,003.33 | $0.00 | 151,394.14 |
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $1,554.35 | $0.00 | 0.00 |
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $1,901.54 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $1,590.43 | $0.00 | 0.00 |
| EQUITIES | IGO LTD | AUSTRALIA | Australia | $1,923.59 | $0.00 | 0.00 |
| EQUITIES | IGUATEMI SA | BRAZIL | Brazil | $3,030,057.67 | ($229,171.91) | 623,100.00 |
| EQUITIES | IHEARTMEDIA INC | BROADCASTING | United States | $374,229.57 | $37,510.19 | 87,233.00 |
| EQUITIES | IHI CORP | MACHINERY | Japan | $1,086,101.60 | $315,324.53 | 65,100.00 |
| EQUITIES | IHI CORP | MACHINERY | Japan | $1,154,504.31 | $333,090.34 | 69,200.00 |
| EQUITIES | IHI CORP | MACHINERY | Japan | $6,670.91 | $0.00 | 399.85 |
| EQUITIES | IIDA GROUP HOLDINGS CO LT | OTHER PRODUCTS | Japan | $233,359.14 | $0.00 | 17,373.63 |
| EQUITIES | IL DONG PHARMACEUTICAL C | SOUTH KOREA | South Korea | $299,974.28 | ($238,431.77) | 27,500.00 |
| EQUITIES | ILJIN DIAMOND CO LTD | SOUTH KOREA | South Korea | $18,950.56 | ($5,778.04) | 3,157.00 |
| EQUITIES | ILJIN ELECTRIC CO LTD | SOUTH KOREA | South Korea | $839,482.50 | ($51,332.81) | 17,046.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $857,868.24 | $19,989.07 | 3,153.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $17,460,189.84 | $12,750,079.96 | 64,173.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $26,226,063.28 | $17,384,063.66 | 96,391.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $19,550,852.56 | $9,282,325.40 | 71,857.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $4,235,197.28 | $303,502.43 | 15,566.00 |
| EQUITIES | ILLINOIS TOOL WORKS INC | IND MACHNRY & SUPI | United States | $5,111,839.04 | $2,537,277.92 | 18,788.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $6,538,062.72 | $3,617,079.95 | 37,184.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $9,050,145.93 | $2,821,136.61 | 51,471.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $104,794.68 | $7,479.98 | 596.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $6,676,616.76 | ($967,683.86) | 37,972.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $30,785,195.55 | $6,346,091.25 | 175,085.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $5,665,594.26 | $801,869.95 | 32,222.00 |
| EQUITIES | ILLUMINA INC | LIFE SCIENCES TOOL | United States | $1,689,726.30 | ($85,712.83) | 9,610.00 |
| EQUITIES | ILUKA RESOURCES LTD | AUSTRALIA | Australia | $453,085.46 | $0.00 | 92,502.29 |
| EQUITIES | IM FINANCIAL GROUP CO LTD | SOUTH KOREA | South Korea | $1,171,340.46 | $850,681.80 | 107,957.00 |
| EQUITIES | IM FINANCIAL GROUP CO LTD | SOUTH KOREA | South Korea | $4,574,137.82 | $2,568,421.13 | 421,577.00 |
| EQUITIES | IMAX CORP | CDN MOVIES & ENTEI | Canada | $511,164.64 | $86,273.53 | 12,824.00 |
| EQUITIES | IMCD NV | NETHERLANDS | Netherlands | $1,034.24 | $0.00 | 0.00 |
| EQUITIES | IMCD NV | NETHERLANDS | Netherlands | $689.87 | $0.00 | 0.00 |
| EQUITIES | IMCD NV | NETHERLANDS | Netherlands | $24,395,002.78 | ($5,983,931.87) | 269,175.00 |
| EQUITIES | IMCD NV | NETHERLANDS | Netherlands | $1,089,414.53 | $0.00 | 12,135.36 |
| EQUITIES | IMDEX LTD | AUSTRALIA | Australia | $459,589.66 | $10,466.03 | 161,800.00 |
| EQUITIES | IMDEX LTD | AUSTRALIA | Australia | $6,647,754.29 | $727,779.81 | 2,340,363.00 |
| EQUITIES | IMDEX LTD | AUSTRALIA | Australia | $362,270.34 | $0.00 | 127,537.52 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IMDEX LTD | AUSTRALIA | Australia | $119,714.87 | ($299.48) | 42,146.00 |
| EQUITIES | IMI PLC | UNITED KINGDOM CO | United Kingdom | $4,860,064.64 | $2,196,838.21 | 123,541.00 |
| EQUITIES | IMI PLC | UNITED KINGDOM CO | United Kingdom | $5,053,497.90 | $2,551,983.58 | 128,458.00 |
| EQUITIES | IMI PLC | UNITED KINGDOM CO | United Kingdom | $2,696,755.23 | $0.00 | 68,550.48 |
| EQUITIES | IMI PLC | UNITED KINGDOM CO | United Kingdom | $5,977,233.16 | $2,734,680.89 | 151,939.00 |
| EQUITIES | IMMERSION CORP | TECH HARDWARE ST | United States | $61,742.40 | $883.82 | 9,120.00 |
| EQUITIES | IMMOBILIARE GRANDE DISTR | ITALY | Italy | $985,400.70 | $93,168.14 | 204,482.00 |
| EQUITIES | IMMUNITYBIO INC | BIOTECHNOLOGY | United States | $328,496.36 | $15,477.40 | 37,521.00 |
| EQUITIES | IMMUNOME INC | BIOTECHNOLOGY | United States | $333,530.60 | $72,541.53 | 15,740.00 |
| EQUITIES | IMMUNOME INC | BIOTECHNOLOGY | United States | $151,190.65 | $73,058.99 | 7,135.00 |
| EQUITIES | IMMUNOVANT INC | BIOTECHNOLOGY | United States | $607,772.22 | $12,678.06 | 15,774.00 |
| EQUITIES | IMMUNOVANT INC | BIOTECHNOLOGY | United States | $297,451.60 | $107,448.28 | 7,720.00 |
| EQUITIES | IMPALA PLATINUM HOLDINGS | SOUTH AFRICA | South Africa | $928,096.89 | $374,509.67 | 88,439.00 |
| EQUITIES | IMPERIAL BRANDS PLC | UNITED KINGDOM CO | United Kingdom | $1,949,648.50 | $108,085.21 | 52,669.00 |
| EQUITIES | IMPERIAL BRANDS PLC | UNITED KINGDOM CO | United Kingdom | $12,239,116.62 | $851,132.16 | 330,635.00 |
| EQUITIES | IMPERIAL BRANDS PLC | UNITED KINGDOM CO | United Kingdom | $1,850,072.77 | $54,703.26 | 49,979.00 |
| EQUITIES | IMPERIAL BRANDS PLC | UNITED KINGDOM CO | United Kingdom | $10,516,609.40 | $0.00 | 284,102.15 |
| EQUITIES | IMPERIAL BRANDS PLC | UNITED KINGDOM CO | United Kingdom | $11,318.53 | $0.00 | 305.77 |
| EQUITIES | IMPERIAL OIL LTD | CDN INTEGRATED OIL | Canada | $1,246,615.58 | $798,615.51 | 11,045.00 |
| EQUITIES | IMPERIAL OIL LTD | CDN INTEGRATED OIL | Canada | $1,042,886.44 | $385,407.08 | 9,223.00 |
| EQUITIES | IMPERIAL OIL LTD | CDN INTEGRATED OIL | Canada | $6,785.34 | $0.00 | 60.45 |
| EQUITIES | IMPERIAL PETROLEUM INC | OIL & GAS STORAGE | Marshall Islands | $2,140,505.98 | ($280,391.62) | 464,318.00 |
| EQUITIES | IMPINJ INC | SEMICONDUCTORS | United States | $1,071,646.86 | $391,906.33 | 7,482.00 |
| EQUITIES | IMPINJ INC | SEMICONDUCTORS | United States | $1,520,099.99 | $119,631.38 | 10,613.00 |
| EQUITIES | IMPINJ INC | SEMICONDUCTORS | United States | $1,139,967.57 | $398.82 | 7,959.00 |
| EQUITIES | IMPLENIA AG | SWITZERLAND | Switzerland | $1,451.81 | $0.00 | 0.00 |
| EQUITIES | IMPLENIA AG | SWITZERLAND | Switzerland | $987.97 | $0.00 | 0.00 |
| EQUITIES | IMPLENIA AG | SWITZERLAND | Switzerland | $452,634.17 | $0.00 | 5,120.86 |
| EQUITIES | INABA DENKI SANGYO CO LTD | ELECTRIC APPLIANCE | Japan | $232,799.89 | $2,516.27 | 13,900.00 |
| EQUITIES | INABA DENKI SANGYO CO LTD | ELECTRIC APPLIANCE | Japan | $712,163.00 | $0.00 | 42,521.76 |
| EQUITIES | INABATA & CO LTD | CHEMICALS | Japan | $2,100,846.18 | $483,474.83 | 88,000.00 |
| EQUITIES | INABATA & CO LTD | CHEMICALS | Japan | $652,849.82 | $0.00 | 27,210.76 |
| EQUITIES | INARI AMERTRON BHD | MALAYSIA | Malaysia | $463,920.36 | $68,098.24 | 831,300.00 |
| EQUITIES | INCHCAPE PLC | UNITED KINGDOM CO | United Kingdom | $7,985,356.70 | $1,824,936.93 | 780,346.00 |
| EQUITIES | INCHCAPE PLC | UNITED KINGDOM CO | United Kingdom | $868,740.84 | $0.00 | 84,895.18 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $2,224,916.72 | $555,836.64 | 19,627.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $4,397,914.56 | $3,101,794.46 | 38,796.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $6,311,204.64 | $3,291,948.47 | 55,674.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $215,384.00 | $28,766.00 | 1,900.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $4,613,185.20 | $1,620,973.88 | 40,695.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $5,897,100.56 | $2,231,853.17 | 52,021.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $3,623,552.40 | $1,029,297.19 | 31,965.00 |
| EQUITIES | INCYTE CORP | BIOTECHNOLOGY | United States | $1,143,348.96 | $183,557.93 | 10,086.00 |
| EQUITIES | INDAH KIAT PULP & PAPER TE | INDONESIA | Indonesia | $359,128.79 | ($50,068.46) | 907,600.00 |
| EQUITIES | INDEPENDENCE REALTY TRU | MULTIFAMILY RESIDN | United States | $1,087,136.54 | $12,751.19 | 64,442.00 |
| EQUITIES | INDEPENDENCE REALTY TRU | MULTIFAMILY RESIDN | United States | $943,134.22 | ($77,489.97) | 55,906.00 |
| EQUITIES | INDEPENDENT BANK CORP | REGIONAL BANKS | United States | $134,722.92 | $56,484.30 | 1,597.00 |
| EQUITIES | INDEPENDENT BANK CORP/M | REGIONAL BANKS | United States | $208,159.97 | $119,728.18 | 5,771.00 |
| EQUITIES | INDIAMART INTERMESH LTD | INDIA | India | $1,249,599.62 | ($305,269.50) | 60,599.00 |
| EQUITIES | INDIAMART INTERMESH LTD | INDIA | India | $1,528,468.35 | ($425,704.35) | 74,060.00 |
| EQUITIES | INDIAN BANK | INDIA | India | $1,075,681.44 | $659,191.06 | 122,600.00 |
| EQUITIES | INDIE SEMICONDUCTOR INC | SEMICONDUCTORS | United States | $1,553,858.79 | ($32,298.53) | 346,071.00 |
| EQUITIES | INDIE SEMICONDUCTOR INC | SEMICONDUCTORS | United States | $176,636.60 | ($178,399.96) | 39,340.00 |
| EQUITIES | INDIVIOR PHARMACEUTICALS | PHARMACEUTICALS | United States | $1,760,063.91 | ($18,874.68) | 42,897.00 |
| EQUITIES | INDIVIOR PHARMACEUTICALS | PHARMACEUTICALS | United States | $268,295.17 | $54,878.66 | 6,539.00 |
| EQUITIES | INDO TAMBANGRAYA MEGAH | INDONESIA | Indonesia | $545,693.69 | ($33,864.75) | 443,000.00 |
| EQUITIES | INDO TAMBANGRAYA MEGAH | INDONESIA | Indonesia | $2,411,153.12 | ($393,783.94) | 1,957,400.00 |
| EQUITIES | INDOCEMENT TUNGGAL PRAI | INDONESIA | Indonesia | $65,354.33 | ($22,164.50) | 280,900.00 |
| EQUITIES | INDOFOOD CBP SUKSES MAK | INDONESIA | Indonesia | $7,203,459.29 | ($3,229,687.79) | 18,941,000.00 |
| EQUITIES | INDOFOOD SUKSES MAKMUR | INDONESIA | Indonesia | $117,782.27 | ($5,215.78) | 315,500.00 |
| EQUITIES | INDRA SISTEMAS SA | SPAIN | Spain | $284,892.07 | ($95,147.44) | 5,200.00 |
| EQUITIES | INDRA SISTEMAS SA | SPAIN | Spain | $3,310,664.97 | $1,040,947.51 | 60,428.00 |
| EQUITIES | INDRA SISTEMAS SA | SPAIN | Spain | $270,976.19 | ($90,499.86) | 4,946.00 |
| EQUITIES | INDRA SISTEMAS SA | SPAIN | Spain | $1,668.21 | $0.00 | 30.45 |
| EQUITIES | INDRAPRASTHA GAS LTD | INDIA | India | $712,326.94 | ($147,280.82) | 409,200.00 |
| EQUITIES | INDRAPRASTHA GAS LTD | INDIA | India | $764,677.40 | $35,035.65 | 439,273.00 |
| EQUITIES | INDUS HOLDING AG | GERMANY | Germany | $814,360.06 | ($112,204.52) | 27,194.00 |
| EQUITIES | INDUS HOLDING AG | GERMANY | Germany | $24,588.16 | $0.00 | 0.00 |
| EQUITIES | INDUS HOLDING AG | GERMANY | Germany | $3,046.69 | $0.00 | 0.00 |
| EQUITIES | INDUS HOLDING AG | GERMANY | Germany | $4,725.87 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INDUS INFRA TRUST | INDIA | India | $26,691.82 | $88.18 | 20,035.00 |
| EQUITIES | INDUS TOWERS LTD | INDIA | India | $2,651,305.31 | $894,073.90 | 640,718.00 |
| EQUITIES | INDUSIND BANK LTD | INDIA | India | $10,603,472.19 | ($2,123,605.01) | 1,084,696.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $18,448,723.25 | $1,858,353.03 | 292,750.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $3,824,856.74 | $464,845.85 | 60,694.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $4,286,216.61 | $1,558,472.42 | 68,015.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $39,315,158.78 | $1,668,997.01 | 623,865.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $4,471,365.54 | $612,946.14 | 70,953.00 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $9,390,301.03 | $0.00 | 149,008.17 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $28,131.10 | $0.00 | 446.39 |
| EQUITIES | INDUSTRIA DE DISENO TEXTII | SPAIN | Spain | $43,753,880.63 | $33,011,500.32 | 694,300.00 |
| EQUITIES | INDUSTRIAL & INFRASTRUCTI | REAL ESTATE | Japan | $387,186.75 | $0.00 | 443.46 |
| EQUITIES | INDUSTRIAL BANK OF KOREA | SOUTH KOREA | South Korea | $1,844,510.84 | ($95,458.35) | 143,603.00 |
| EQUITIES | INDUSTRIAS PENOLES SAB DI | MEXICO | Mexico | $1,517,953.35 | $718,971.51 | 34,705.00 |
| EQUITIES | INDUSTRIAS PENOLES SAB DI | MEXICO | Mexico | $1,768,576.39 | $403,829.80 | 40,435.00 |
| EQUITIES | INDUSTRIES QATAR QSC | QATAR | Qatar | $108,861.03 | ($11,795.65) | 36,033.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $2,768,561.13 | $330,131.59 | 49,300.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $2,830,912.93 | $298,325.77 | 51,500.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $407,815.23 | $211,103.37 | 7,262.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $873,680.19 | $219,686.75 | 15,894.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $1,064,295.55 | $63,532.16 | 18,952.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $956,408.82 | $65,095.36 | 17,399.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $28,808.76 | $7,640.80 | 513.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $941,512.17 | $302,390.58 | 17,128.00 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $100.69 | $0.00 | 1.79 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $2,485.07 | $0.00 | 44.25 |
| EQUITIES | INDUSTRIVARDEN AB | SWEDEN | Sweden | $3,546.88 | $0.00 | 64.52 |
| EQUITIES | INDUTRADE AB | SWEDEN | Sweden | $318,361.46 | ($15,814.14) | 15,375.00 |
| EQUITIES | INDUTRADE AB | SWEDEN | Sweden | $349,110.52 | ($128,964.99) | 16,860.00 |
| EQUITIES | INDUTRADE AB | SWEDEN | Sweden | $120,313.02 | $0.00 | 5,810.43 |
| EQUITIES | INDUTRADE AB | SWEDEN | Sweden | $2,282.80 | $0.00 | 110.25 |
| EQUITIES | INEPAR SA INDUSTRIA E CON | BRAZIL | Brazil | $135.63 | $135.63 | 312.00 |
| EQUITIES | INFICON HOLDING AG | SWITZERLAND | Switzerland | $1,015,997.66 | $0.00 | 4,498.10 |
| EQUITIES | INFINEON TECHNOLOGIES AC | GERMANY | Germany | $34,853,038.03 | $19,663,316.07 | 371,172.00 |
| EQUITIES | INFINEON TECHNOLOGIES AC | GERMANY | Germany | $4,410,298.65 | $2,474,738.89 | 47,087.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $2,711.53 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $115,456.62 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $7,610,607.75 | $4,634,527.92 | 81,010.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $6,994.38 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $3,408.54 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $45,706,513.17 | $32,164,007.96 | 486,438.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $8,157,495.23 | $4,539,393.76 | 87,216.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $46,300.72 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $23,147,904.07 | $13,866,982.61 | 243,911.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $74,018.87 | $0.00 | 0.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $3,675,969.64 | $0.00 | 39,368.53 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $47,994.19 | $0.00 | 514.00 |
| EQUITIES | INFINEON TECHNOLOGIES AG | GERMANY | Germany | $48,615,165.42 | $28,124,275.44 | 518,300.00 |
| EQUITIES | INFINITY NATURAL RESOURC | OIL & GAS EXPL & PR | United States | $3,272,040.70 | ($1,139,605.89) | 257,641.00 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $968,881.58 | $233,722.26 | 79,416.00 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $14,959,933.17 | $935,223.55 | 1,224,790.00 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $8,599,706.03 | $4,061,376.24 | 704,372.00 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $1,114,355.34 | $119,213.26 | 91,340.00 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $6,293.93 | $0.00 | 524.45 |
| EQUITIES | INFORMA PLC | UNITED KINGDOM CO | United Kingdom | $8,001,752.11 | $1,060,237.96 | 655,877.00 |
| EQUITIES | INFORMATION SERVICES GR | IT CONSULTNG & OTH | United States | $654,270.90 | $1,591.90 | 159,190.00 |
| EQUITIES | INFORMATION SERVICES GR | IT CONSULTNG & OTH | United States | $820,828.65 | ($108,228.60) | 199,715.00 |
| EQUITIES | INFOSYS LTD | INDIA | India | $5,486,217.55 | ($3,173,790.65) | 522,995.00 |
| EQUITIES | INFOSYS LTD | INDIA | India | $7,377,439.92 | ($6,947,715.34) | 698,060.00 |
| EQUITIES | INFOSYS LTD | INDIA | India | $4,545,010.70 | ($3,495,496.39) | 430,053.00 |
| EQUITIES | INFRATIL LTD | NEW ZEALAND | New Zealand | $447,645.13 | $84,882.88 | 51,000.00 |
| EQUITIES | INFRATIL LTD | NEW ZEALAND | New Zealand | $515,151.77 | $148,884.78 | 58,691.00 |
| EQUITIES | INFRATIL LTD | NEW ZEALAND | New Zealand | $3,162.87 | $0.00 | 360.34 |
| EQUITIES | INFRONEER HOLDINGS INC | CONSTRUCTION | Japan | $812,193.50 | $0.00 | 49,318.90 |
| EQUITIES | INFUSYSTEM HOLDINGS INC | HEALTH CARE SERVI | United States | $2,009,110.70 | $449,508.50 | 208,198.00 |
| EQUITIES | INFUSYSTEM HOLDINGS INC | HEALTH CARE SERVI | United States | $51,820.50 | $1,809.08 | 5,370.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $2,794.76 | $0.00 | 0.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $5,682,871.15 | $3,249,569.87 | 177,256.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $3,277.69 | $0.00 | 0.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $29,636,527.33 | $5,773,185.38 | 929,520.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $28,139,859.26 | $14,349,059.94 | 877,600.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $6,290,145.36 | $2,248,611.80 | 196,947.00 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $12,666,676.32 | $0.00 | 400,399.44 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $38,164.80 | $0.00 | 1,206.41 |
| EQUITIES | ING GROEP NV | NETHERLANDS | Netherlands | $57,565,517.59 | $12,399,124.28 | 1,808,209.00 |
| EQUITIES | INGENIA COMMUNITIES GROU | AUSTRALIA | Australia | $789.17 | $0.00 | 0.00 |
| EQUITIES | INGENIA COMMUNITIES GROU | AUSTRALIA | Australia | $449,914.92 | $0.00 | 146,925.39 |
| EQUITIES | INGENIA COMMUNITIES GROU | AUSTRALIA | Australia | $546.31 | $0.00 | 0.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $1,300,607.37 | $23,312.58 | 15,863.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $8,309,194.56 | $6,707,750.89 | 101,344.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $10,508,658.30 | $8,202,745.53 | 128,170.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $6,983,170.29 | $4,305,970.54 | 85,171.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $27,540,031.05 | $1,910,081.12 | 335,895.00 |
| EQUITIES | INGERSOLL RAND INC | IND MACHNRY & SUPI | United States | $1,700,226.63 | $1,199,144.24 | 20,737.00 |
| EQUITIES | INGEVITY CORP | SPECIALTY CHEMICA | United States | $775,223.94 | $500,605.73 | 10,382.00 |
| EQUITIES | INGRAM MICRO HOLDING CO | TECHNOLOGY DISTRI | United States | $147,902.56 | $2,658.85 | 5,392.00 |
| EQUITIES | INGREDION INC | AGRICULTURAL PROI | United States | $62,792.73 | $14,252.94 | 663.00 |
| EQUITIES | INGREDION INC | AGRICULTURAL PROI | United States | $1,483,726.86 | $520,983.55 | 15,666.00 |
| EQUITIES | INGREDION INC | AGRICULTURAL PROI | United States | $71,032.50 | ($2,415.00) | 750.00 |
| EQUITIES | INGREDION INC | AGRICULTURAL PROI | United States | $1,583,740.62 | $85,887.24 | 16,722.00 |
| EQUITIES | INHIBRX BIOSCIENCES INC | BIOTECHNOLOGY | United States | $405,151.00 | $33,466.59 | 4,276.00 |
| EQUITIES | INHIBRX INC CONTRA | OTHER | United States | $0.00 | $0.00 | 9,818.00 |
| EQUITIES | INMODE LTD | ISRAEL | Israel | $428,730.68 | $0.00 | 29,324.94 |
| EQUITIES | INNODATA INC | RESEARCH & CONSUI | United States | $652,708.88 | $308,200.73 | 8,636.00 |
| EQUITIES | INNODATA INC | RESEARCH & CONSUI | United States | $1,802,885.32 | $39,836.18 | 23,854.00 |
| EQUITIES | INNODATA INC | RESEARCH & CONSUI | United States | $1,088,125.26 | ($72,185.17) | 14,397.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $2,864,329.10 | $1,856,754.01 | 56,500.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $3,143.16 | $2,677.60 | 62.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $1,267,402.26 | $876,524.21 | 25,000.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $1,977.15 | $1,701.78 | 39.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $3,092,461.51 | ($208,704.28) | 61,000.00 |
| EQUITIES | INNODISK CORP | TAIWAN | Taiwan | $3,111,776.72 | $2,596,969.15 | 61,381.00 |
| EQUITIES | INNOGY SE | GERMANY | Germany | $24,325.90 | $0.00 | 0.00 |
| EQUITIES | INNOGY SE | GERMANY | Germany | $8,684.51 | $0.00 | 0.00 |
| EQUITIES | INNOGY SE | GERMANY | Germany | $5,477.45 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INNOGY SE | GERMANY | Germany | $19,559.92 | $0.00 | 0.00 |
| EQUITIES | INNOGY SE | GERMANY | Germany | $12,543.33 | $0.00 | 0.00 |
| EQUITIES | INNOGY SE | GERMANY | Germany | $199,425.70 | $0.00 | 0.00 |
| EQUITIES | INNOSPEC INC | SPECIALTY CHEMICA | United States | $547,510.53 | $307,914.20 | 6,727.00 |
| EQUITIES | INNOSPEC INC | SPECIALTY CHEMICA | United States | $1,630,078.92 | ($423,654.24) | 20,028.00 |
| EQUITIES | INNOVAGE HOLDING CORP | HEALTH CARE SERVI | United States | $1,518,091.65 | $485,183.46 | 128,109.00 |
| EQUITIES | INNOVAGE HOLDING CORP | HEALTH CARE SERVI | United States | $655,755.30 | $146,092.32 | 55,338.00 |
| EQUITIES | INNOVATIVE INDUSTRIAL PRC | INDUSTRIAL REITS | United States | $189,212.56 | ($139,932.29) | 2,962.00 |
| EQUITIES | INNOVATIVE SOLUTIONS AND | AEROSPACE & DEFEN | United States | $55,242.00 | $22,474.48 | 3,069.00 |
| EQUITIES | INNOVENT BIOLOGICS INC | CHINA | China | $5,394,941.37 | ($613,042.24) | 531,500.00 |
| EQUITIES | INNOVEX INTERNATIONAL INC | OIL & GAS EQUIP/SVC | United States | $241,452.80 | ($126,380.30) | 9,736.00 |
| EQUITIES | INNOVIVA INC | PHARMACEUTICALS | United States | $1,291,063.50 | ($52,870.50) | 56,850.00 |
| EQUITIES | INNOVIVA INC | PHARMACEUTICALS | United States | $402,012.42 | $126,934.82 | 17,702.00 |
| EQUITIES | INOVISI INFRACOM TBK PT | INDONESIA | Indonesia | $82,794.62 | ($0.29) | 12,389,200.00 |
| EQUITIES | INOX INDIA LTD | INDIA | India | $1,386,228.73 | ($1,664.42) | 67,003.00 |
| EQUITIES | INPEX CORP | OIL AND COAL PRODU | Japan | $1,056,280.31 | $753,661.16 | 51,718.00 |
| EQUITIES | INPEX CORP | OIL AND COAL PRODU | Japan | $36,666,925.43 | ($373,952.32) | 1,795,300.00 |
| EQUITIES | INPEX CORP | OIL AND COAL PRODU | Japan | $1,198,981.70 | $539,595.24 | 58,705.00 |
| EQUITIES | INPEX CORP | OIL AND COAL PRODU | Japan | $7,279.36 | $0.00 | 362.35 |
| EQUITIES | INPOST SA | POLAND | Poland | $77,520.31 | ($5,293.73) | 4,400.00 |
| EQUITIES | INPOST SA | POLAND | Poland | $218,343.01 | $5,852.65 | 12,393.00 |
| EQUITIES | INPOST SA | POLAND | Poland | $1,805.76 | $0.00 | 102.49 |
| EQUITIES | INROM CONSTRUCTION INDU | ISRAEL | Israel | $199,050.61 | $0.00 | 24,700.70 |
| EQUITIES | INSIGHT ENTERPRISES INC | TECHNOLOGY DISTRI | United States | $702,786.00 | $555,287.38 | 5,770.00 |
| EQUITIES | INSIGHT ENTERPRISES INC | TECHNOLOGY DISTRI | United States | $2,636,970.00 | $91,515.22 | 21,650.00 |
| EQUITIES | INSIGHT ENTERPRISES INC | TECHNOLOGY DISTRI | United States | $498,162.00 | $217,869.80 | 4,090.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $51,923.94 | ($25,701.14) | 487.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $5,378,339.28 | $2,868,810.62 | 50,444.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $6,954,076.26 | ($771,279.82) | 65,223.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $264,417.60 | $26,833.60 | 2,480.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $5,379,512.10 | ($240,806.28) | 50,455.00 |
| EQUITIES | INSMED INC | BIOTECHNOLOGY | United States | $1,342,559.04 | ($1,180,353.85) | 12,592.00 |
| EQUITIES | INSOURCE CO LTD | SERVICES | Japan | $25,270.58 | ($2,534.15) | 6,700.00 |
| EQUITIES | INSPERITY INC | HUMAN RESOURCE & | United States | $344,318.85 | $150,814.32 | 8,335.00 |
| EQUITIES | INSPIRE MEDICAL SYSTEMS I | HEALTH CARE EQUIP | United States | $595,632.72 | ($299,738.25) | 13,352.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INSPIRE MEDICAL SYSTEMS I | HEALTH CARE EQUIP | United States | $341,177.28 | ($504,834.64) | 7,648.00 |
| EQUITIES | INSPIRE MEDICAL SYSTEMS I | HEALTH CARE EQUIP | United States | $17,397.90 | $780.00 | 390.00 |
| EQUITIES | INSPIRED ENTERTAINMENT IN | CASINOS & GAMING | United States | $25,690.50 | $4,348.86 | 3,114.00 |
| EQUITIES | INSPIRED ENTERTAINMENT IN | CASINOS & GAMING | United States | $124,170.75 | ($1,620.43) | 15,051.00 |
| EQUITIES | INSTALCO AB | SWEDEN | Sweden | $248,231.45 | $0.00 | 62,824.32 |
| EQUITIES | INSTALLED BUILDING PRODU | HOMEBUILDING | United States | $1,427,995.92 | $40,633.02 | 6,213.00 |
| EQUITIES | INSTALLED BUILDING PRODU | HOMEBUILDING | United States | $1,363,410.88 | $1,062,434.78 | 5,932.00 |
| EQUITIES | INSTALLED BUILDING PRODU | HOMEBUILDING | United States | $3,845,682.88 | ($58,548.85) | 16,732.00 |
| EQUITIES | INSTALLED BUILDING PRODU | HOMEBUILDING | United States | $1,426,846.72 | $548,963.96 | 6,208.00 |
| EQUITIES | INSTEEL INDUSTRIES INC | BUILDING PRODUCTS | United States | $163,442.40 | $70,603.83 | 5,412.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $1,494,942.75 | ($678,425.46) | 9,819.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $2,599,364.25 | $1,378,784.25 | 17,073.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $3,694,041.75 | $192,188.50 | 24,263.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $126,367.50 | $5,386.70 | 830.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $1,219,522.50 | ($80,182.84) | 8,010.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $2,859,255.00 | ($212,587.29) | 18,780.00 |
| EQUITIES | INSULET CORP | HEALTH CARE EQUIP | United States | $723,796.50 | ($234,846.67) | 4,754.00 |
| EQUITIES | INSURANCE AUSTRALIA GRO | AUSTRALIA | Australia | $728,864.37 | $236,130.36 | 130,044.00 |
| EQUITIES | INSURANCE AUSTRALIA GRO | AUSTRALIA | Australia | $817,632.43 | ($56,514.38) | 145,882.00 |
| EQUITIES | INSURANCE AUSTRALIA GRO | AUSTRALIA | Australia | $5,211.31 | $0.00 | 929.79 |
| EQUITIES | INTACT FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $2,640,012.10 | $1,110,318.49 | 12,796.00 |
| EQUITIES | INTACT FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $2,384,180.98 | $38,114.30 | 11,556.00 |
| EQUITIES | INTACT FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $280,227.19 | $0.00 | 1,358.25 |
| EQUITIES | INTACT FINANCIAL CORP | CDN INSUR PROP/CA | Canada | $15,263.38 | $0.00 | 73.98 |
| EQUITIES | INTAPP INC | APPLICATION SOFTW | United States | $181,512.00 | ($132,274.45) | 7,200.00 |
| EQUITIES | INTAPP INC | APPLICATION SOFTW | United States | $703,485.05 | ($726,219.25) | 27,905.00 |
| EQUITIES | INTEA FASTIGHETER AB | SWEDEN | Sweden | $463,799.85 | $0.00 | 60,905.29 |
| EQUITIES | INTEGER HOLDINGS CORP | HEALTH CARE EQUIP | United States | $615,648.60 | $396,494.78 | 6,588.00 |
| EQUITIES | INTEGRA LIFESCIENCES HOLI | HEALTH CARE EQUIP | United States | $369,437.20 | ($40,840.36) | 20,570.00 |
| EQUITIES | INTEGRAFIN HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $3,490,789.90 | $29,325.64 | 741,916.00 |
| EQUITIES | INTEGRAFIN HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $839,954.49 | $0.00 | 178,520.01 |
| EQUITIES | INTEGRAL CORP | OTHER FINANCING BU | Japan | $2,065,325.50 | ($764,248.47) | 121,400.00 |
| EQUITIES | INTEGRATED RESEARCH LTD | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $9,659,603.40 | $7,274,953.62 | 69,180.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $5,618,013.05 | $1,303,027.02 | 40,235.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $139,763,207.02 | $119,287,961.82 | 1,000,954.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $199,052,478.73 | $161,557,068.29 | 1,425,571.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $7,283,100.80 | $294,182.40 | 52,160.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $145,201,795.52 | $108,441,715.57 | 1,039,904.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $5,408,149.16 | $3,312,836.28 | 38,732.00 |
| EQUITIES | INTEL CORP | SEMICONDUCTORS | United States | $39,722,500.92 | $28,838,755.57 | 284,484.00 |
| EQUITIES | INTELBRAS SA INDUSTRIA DE | BRAZIL | Brazil | $1,896,574.73 | ($42,151.84) | 697,200.00 |
| EQUITIES | INTELLECT DESIGN ARENA LT | INDIA | India | $315,538.10 | ($192,666.04) | 41,643.00 |
| EQUITIES | INTELLIA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $529,054.56 | ($659,156.57) | 31,268.00 |
| EQUITIES | INTELLIGENT DIGITAL INTEGR | SOUTH KOREA | South Korea | $20,424.55 | ($1,902.15) | 2,075.00 |
| EQUITIES | INTER & CO INC | BRAZIL | Cayman Islands | $707,724.48 | ($436,671.55) | 130,336.00 |
| EQUITIES | INTER CARS SA | POLAND | Poland | $56,184.47 | ($165.62) | 263.00 |
| EQUITIES | INTER RAO UES PJSC | RUSSIA | Russia | $19,545.19 | $0.00 | 0.00 |
| EQUITIES | INTERACTIVE BROKERS GRO | INVESTMNT BKG & BF | United States | $549,048.32 | $138,900.07 | 6,308.00 |
| EQUITIES | INTERACTIVE BROKERS GRO | INVESTMNT BKG & BF | United States | $8,482,570.24 | $7,857,640.60 | 97,456.00 |
| EQUITIES | INTERACTIVE BROKERS GRO | INVESTMNT BKG & BF | United States | $12,957,644.80 | $11,664,572.08 | 148,870.00 |
| EQUITIES | INTERACTIVE BROKERS GRO | INVESTMNT BKG & BF | United States | $8,699,560.96 | $7,145,476.78 | 99,949.00 |
| EQUITIES | INTERACTIVE BROKERS GRO | INVESTMNT BKG & BF | United States | $2,343,116.80 | $981,225.01 | 26,920.00 |
| EQUITIES | INTERCELL AG | AUSTRIA | Austria | $0.00 | $0.00 | 4,546.00 |
| EQUITIES | INTERCELL AG | AUSTRIA | Austria | $0.00 | $0.00 | 2,009.00 |
| EQUITIES | INTERCONEXION ELECTRICA | COLOMBIA | Colombia | $470,825.92 | $148,203.08 | 55,031.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $362,928.28 | ($100,080.77) | 2,948.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $1,064,409.06 | ($278,885.01) | 8,646.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $16,095,647.62 | $10,635,463.26 | 130,742.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $22,784,706.36 | $13,687,168.86 | 185,076.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $16,978,346.32 | $5,948,084.51 | 137,912.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $14,308,090.42 | ($1,608,290.46) | 116,222.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $4,413,247.28 | $2,130,690.39 | 35,848.00 |
| EQUITIES | INTERCONTINENTAL EXCHAN | FINANCIAL EXNG & D/ | United States | $10,174,425.95 | ($1,100,959.95) | 82,645.00 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $2,569,797.75 | $1,386,462.90 | 14,919.00 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $1,515,800.00 | $427,170.03 | 8,800.00 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $36,490,818.00 | $11,396,482.46 | 211,848.00 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $5,797,679.38 | $0.00 | 33,658.52 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $10,155.46 | $0.00 | 58.96 |
| EQUITIES | INTERCONTINENTAL HOTELS | UNITED KINGDOM CO | United Kingdom | $2,981,130.75 | ($25,357.44) | 17,307.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INTERCORP FINANCIAL SERV | PERU | Panama | $2,051,699.20 | $956,479.36 | 36,020.00 |
| EQUITIES | INTERCORP FINANCIAL SERV | PERU | Panama | $1,618,005.76 | $410,829.35 | 28,406.00 |
| EQUITIES | INTERCORP FINANCIAL SERV | PERU | Panama | $2,957,989.76 | $547,645.31 | 51,931.00 |
| EQUITIES | INTERDIGITAL INC | APPLICATION SOFTW | United States | $1,642,154.00 | $52,664.00 | 5,800.00 |
| EQUITIES | INTERDIGITAL INC | APPLICATION SOFTW | United States | $1,797,309.24 | $1,123,813.76 | 6,348.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $4,273,489.92 | $1,019,504.58 | 119,238.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $3,019,089.92 | $1,707,486.81 | 84,238.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $1,189,888.00 | $53,120.00 | 33,200.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $1,248,808.96 | $999,329.01 | 34,844.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $1,703,797.76 | $1,101,990.39 | 47,539.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $1,403,351.04 | $156,828.44 | 39,156.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $1,871,278.08 | $1,032,034.19 | 52,212.00 |
| EQUITIES | INTERFACE INC | OFFICE SERVICES/SU | United States | $108,021.76 | $30,119.33 | 3,014.00 |
| EQUITIES | INTERFOR CORP | CDN FOREST PRODU | Canada | $497,624.67 | ($715,785.41) | 54,100.00 |
| EQUITIES | INTERGLOBE AVIATION LTD | INDIA | India | $8,258,915.71 | ($810,241.07) | 145,626.00 |
| EQUITIES | INTERNATIONAL BANCSHARE | REGIONAL BANKS | United States | $1,041,274.50 | ($6,992.10) | 13,710.00 |
| EQUITIES | INTERNATIONAL BANCSHARE | REGIONAL BANKS | United States | $1,158,389.40 | $852,711.19 | 15,252.00 |
| EQUITIES | INTERNATIONAL BANCSHARE | REGIONAL BANKS | United States | $3,376,509.15 | $1,250,164.32 | 44,457.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $4,220,118.47 | $537,961.15 | 15,007.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $681,090.62 | $75,520.61 | 2,422.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $60,245,867.98 | $33,428,054.46 | 214,238.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $85,489,808.47 | $48,753,874.11 | 304,007.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $62,311,074.22 | $28,269,757.38 | 221,582.00 |
| EQUITIES | INTERNATIONAL BUSINESS M | IT CONSULTNG & OTH | United States | $17,127,657.47 | $6,755,962.30 | 60,907.00 |
| EQUITIES | INTERNATIONAL CONSOLIDA1 | SPAIN | United Kingdom | $155,869.75 | $32,339.82 | 24,600.00 |
| EQUITIES | INTERNATIONAL CONSOLIDA1 | SPAIN | United Kingdom | $5,051,626.53 | $2,992,193.18 | 795,904.00 |
| EQUITIES | INTERNATIONAL CONSOLIDA1 | SPAIN | United Kingdom | $470,949.62 | $132,184.68 | 74,200.00 |
| EQUITIES | INTERNATIONAL CONSOLIDA1 | SPAIN | United Kingdom | $3,005.66 | $0.00 | 474.26 |
| EQUITIES | INTERNATIONAL CONSOLIDA1 | SPAIN | United Kingdom | $745.83 | $0.00 | 0.00 |
| EQUITIES | INTERNATIONAL CONTAINER | PHILIPPINES | Philippines | $1,782,030.25 | $1,427,839.09 | 122,880.00 |
| EQUITIES | INTERNATIONAL CONTAINER | PHILIPPINES | Philippines | $5,030,232.86 | $1,306,219.96 | 346,860.00 |
| EQUITIES | INTERNATIONAL CONTAINER | PHILIPPINES | Philippines | $7,409,318.66 | $6,240,942.67 | 510,910.00 |
| EQUITIES | INTERNATIONAL FLAVORS & F | SPECIALTY CHEMICA | United States | $4,775,527.98 | ($2,047,418.94) | 59,979.00 |
| EQUITIES | INTERNATIONAL FLAVORS & F | SPECIALTY CHEMICA | United States | $7,156,404.84 | ($2,614,685.70) | 89,882.00 |
| EQUITIES | INTERNATIONAL FLAVORS & F | SPECIALTY CHEMICA | United States | $5,372,854.92 | ($2,305,404.80) | 67,466.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INTERNATIONAL FLAVORS & F | SPECIALTY CHEMICAI | United States | $1,258,871.82 | ($751,162.03) | 15,811.00 |
| EQUITIES | INTERNATIONAL GAMES SYST | TAIWAN | Taiwan | $3,838,933.97 | $33,621.87 | 155,000.00 |
| EQUITIES | INTERNATIONAL GEMOLOGIC | INDIA | India | $422,463.76 | $1,483.47 | 112,600.00 |
| EQUITIES | INTERNATIONAL MONEY EXPI | TRANS & PAYMNT PR | United States | $135,974.50 | ($90,266.28) | 9,410.00 |
| EQUITIES | INTERNATIONAL PAPER CO | PPR&PLAST PCKNG F | United States | $4,222,813.50 | $841,731.40 | 110,835.00 |
| EQUITIES | INTERNATIONAL PAPER CO | PPR&PLAST PCKNG F | United States | $6,805,193.40 | $543,770.67 | 178,614.00 |
| EQUITIES | INTERNATIONAL PAPER CO | PPR&PLAST PCKNG F | United States | $236,601.00 | $7,948.80 | 6,210.00 |
| EQUITIES | INTERNATIONAL PAPER CO | PPR&PLAST PCKNG F | United States | $4,675,517.70 | ($1,205,882.14) | 122,717.00 |
| EQUITIES | INTERNATIONAL PAPER CO | PPR&PLAST PCKNG F | United States | $957,414.90 | ($271,217.51) | 25,129.00 |
| EQUITIES | INTERNATIONAL PETROLEUM | CDN OIL & GAS EXPL | Canada | $489,007.79 | $0.00 | 22,387.39 |
| EQUITIES | INTERNATIONAL SEAWAYS IN | OIL & GAS STORAGE | Marshall Islands | $837,894.60 | $603,501.68 | 10,940.00 |
| EQUITIES | INTERNATIONAL SEAWAYS IN | OIL & GAS STORAGE | Marshall Islands | $1,589,012.73 | $35,666.16 | 20,747.00 |
| EQUITIES | INTERNATIONAL WORKPLACE | SWITZERLAND | Switzerland | $8,289,092.01 | ($3,834,616.68) | 3,375,845.00 |
| EQUITIES | INTERNATIONAL WORKPLACE | SWITZERLAND | Jersey C I | $436,230.73 | $0.00 | 176,969.87 |
| EQUITIES | INTERNET INITIATIVE JAPAN I | INFORMATN & COMMI | Japan | $4,552,968.96 | $2,124,120.90 | 231,458.00 |
| EQUITIES | INTERNET INITIATIVE JAPAN I | INFORMATN & COMMI | Japan | $547,400.56 | $0.00 | 27,766.08 |
| EQUITIES | INTERPARFUMS INC | PERSONAL CARE PRO | United States | $455,270.20 | $30,972.70 | 4,070.00 |
| EQUITIES | INTERPARFUMS INC | PERSONAL CARE PRO | United States | $390,055.82 | $345,189.48 | 3,487.00 |
| EQUITIES | INTERPARFUMS SA | FRANCE | France | $225,464.25 | $0.00 | 7,768.95 |
| EQUITIES | INTERPUMP GROUP SPA | ITALY | Italy | $5,356,031.89 | ($670,233.82) | 138,519.00 |
| EQUITIES | INTERPUMP GROUP SPA | ITALY | Italy | $481,289.81 | $0.00 | 12,756.53 |
| EQUITIES | INTERROLL HOLDING AG | SWITZERLAND | Switzerland | $305,717.72 | $0.00 | 193.57 |
| EQUITIES | INTERSHOP HOLDING AG | SWITZERLAND | Switzerland | $362,409.93 | $0.00 | 1,693.73 |
| EQUITIES | INTERTEK GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,179,202.23 | $249,817.26 | 15,305.00 |
| EQUITIES | INTERTEK GROUP PLC | UNITED KINGDOM CO | United Kingdom | $770,237.48 | $125,889.72 | 9,997.00 |
| EQUITIES | INTERTEK GROUP PLC | UNITED KINGDOM CO | United Kingdom | $8,480,550.17 | $0.00 | 110,069.97 |
| EQUITIES | INTERTEK GROUP PLC | UNITED KINGDOM CO | United Kingdom | $4,938.28 | $0.00 | 64.09 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $22,270,403.25 | $3,354,756.91 | 3,251,929.00 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $5,552,183.43 | $3,405,494.51 | 810,731.00 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $632,939.77 | $182,794.29 | 92,422.00 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $7,161,022.35 | $1,657,211.12 | 1,045,654.00 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $19,855,588.78 | $0.00 | 2,899,303.31 |
| EQUITIES | INTESA SANPAOLO SPA | ITALY | Italy | $39,361.22 | $0.00 | 5,747.51 |
| EQUITIES | INTEST CORP | SEMICNDCTR MTRLS | United States | $126,481.37 | $3,054.55 | 6,961.00 |
| EQUITIES | INTEST CORP | SEMICNDCTR MTRLS | United States | $1,537,836.12 | $651,619.24 | 84,636.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INTREPID POTASH INC | FERTILIZERS & AGRI ( | United States | $2,097.92 | ($383.68) | 64.00 |
| EQUITIES | INTREPID POTASH INC | FERTILIZERS & AGRI ( | United States | $255,487.32 | $21,388.54 | 7,794.00 |
| EQUITIES | INTREPID POTASH INC | FERTILIZERS & AGRI ( | United States | $1,481,098.74 | ($469,348.23) | 45,183.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $1,826,478.00 | ($2,165,094.65) | 6,998.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $1,367,640.00 | ($2,034,788.77) | 5,240.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $16,491,024.00 | $7,456,312.47 | 63,184.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $23,211,513.00 | $9,877,819.30 | 88,933.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $843,030.00 | ($19,380.00) | 3,230.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $16,935,507.00 | ($1,073,014.18) | 64,887.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $2,228,157.00 | ($2,730,688.12) | 8,537.00 |
| EQUITIES | INTUIT INC | APPLICATION SOFTW | United States | $4,722,012.00 | ($851,731.80) | 18,092.00 |
| EQUITIES | INTUITIVE MACHINES INC | AEROSPACE & DEFEN | United States | $449,361.12 | $72,136.78 | 21,008.00 |
| EQUITIES | INTUITIVE MACHINES INC | AEROSPACE & DEFEN | United States | $174,777.69 | ($35,586.13) | 8,171.00 |
| EQUITIES | INTUITIVE SURGICAL INC | HEALTH CARE EQUIP | United States | $1,167,190.80 | ($20,647.73) | 2,935.00 |
| EQUITIES | INTUITIVE SURGICAL INC | HEALTH CARE EQUIP | United States | $32,623,678.80 | $27,771,892.39 | 82,035.00 |
| EQUITIES | INTUITIVE SURGICAL INC | HEALTH CARE EQUIP | United States | $45,941,186.64 | $34,617,513.70 | 115,523.00 |
| EQUITIES | INTUITIVE SURGICAL INC | HEALTH CARE EQUIP | United States | $33,577,713.12 | $19,929,404.10 | 84,434.00 |
| EQUITIES | INTUITIVE SURGICAL INC | HEALTH CARE EQUIP | United States | $9,237,708.72 | $3,881,245.46 | 23,229.00 |
| EQUITIES | INVENTEC CORP | TAIWAN | Taiwan | $282,234.40 | $19,170.65 | 135,000.00 |
| EQUITIES | INVENTRUST PROPERTIES C( | RETAIL REITS | United States | $692,323.00 | $219,628.78 | 19,420.00 |
| EQUITIES | INVENTURUS KNOWLEDGE S( | INDIA | India | $901,274.55 | $13,195.43 | 50,800.00 |
| EQUITIES | INVERSIONES LA CONSTRUC( | CHILE | Chile | $1,412,246.90 | $197,914.63 | 58,527.00 |
| EQUITIES | INVESCO LTD | ASSET MGMT & CUST | Bermuda | $2,497,575.99 | $264,816.52 | 94,641.00 |
| EQUITIES | INVESCO LTD | ASSET MGMT & CUST | Bermuda | $3,852,860.83 | $101,552.33 | 145,997.00 |
| EQUITIES | INVESCO LTD | ASSET MGMT & CUST | Bermuda | $743,036.84 | $270,224.20 | 28,156.00 |
| EQUITIES | INVESCO LTD | ASSET MGMT & CUST | Bermuda | $113,477.00 | ($7,525.00) | 4,300.00 |
| EQUITIES | INVESCO LTD | ASSET MGMT & CUST | Bermuda | $2,241,329.09 | ($322,936.58) | 84,931.00 |
| EQUITIES | INVESCO MORTGAGE CAPITA | MORTGAGE REITS | United States | $96,031.48 | ($2,003,482.65) | 11,974.00 |
| EQUITIES | INVESTEC LTD | SOUTH AFRICA | South Africa | $2,286,048.58 | $902,378.80 | 290,655.00 |
| EQUITIES | INVESTEC LTD | SOUTH AFRICA | South Africa | $1,425,772.92 | $168,617.83 | 181,277.00 |
| EQUITIES | INVESTEC LTD | SOUTH AFRICA | South Africa | $1,562,375.05 | $696,010.47 | 198,645.00 |
| EQUITIES | INVESTEC LTD | SOUTH AFRICA | South Africa | $463,242.30 | $22,847.99 | 58,898.00 |
| EQUITIES | INVESTEC PLC | UNITED KINGDOM CO | South Africa | $139,620.85 | ($1,273.07) | 17,518.00 |
| EQUITIES | INVESTEC PLC | UNITED KINGDOM CO | South Africa | $647,175.06 | ($63,708.67) | 81,200.00 |
| EQUITIES | INVESTEC PLC | UNITED KINGDOM CO | South Africa | $1,644,366.63 | $1,161,933.46 | 206,316.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | INVESTEC PLC | UNITED KINGDOM CO | South Africa | $848,723.66 | $0.00 | 106,488.46 |
| EQUITIES | INVESTEC PLC | UNITED KINGDOM CO | South Africa | $1,707,584.74 | $792,099.39 | 214,134.00 |
| EQUITIES | INVESTMENT AB LATOUR | SWEDEN | Sweden | $115,362.96 | ($66,681.51) | 5,800.00 |
| EQUITIES | INVESTMENT AB LATOUR | SWEDEN | Sweden | $235,698.45 | ($83,307.94) | 11,850.00 |
| EQUITIES | INVESTMENT AB LATOUR | SWEDEN | Sweden | $1,067.30 | $0.00 | 53.66 |
| EQUITIES | INVESTOR AB | SWEDEN | Sweden | $3,945,328.15 | $608,581.11 | 94,854.00 |
| EQUITIES | INVESTOR AB | SWEDEN | Sweden | $4,149,927.52 | $3,178,099.01 | 99,773.00 |
| EQUITIES | INVESTOR AB | SWEDEN | Sweden | $5,260,146.37 | $515,964.54 | 126,465.00 |
| EQUITIES | INVESTOR AB | SWEDEN | Sweden | $4,832,272.05 | $1,255,619.35 | 116,178.00 |
| EQUITIES | INVESTOR AB | SWEDEN | Sweden | $29,478.83 | $0.00 | 708.73 |
| EQUITIES | INVESTORS TITLE CO | PROPERTY & CASUAL | United States | $844,850.16 | $137,714.85 | 3,087.00 |
| EQUITIES | INVINCIBLE INVESTMENT COF | REAL ESTATE | Japan | $293,646.94 | $0.00 | 798.08 |
| EQUITIES | INVINCIBLE INVESTMENT COF | REAL ESTATE | Japan | $3,292,259.58 | ($81,593.44) | 8,671.00 |
| EQUITIES | INVISIO AB | SWEDEN | Denmark | $383,462.53 | $0.00 | 18,103.48 |
| EQUITIES | INVITATION HOMES INC | SINGLE FAM RESIDNT | United States | $238,588.20 | $10,334.30 | 7,820.00 |
| EQUITIES | INVITATION HOMES INC | SINGLE FAM RESIDNT | United States | $5,370,980.40 | $1,614,068.88 | 176,040.00 |
| EQUITIES | INVITATION HOMES INC | SINGLE FAM RESIDNT | United States | $6,383,241.18 | $1,612,574.13 | 209,218.00 |
| EQUITIES | INVITATION HOMES INC | SINGLE FAM RESIDNT | United States | $4,088,370.51 | $297,559.39 | 134,001.00 |
| EQUITIES | INVITATION HOMES INC | SINGLE FAM RESIDNT | United States | $880,762.68 | $68,344.29 | 28,868.00 |
| EQUITIES | IOI CORP BHD | MALAYSIA | Malaysia | $221,478.85 | ($933.82) | 214,000.00 |
| EQUITIES | IOI PROPERTIES GROUP BHD | MALAYSIA | Malaysia | $938,642.80 | $71,873.78 | 971,400.00 |
| EQUITIES | IOI PROPERTIES GROUP BHD | MALAYSIA | Malaysia | $542,419.39 | $205,378.04 | 561,349.00 |
| EQUITIES | IOMART GROUP PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | ION BEAM APPLICATIONS | BELGIUM | Belgium | $1,531.11 | $0.00 | 0.00 |
| EQUITIES | IONIS PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $3,125,849.67 | $2,381,528.73 | 39,423.00 |
| EQUITIES | IONIS PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $4,460,141.79 | $1,476,990.76 | 56,251.00 |
| EQUITIES | IONIS PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $2,865,857.76 | $1,049,511.41 | 36,144.00 |
| EQUITIES | IONOS GROUP SE | GERMANY | Germany | $400,252.38 | $0.00 | 12,730.35 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $4,575,140.52 | $2,133,870.73 | 85,902.00 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $6,134,273.76 | $318,576.82 | 115,176.00 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $4,488,273.46 | $233,093.58 | 84,271.00 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $455,266.48 | $93,832.80 | 8,548.00 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $1,121,069.74 | $36,242.22 | 21,049.00 |
| EQUITIES | IONQ INC | TECH HARDWARE ST | United States | $964,645.12 | ($83,134.08) | 18,112.00 |
| EQUITIES | IOVANCE BIOTHERAPEUTICS | BIOTECHNOLOGY | United States | $272,276.16 | ($718,279.24) | 65,451.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $121,708.83 | $8,319.37 | 140,000.00 |
| EQUITIES | IP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | IPARK HYUNDAI DEVELOPMEI | SOUTH KOREA | South Korea | $794,712.59 | ($146,881.75) | 68,555.00 |
| EQUITIES | IPERIONX LTD | AUSTRALIA | Australia | $139,698.55 | $0.00 | 49,422.82 |
| EQUITIES | IPG PHOTONICS CORP | ELECTRC MANUFACT | United States | $1,125,098.80 | $111,826.27 | 9,590.00 |
| EQUITIES | IPG PHOTONICS CORP | ELECTRC MANUFACT | United States | $765,513.00 | $391,984.55 | 6,525.00 |
| EQUITIES | IPG PHOTONICS CORP | ELECTRC MANUFACT | United States | $1,791,476.40 | $321,214.85 | 15,270.00 |
| EQUITIES | IPG PHOTONICS CORP | ELECTRC MANUFACT | United States | $35,196.00 | ($207.00) | 300.00 |
| EQUITIES | IPG PHOTONICS CORP | ELECTRC MANUFACT | United States | $953,342.32 | $139,766.69 | 8,126.00 |
| EQUITIES | IPSEN SA | FRANCE | France | $617,134.69 | $192,811.81 | 3,196.00 |
| EQUITIES | IPSEN SA | FRANCE | France | $13,720,941.78 | $2,989,670.17 | 71,097.00 |
| EQUITIES | IPSEN SA | FRANCE | France | $415,119.43 | $141,285.11 | 2,151.00 |
| EQUITIES | IPSEN SA | FRANCE | France | $313.45 | $0.00 | 0.00 |
| EQUITIES | IPSEN SA | FRANCE | France | $3,681,538.53 | $0.00 | 19,076.42 |
| EQUITIES | IPSEN SA | FRANCE | France | $2,686.87 | $0.00 | 13.92 |
| EQUITIES | IPSEN SA | FRANCE | France | $10,389,497.70 | $6,317,962.36 | 53,798.00 |
| EQUITIES | IPSOS SA | FRANCE | France | $351,124.12 | ($87,156.69) | 8,815.00 |
| EQUITIES | IPSOS SA | FRANCE | France | $262,250.61 | $0.00 | 6,561.52 |
| EQUITIES | IQVIA HOLDINGS INC | OTHER | United States | $669,893.74 | $74,642.34 | 3,467.00 |
| EQUITIES | IQVIA HOLDINGS INC | OTHER | United States | $7,600,501.92 | $4,356,708.61 | 39,336.00 |
| EQUITIES | IQVIA HOLDINGS INC | OTHER | United States | $10,230,419.34 | $5,075,488.14 | 52,947.00 |
| EQUITIES | IQVIA HOLDINGS INC | OTHER | United States | $7,595,284.98 | $2,383,108.81 | 39,309.00 |
| EQUITIES | IQVIA HOLDINGS INC | OTHER | United States | $2,227,246.94 | $835,385.30 | 11,527.00 |
| EQUITIES | IRADIMED CORP | HEALTH CARE EQUIPI | United States | $3,611,785.76 | $1,779,076.61 | 37,796.00 |
| EQUITIES | IRADIMED CORP | HEALTH CARE EQUIPI | United States | $759,702.00 | $7,155.00 | 7,950.00 |
| EQUITIES | IRADIMED CORP | HEALTH CARE EQUIPI | United States | $390,171.48 | $107,627.73 | 4,083.00 |
| EQUITIES | IRADIMED CORP | HEALTH CARE EQUIPI | United States | $4,131,058.80 | $2,622,122.73 | 43,230.00 |
| EQUITIES | IRB INFRASTRUCTURE DEVEL | INDIA | India | $1,186,692.53 | ($10,389.48) | 5,244,203.00 |
| EQUITIES | IRB-BRASIL RESSEGUROS SA | BRAZIL | Brazil | $1,043,248.10 | $25,142.21 | 98,000.00 |
| EQUITIES | IRB-BRASIL RESSEGUROS SA | BRAZIL | Brazil | $1,938,525.29 | $339,150.27 | 182,100.00 |
| EQUITIES | IREN LTD | AUSTRALIA | Australia | $3,431,533.47 | ($128,489.28) | 75,039.00 |
| EQUITIES | IREN LTD | AUSTRALIA | Australia | $4,771,971.23 | ($186,141.32) | 104,351.00 |
| EQUITIES | IREN LTD | AUSTRALIA | Australia | $3,426,228.79 | ($133,647.65) | 74,923.00 |
| EQUITIES | IREN LTD | AUSTRALIA | Australia | $894,798.91 | $100,096.45 | 19,567.00 |
| EQUITIES | IREN SPA | ITALY | Italy | $474,385.16 | ($14,683.12) | 167,444.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IREN SPA | ITALY | Italy | $1,681,352.64 | ($184,838.85) | 593,468.00 |
| EQUITIES | IREN SPA | ITALY | Italy | $699,649.50 | $0.00 | 246,955.46 |
| EQUITIES | IRHYTHM HOLDINGS INC | HEALTH CARE EQUIPI | United States | $1,184,385.15 | $279,299.12 | 9,957.00 |
| EQUITIES | IRHYTHM HOLDINGS INC | HEALTH CARE EQUIPI | United States | $2,537,322.45 | $68,506.10 | 21,331.00 |
| EQUITIES | IRHYTHM HOLDINGS INC | HEALTH CARE EQUIPI | United States | $2,994,804.15 | $53,916.00 | 25,177.00 |
| EQUITIES | IRHYTHM HOLDINGS INC | HEALTH CARE EQUIPI | United States | $329,967.30 | ($98,124.09) | 2,774.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $434,137.75 | $279,016.22 | 7,915.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $1,935,766.20 | $1,559,478.77 | 35,292.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $1,079,831.95 | $470,688.03 | 19,687.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $8,830.85 | $954.73 | 161.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $61,432.00 | $11,513.60 | 1,120.00 |
| EQUITIES | IRIDIUM COMMUNICATIONS IN | ALTERNATIVE CARRIE | United States | $1,614,016.10 | $377,772.12 | 29,426.00 |
| EQUITIES | IRISH RESIDENTIAL PROPERT | IRELAND | Ireland | $599,022.86 | $87,724.03 | 448,377.00 |
| EQUITIES | IRISO ELECTRONICS CO LTD | ELECTRIC APPLIANCE | Japan | $2,088,792.64 | ($67,515.66) | 116,500.00 |
| EQUITIES | IRISO ELECTRONICS CO LTD | ELECTRIC APPLIANCE | Japan | $41,237.97 | ($8,624.09) | 2,300.00 |
| EQUITIES | IRON MOUNTAIN INC | OTHER SPECIALIZED | United States | $333,323.05 | $60,222.98 | 2,621.00 |
| EQUITIES | IRON MOUNTAIN INC | OTHER SPECIALIZED | United States | $8,835,159.30 | $6,908,104.87 | 69,473.00 |
| EQUITIES | IRON MOUNTAIN INC | OTHER SPECIALIZED | United States | $12,667,420.62 | $9,619,591.50 | 99,607.00 |
| EQUITIES | IRON MOUNTAIN INC | OTHER SPECIALIZED | United States | $8,723,192.09 | $5,617,043.50 | 68,569.00 |
| EQUITIES | IRON MOUNTAIN INC | OTHER SPECIALIZED | United States | $2,532,924.55 | $1,397,529.67 | 19,917.00 |
| EQUITIES | IRONWOOD PHARMACEUTICA | BIOTECHNOLOGY | United States | $1,190,562.74 | $271,418.25 | 282,794.00 |
| EQUITIES | IRONWOOD PHARMACEUTICA | BIOTECHNOLOGY | United States | $379,712.53 | $87,574.52 | 90,193.00 |
| EQUITIES | ISB CORP | OTHER PRODUCTS | Japan | $434,434.73 | $290,238.48 | 30,900.00 |
| EQUITIES | ISC CO LTD | SOUTH KOREA | South Korea | $464,967.24 | ($77,742.23) | 3,969.00 |
| EQUITIES | ISDN HOLDINGS LTD | SINGAPORE | Singapore | $2,110,096.26 | $12,907.14 | 3,790,700.00 |
| EQUITIES | ISETAN MITSUKOSHI HOLDIN | RETAIL TRADE | Japan | $1,555,796.95 | $0.00 | 61,402.70 |
| EQUITIES | ISGEC HEAVY ENGINEERING | INDIA | India | $348,988.22 | ($25,482.95) | 35,750.00 |
| EQUITIES | ISHARES CORE MSCI EAFE ET | MULTINATL EQ ETF | GLOBAL FUNDS | $12,280,147.00 | $46,524.18 | 127,150.00 |
| EQUITIES | ISHARES CORE MSCI EAFE ET | MULTINATL EQ ETF | GLOBAL FUNDS | $1,545,280.00 | $13,769.60 | 16,000.00 |
| EQUITIES | ISHARES MSCI EAFE ETF | MULTINATL EQ ETF | GLOBAL FUNDS | $95,876,253.76 | $13,491,575.23 | 922,952.00 |
| EQUITIES | ISHARES RUSSELL 1000 ETF | US ETF | United States | $2,387,794.50 | $29,138.17 | 5,831.00 |
| EQUITIES | ISHARES RUSSELL 1000 ETF | US ETF | United States | $15,962,719.50 | $1,839,076.63 | 38,981.00 |
| EQUITIES | ISHARES RUSSELL 1000 ETF | US ETF | United States | $741,195.00 | ($584.99) | 1,810.00 |
| EQUITIES | ISHARES RUSSELL 2000 ETF | US ETF | United States | $901,049.55 | $179,851.86 | 2,999.00 |
| EQUITIES | ISHARES RUSSELL 2000 ETF | US ETF | United States | $183,274.50 | ($157.20) | 610.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ISHARES RUSSELL 2000 VALU | US ETF | United States | $11,840,836.00 | $556,479.63 | 53,530.00 |
| EQUITIES | ISHARES RUSSELL 3000 ETF | US ETF | United States | $5,116,800.00 | $488,035.20 | 12,000.00 |
| EQUITIES | ISHIHARA SANGYO KAISHA LT | CHEMICALS | Japan | $1,594,705.55 | ($9,113.29) | 91,100.00 |
| EQUITIES | ISRA VISION AG | GERMANY | Germany | $365.34 | $0.00 | 0.00 |
| EQUITIES | ISRACARD LTD | ISRAEL | Israel | $2.19 | $1.61 | 0.58 |
| EQUITIES | ISRACARD LTD | ISRAEL | Israel | $1.44 | $1.44 | 0.38 |
| EQUITIES | ISRACARD LTD | ISRAEL | Israel | $96.47 | ($11.14) | 25.55 |
| EQUITIES | ISRAEL CORP LTD | ISRAEL | Israel | $229,139.81 | $0.00 | 897.24 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $596,778.33 | $225,223.50 | 60,273.60 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $2,312,979.41 | ($263,789.73) | 233,607.00 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $634,109.65 | $23,110.46 | 64,044.00 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $668,676.44 | $0.00 | 67,534.89 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $4,970.58 | $0.00 | 502.02 |
| EQUITIES | ISRAEL DISCOUNT BANK LTD | ISRAEL | Israel | $196,775.58 | ($52,290.64) | 19,874.00 |
| EQUITIES | ISRAMCO NEGEV 2 LP | ISRAEL | Israel | $0.19 | $0.07 | 0.30 |
| EQUITIES | ISRAS HOLDINGS LTD | ISRAEL | Israel | $223,474.92 | $0.00 | 1,888.89 |
| EQUITIES | ISS A/S | DENMARK | Denmark | $2,824,084.55 | $88,427.39 | 68,998.00 |
| EQUITIES | ISS A/S | DENMARK | Denmark | $1,150,327.60 | $0.00 | 28,104.82 |
| EQUITIES | ISS A/S | DENMARK | Denmark | $200,054.55 | $81,517.52 | 4,872.00 |
| EQUITIES | ISUPETASYS CO LTD | SOUTH KOREA | South Korea | $476,705.77 | ($20,325.81) | 6,400.00 |
| EQUITIES | ISUPETASYS CO LTD | SOUTH KOREA | South Korea | $2,143,164.85 | ($192,013.56) | 28,773.00 |
| EQUITIES | ISUZU MOTORS LTD | LAND TRANSPORTATI | Japan | $393,699.32 | $165,867.06 | 29,754.00 |
| EQUITIES | ISUZU MOTORS LTD | LAND TRANSPORTATI | Japan | $7,726,848.61 | $469,109.15 | 583,960.00 |
| EQUITIES | ISUZU MOTORS LTD | LAND TRANSPORTATI | Japan | $465,839.15 | $35,151.68 | 35,206.00 |
| EQUITIES | ISUZU MOTORS LTD | LAND TRANSPORTATI | Japan | $2,887.35 | $0.00 | 218.21 |
| EQUITIES | ITALGAS SPA | ITALY | Italy | $2,325,580.24 | $23,375.86 | 200,700.00 |
| EQUITIES | ITALGAS SPA | ITALY | Italy | $221,422.59 | $75,239.83 | 19,109.00 |
| EQUITIES | ITALGAS SPA | ITALY | Italy | $520,271.81 | ($49,024.11) | 44,900.00 |
| EQUITIES | ITALGAS SPA | ITALY | Italy | $2,897.60 | $0.00 | 250.07 |
| EQUITIES | ITALGAS SPA | ITALY | Italy | $3,049,986.33 | $706,085.41 | 263,217.00 |
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $2,193,485.75 | $245,859.18 | 260,016.00 |
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $18,824,599.86 | $5,929,780.51 | 2,263,269.00 |
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $19,741,050.01 | $2,825,748.14 | 2,380,707.00 |
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $37,466.69 | $0.00 | 0.00 |
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $15,765,139.24 | $5,125,799.46 | 1,896,374.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ITAU UNIBANCO HOLDING SA | BRAZIL | Brazil | $4,027,447.41 | $910,535.25 | 486,778.00 |
| EQUITIES | ITAUSA SA | BRAZIL | Brazil | $205,416.63 | $6,460.99 | 72,900.00 |
| EQUITIES | ITAUSA SA | BRAZIL | Brazil | $3,147,857.72 | $75,020.58 | 1,197,388.00 |
| EQUITIES | ITC HOTELS LTD | INDIA | India | $583,896.41 | ($285,067.31) | 305,790.00 |
| EQUITIES | ITC LTD | INDIA | India | $1,452,062.18 | ($212,652.74) | 469,079.00 |
| EQUITIES | ITC LTD | INDIA | India | $5,710,772.60 | ($3,029,390.15) | 1,844,827.00 |
| EQUITIES | ITC LTD | INDIA | India | $9,465,915.92 | $2,447,170.17 | 3,057,901.00 |
| EQUITIES | ITE TECHNOLOGY INC | TAIWAN | Taiwan | $2,375,279.77 | $122,867.22 | 475,900.00 |
| EQUITIES | ITE TECHNOLOGY INC | TAIWAN | Taiwan | $140,510.35 | $14,390.29 | 28,152.00 |
| EQUITIES | ITEQ CORP | TAIWAN | Taiwan | $2,326,055.91 | $540,573.93 | 200,000.00 |
| EQUITIES | ITFOR INC | SERVICES | Japan | $417,934.50 | $269,891.50 | 42,400.00 |
| EQUITIES | ITM POWER PLC | UNITED KINGDOM CO | United Kingdom | $114,524.34 | $0.00 | 65,420.05 |
| EQUITIES | ITOCHU CORP | SERVICES | Japan | $4,216,374.46 | $2,847,962.77 | 369,615.00 |
| EQUITIES | ITOCHU CORP | SERVICES | Japan | $4,754,807.36 | $1,110,856.35 | 416,815.00 |
| EQUITIES | ITOCHU CORP | SERVICES | Japan | $8,486,525.07 | $0.00 | 743,942.59 |
| EQUITIES | ITOCHU CORP | SERVICES | Japan | $26,121.71 | $0.00 | 2,289.87 |
| EQUITIES | ITOCHU ENEX CO LTD | OTHER PRODUCTS | Japan | $423,488.72 | $58,072.32 | 34,500.00 |
| EQUITIES | ITRON INC | ELECTRONIC EQUIP & | United States | $1,000,892.51 | $373,470.11 | 11,567.00 |
| EQUITIES | ITRON INC | ELECTRONIC EQUIP & | United States | $127,804.81 | ($16,658.20) | 1,477.00 |
| EQUITIES | ITRON INC | ELECTRONIC EQUIP & | United States | $9,224,703.71 | ($901,302.19) | 106,607.00 |
| EQUITIES | ITT INC | IND MACHNRY & SUPI | United States | $4,114,105.40 | $3,683,013.16 | 20,763.00 |
| EQUITIES | ITT INC | IND MACHNRY & SUPI | United States | $5,514,205.03 | $4,774,159.34 | 27,829.00 |
| EQUITIES | ITT INC | IND MACHNRY & SUPI | United States | $199,737.60 | $959.50 | 1,010.00 |
| EQUITIES | ITT INC | IND MACHNRY & SUPI | United States | $3,881,673.71 | $2,771,574.79 | 19,588.00 |
| EQUITIES | ITT INC | IND MACHNRY & SUPI | United States | $358.21 | $0.00 | 0.00 |
| EQUITIES | ITURAN LOCATION AND CONT | ISRAEL | Israel | $981,970.14 | $248,459.12 | 15,914.00 |
| EQUITIES | ITURAN LOCATION AND CONT | ISRAEL | Israel | $256,472.87 | $0.00 | 4,203.78 |
| EQUITIES | ITV PLC | UNITED KINGDOM CO | United Kingdom | $1,442,245.53 | $70,286.29 | 1,348,191.00 |
| EQUITIES | ITV PLC | UNITED KINGDOM CO | United Kingdom | $772,037.99 | $0.00 | 721,665.73 |
| EQUITIES | IVANHOE ELECTRIC INC / US | DIV METALS & MININ | United States | $157,796.20 | ($63,221.11) | 16,420.00 |
| EQUITIES | IVANHOE MINES LTD | CDN DIV METALS & M | Canada | $310,884.23 | $57,785.92 | 39,700.00 |
| EQUITIES | IVANHOE MINES LTD | CDN DIV METALS & M | Canada | $376,953.00 | ($78,528.50) | 48,137.00 |
| EQUITIES | IVANHOE MINES LTD | CDN DIV METALS & M | Canada | $2,521.59 | $0.00 | 322.01 |
| EQUITIES | IVANHOE MINES LTD | CDN DIV METALS & M | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | IVECO GROUP NV | NETHERLANDS | Italy | $427,166.03 | $0.00 | 26,850.59 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | IWAKI CO LTD | MACHINERY | Japan | $46,146.75 | $10,871.16 | 2,000.00 |
| EQUITIES | IWATANI CORP | RETAIL TRADE | Japan | $1,601,925.36 | $110,949.28 | 137,100.00 |
| EQUITIES | IWATANI CORP | RETAIL TRADE | Japan | $456,055.82 | $0.00 | 39,031.17 |
| EQUITIES | IYOGIN HOLDINGS INC | BANKS | Japan | $1,014,155.01 | $0.00 | 52,358.89 |
| EQUITIES | IZUMI CO LTD | RETAIL TRADE | Japan | $283,820.97 | $22,734.39 | 48,000.00 |
| EQUITIES | J D WETHERSPOON PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | J FRONT RETAILING CO LTD | RETAIL TRADE | Japan | $1,064,612.08 | $0.00 | 47,836.98 |
| EQUITIES | J JILL INC | OTHER | United States | $2,275,098.00 | $217,313.19 | 142,550.00 |
| EQUITIES | J KUMAR INFRAPROJECTS LT | INDIA | India | $231,537.11 | $131,208.21 | 44,488.00 |
| EQUITIES | J M SMUCKER CO/THE | PACKAGED FOODS & | United States | $1,079,550.00 | $69,031.62 | 9,596.00 |
| EQUITIES | J M SMUCKER CO/THE | PACKAGED FOODS & | United States | $1,788,187.50 | $398,056.23 | 15,895.00 |
| EQUITIES | J M SMUCKER CO/THE | PACKAGED FOODS & | United States | $138,375.00 | $2,017.20 | 1,230.00 |
| EQUITIES | J M SMUCKER CO/THE | PACKAGED FOODS & | United States | $3,085,762.50 | ($110,488.36) | 27,429.00 |
| EQUITIES | J SAINSBURY PLC | UNITED KINGDOM CO | United Kingdom | $414,269.50 | $113,683.85 | 94,756.00 |
| EQUITIES | J SAINSBURY PLC | UNITED KINGDOM CO | United Kingdom | $286,472.71 | $45,123.31 | 65,525.00 |
| EQUITIES | J SAINSBURY PLC | UNITED KINGDOM CO | United Kingdom | $2,343,574.47 | $0.00 | 552,143.82 |
| EQUITIES | J SAINSBURY PLC | UNITED KINGDOM CO | United Kingdom | $48,239,098.31 | ($1,776,681.26) | 11,027,277.00 |
| EQUITIES | J SAINSBURY PLC | UNITED KINGDOM CO | United Kingdom | $3,001.37 | $0.00 | 707.12 |
| EQUITIES | J TRUST CO LTD | OTHER FINANCING BU | Japan | $260,577.78 | $112,764.81 | 51,900.00 |
| EQUITIES | J-STREAM INC | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $350,015.84 | $12,218.59 | 908.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $8,774,295.76 | $8,313,927.99 | 22,762.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $14,022,220.48 | $13,034,319.37 | 36,376.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $474,140.40 | $16,728.00 | 1,230.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $10,152,001.28 | $9,256,175.11 | 26,336.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $1,361,515.36 | $378,104.18 | 3,532.00 |
| EQUITIES | JABIL INC | ELECTRC MANUFACT | United States | $2,735,751.56 | $1,699,661.41 | 7,097.00 |
| EQUITIES | JAC RECRUITMENT CO LTD | SERVICES | Japan | $287,630.70 | $0.00 | 54,738.84 |
| EQUITIES | JAC RECRUITMENT CO LTD | SERVICES | Japan | $42,978.52 | $28,263.07 | 8,000.00 |
| EQUITIES | JACCS CO LTD | OTHER FINANCING BU | Japan | $402,626.05 | $0.00 | 18,563.61 |
| EQUITIES | JACK HENRY & ASSOCIATES I | TRANS & PAYMNT PR | United States | $2,099,157.60 | $1,347,845.91 | 15,240.00 |
| EQUITIES | JACK HENRY & ASSOCIATES I | TRANS & PAYMNT PR | United States | $3,054,522.24 | $1,663,831.46 | 22,176.00 |
| EQUITIES | JACK HENRY & ASSOCIATES I | TRANS & PAYMNT PR | United States | $118,456.40 | $9,898.60 | 860.00 |
| EQUITIES | JACK HENRY & ASSOCIATES I | TRANS & PAYMNT PR | United States | $2,717,610.20 | $411,263.77 | 19,730.00 |
| EQUITIES | JACK TECHNOLOGY CO LTD | CHINA | China | $4,272,234.30 | ($947,449.95) | 800,133.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JACKSON FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $562,633.05 | $386,783.52 | 5,495.00 |
| EQUITIES | JACKSON FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $0.00 | $0.00 | 0.00 |
| EQUITIES | JACOBS SOLUTIONS INC | RESEARCH & CONSUI | United States | $3,423,672.00 | $2,531,022.41 | 27,172.00 |
| EQUITIES | JACOBS SOLUTIONS INC | RESEARCH & CONSUI | United States | $5,329,548.00 | $3,736,931.89 | 42,298.00 |
| EQUITIES | JACOBS SOLUTIONS INC | RESEARCH & CONSUI | United States | $173,880.00 | $6,941.40 | 1,380.00 |
| EQUITIES | JACOBS SOLUTIONS INC | RESEARCH & CONSUI | United States | $3,602,340.00 | $1,768,519.27 | 28,590.00 |
| EQUITIES | JACOBS SOLUTIONS INC | RESEARCH & CONSUI | United States | $920,430.00 | $511,930.86 | 7,305.00 |
| EQUITIES | JADE BIOSCIENCES INC | BIOTECHNOLOGY | United States | $1,558,821.88 | $14,732.34 | 70,154.00 |
| EQUITIES | JAGRAN PRAKASHAN LTD | INDIA | India | $34,025.97 | $2,954.77 | 49,928.00 |
| EQUITIES | JAKKS PACIFIC INC | LEISURE PRODUCTS | United States | $3,446,441.04 | $467,437.87 | 148,043.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $1,027,905.34 | ($30,232.50) | 39,263.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $478,858.38 | ($14,084.07) | 18,291.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $47,124.00 | $2,358.00 | 1,800.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $1,572,004.28 | $105,957.59 | 60,046.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $460,558.56 | ($13,545.84) | 17,592.00 |
| EQUITIES | JAMES HARDIE INDUSTRIES F | IRELAND | Ireland | $19,566,120.42 | $2,169,386.16 | 747,369.00 |
| EQUITIES | JAMIESON WELLNESS INC | CDN PERSONAL CARI | Canada | $750,897.68 | $0.00 | 25,559.86 |
| EQUITIES | JAMJOOM PHARMACEUTICAL | SAUDI ARABIA | Saudi Arabia | $957,095.71 | ($137,827.10) | 23,200.00 |
| EQUITIES | JAMMU & KASHMIR BANK LTD | INDIA | India | $1,040,495.60 | $577,623.96 | 636,500.00 |
| EQUITIES | JAMMU & KASHMIR BANK LTD | INDIA | India | $222,545.09 | $81,194.33 | 136,137.00 |
| EQUITIES | JANUS HENDERSON GROUP F | UNITED KINGDOM CO | Jersey C I | $2,001,893.25 | $929,655.11 | 38,535.00 |
| EQUITIES | JANUS HENDERSON GROUP F | UNITED KINGDOM CO | Jersey C I | $2,903,017.95 | $732,839.31 | 55,881.00 |
| EQUITIES | JANUS HENDERSON GROUP F | UNITED KINGDOM CO | Jersey C I | $326,297.95 | $82,455.82 | 6,281.00 |
| EQUITIES | JANUS HENDERSON GROUP F | UNITED KINGDOM CO | Jersey C I | $75,327.50 | $101.50 | 1,450.00 |
| EQUITIES | JANUS HENDERSON GROUP F | UNITED KINGDOM CO | Jersey C I | $730,209.20 | $224,341.30 | 14,056.00 |
| EQUITIES | JANUS INTERNATIONAL GROU | BUILDING PRODUCTS | United States | $134,587.50 | ($95,585.51) | 24,250.00 |
| EQUITIES | JANUX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $121,190.40 | ($209,341.43) | 7,890.00 |
| EQUITIES | JANUX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $382,264.32 | $13,688.70 | 24,887.00 |
| EQUITIES | JANUX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $423,889.92 | $27,503.17 | 27,597.00 |
| EQUITIES | JAPAN AIRLINES CO LTD | AIR TRANSPORTATIO | Japan | $9,944,532.33 | ($242,155.48) | 567,100.00 |
| EQUITIES | JAPAN AIRLINES CO LTD | AIR TRANSPORTATIO | Japan | $3,657,960.58 | $68,138.39 | 208,600.00 |
| EQUITIES | JAPAN AIRLINES CO LTD | AIR TRANSPORTATIO | Japan | $179,457.57 | $0.00 | 10,233.78 |
| EQUITIES | JAPAN AIRPORT TERMINAL C | AIR TRANSPORTATIO | Japan | $216,791.63 | $0.00 | 6,981.19 |
| EQUITIES | JAPAN AVIATION ELECTRONI | PRECISION INSTRUMI | Japan | $61,143.21 | ($6,640.75) | 4,300.00 |
| EQUITIES | JAPAN ELEVATOR SERVICE H | MACHINERY | Japan | $2,940,330.62 | $300,312.00 | 274,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JAPAN ELEVATOR SERVICE H | MACHINERY | Japan | $6,753,280.33 | $664,128.60 | 631,154.00 |
| EQUITIES | JAPAN ELEVATOR SERVICE H | MACHINERY | Japan | $340,385.12 | $0.00 | 31,811.99 |
| EQUITIES | JAPAN ELEVATOR SERVICE H | MACHINERY | Japan | $4,176,168.28 | $1,642,063.75 | 390,300.00 |
| EQUITIES | JAPAN EQ FUTURES | JAPAN | Japan | $28,083.73 | $0.00 | 28,083.73 |
| EQUITIES | JAPAN EQ FUTURES | JAPAN | Japan | $6,041,803.48 | $0.00 | 6,041,803.48 |
| EQUITIES | JAPAN EXCELLENT INC | REAL ESTATE | Japan | $290,894.90 | $0.00 | 345.09 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $1,866,011.52 | $73,779.02 | 148,300.00 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $689,656.72 | $304,031.71 | 54,810.00 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $737,407.99 | $171,457.38 | 58,605.00 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $711,818.37 | $0.00 | 56,571.19 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $5,008.07 | $0.00 | 396.03 |
| EQUITIES | JAPAN EXCHANGE GROUP IN | OTHER FINANCING BU | Japan | $6,588,291.51 | $1,844,259.22 | 523,600.00 |
| EQUITIES | JAPAN HOTEL REIT INVESTME | JAPAN | Japan | $735,062.77 | $0.00 | 1,506.51 |
| EQUITIES | JAPAN INVESTMENT ADVISER | OTHER FINANCING BU | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | JAPAN LIFELINE CO LTD | OTHER PRODUCTS | Japan | $164,937.71 | ($6,990.24) | 20,700.00 |
| EQUITIES | JAPAN LOGISTICS FUND INC | REAL ESTATE | Japan | $205,706.13 | $0.00 | 322.09 |
| EQUITIES | JAPAN MATERIAL CO LTD | OTHER PRODUCTS | Japan | $429,029.21 | $0.00 | 27,131.42 |
| EQUITIES | JAPAN METROPOLITAN FUND | REAL ESTATE | Japan | $1,744,352.69 | ($142,390.03) | 2,529.00 |
| EQUITIES | JAPAN METROPOLITAN FUND | REAL ESTATE | Japan | $1,284,236.42 | $0.00 | 1,861.91 |
| EQUITIES | JAPAN PETROLEUM EXPLORA | OIL AND COAL PRODU | Japan | $43,343.49 | ($5,768.02) | 4,400.00 |
| EQUITIES | JAPAN PETROLEUM EXPLORA | OIL AND COAL PRODU | Japan | $725,018.36 | ($73,357.02) | 73,600.00 |
| EQUITIES | JAPAN PETROLEUM EXPLORA | OIL AND COAL PRODU | Japan | $433,721.51 | $0.00 | 44,029.07 |
| EQUITIES | JAPAN PETROLEUM EXPLORA | OIL AND COAL PRODU | Japan | $2,713,893.44 | $2,416,583.27 | 275,500.00 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $1,696,169.94 | $1,049,589.25 | 90,000.00 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $26,403,712.11 | $4,809,853.29 | 1,401,000.00 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $2,306,791.12 | $1,357,681.99 | 122,400.00 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $1,194,569.73 | $0.00 | 63,384.84 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $34,893,984.99 | $7,395,563.58 | 1,851,500.00 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $13,914.10 | $0.00 | 738.29 |
| EQUITIES | JAPAN POST BANK CO LTD | OTHER PRODUCTS | Japan | $7,546,071.61 | $2,296,856.56 | 400,400.00 |
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $1,134,526.21 | $737,898.89 | 85,011.00 |
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $4,973,252.78 | $1,605,295.31 | 372,650.00 |
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $1,642,127.63 | $597,152.23 | 123,046.00 |
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $2,738,734.21 | $0.00 | 205,216.27 |
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $9,260.28 | $0.00 | 693.88 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JAPAN POST HOLDINGS CO L | INSURANCE | Japan | $17,165,162.30 | $7,487,549.05 | 1,286,200.00 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $81,713.90 | $57,077.02 | 8,700.00 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $4,148,623.90 | $429,308.22 | 441,700.00 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $422,010.01 | $159,362.39 | 44,931.00 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $2,027.88 | $0.00 | 215.91 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | JAPAN POST INSURANCE CO | OTHER PRODUCTS | Japan | $3,215,958.39 | $2,083,237.16 | 342,400.00 |
| EQUITIES | JAPAN PRIME REALTY INVEST | OTHER FINANCING BU | Japan | $308,316.38 | $0.00 | 537.08 |
| EQUITIES | JAPAN REAL ESTATE INVESTM | OTHER FINANCING BU | Japan | $1,070,569.33 | $0.00 | 1,502.54 |
| EQUITIES | JAPAN SECURITIES FINANCE | OTHER FINANCING BU | Japan | $378,649.00 | $0.00 | 26,020.78 |
| EQUITIES | JAPAN STEEL WORKS LTD/TH | OTHER PRODUCTS | Japan | $693,249.37 | $0.00 | 14,676.35 |
| EQUITIES | JAPAN STEEL WORKS LTD/TH | OTHER PRODUCTS | Japan | $2,857,766.70 | $894,202.43 | 60,500.00 |
| EQUITIES | JAPAN TOBACCO INC | FOODS | Japan | $2,920,024.40 | $1,283,990.10 | 77,370.00 |
| EQUITIES | JAPAN TOBACCO INC | FOODS | Japan | $2,677,840.13 | $869,929.57 | 70,953.00 |
| EQUITIES | JAPAN TOBACCO INC | FOODS | Japan | $3,939,860.56 | $0.00 | 106,508.05 |
| EQUITIES | JAPAN TOBACCO INC | FOODS | Japan | $16,795.28 | $0.00 | 454.03 |
| EQUITIES | JAPFA COMFEED INDONESIA | INDONESIA | Indonesia | $798,227.35 | $134,070.97 | 7,338,000.00 |
| EQUITIES | JAPFA COMFEED INDONESIA | INDONESIA | Indonesia | $84,315.35 | ($35,598.44) | 775,100.00 |
| EQUITIES | JARDINE CYCLE & CARRIAGE | SINGAPORE | Singapore | $684,733.08 | ($182,871.90) | 32,900.00 |
| EQUITIES | JARDINE MATHESON HOLDIN | HONG KONG | Hong Kong | $3,322,773.22 | $0.00 | 53,164.37 |
| EQUITIES | JARDINE MATHESON HOLDIN | HONG KONG | Hong Kong | $4,219.35 | $0.00 | 67.51 |
| EQUITIES | JARDINE MATHESON HOLDIN | HONG KONG | Hong Kong | $24,925,950.00 | $2,456,179.10 | 405,300.00 |
| EQUITIES | JARIR MARKETING CO | SAUDI ARABIA | Saudi Arabia | $362,080.59 | ($45,021.41) | 81,170.00 |
| EQUITIES | JASA MARGA PERSERO TBK F | INDONESIA | Indonesia | $162,947.40 | ($70,495.21) | 1,075,100.00 |
| EQUITIES | JAYA TIASA HOLDINGS BHD | MALAYSIA | Malaysia | $72,746.78 | ($12,211.70) | 282,500.00 |
| EQUITIES | JAZZ PHARMACEUTICALS PLC | IRELAND | Ireland | $487,964.25 | $111,360.94 | 2,025.00 |
| EQUITIES | JAZZ PHARMACEUTICALS PLC | IRELAND | Ireland | $2,298,612.83 | $758,695.03 | 9,539.00 |
| EQUITIES | JAZZ PHARMACEUTICALS PLC | IRELAND | Ireland | $3,469,968.00 | $1,286,874.76 | 14,400.00 |
| EQUITIES | JAZZ PHARMACEUTICALS PLC | IRELAND | Ireland | $166,269.30 | $11,253.90 | 690.00 |
| EQUITIES | JAZZ PHARMACEUTICALS PLC | IRELAND | Ireland | $3,613,345.15 | $1,497,891.09 | 14,995.00 |
| EQUITIES | JB FINANCIAL GROUP CO LTD | SOUTH KOREA | South Korea | $710,593.15 | $470,053.06 | 44,392.00 |
| EQUITIES | JB FINANCIAL GROUP CO LTD | SOUTH KOREA | South Korea | $833,960.91 | $67,819.08 | 52,099.00 |
| EQUITIES | JB HI-FI LTD | AUSTRALIA | Australia | $3,697,383.70 | $716,461.05 | 66,313.00 |
| EQUITIES | JB HI-FI LTD | AUSTRALIA | Australia | $194,701.35 | $0.00 | 3,491.99 |
| EQUITIES | JB HI-FI LTD | AUSTRALIA | Australia | $1,827,821.69 | $0.00 | 32,782.22 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $1,478,119.01 | $385,246.54 | 5,107.00 |
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $5,145,775.97 | $4,396,812.30 | 17,779.00 |
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $8,306,062.14 | $7,267,567.39 | 28,698.00 |
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $263,381.30 | $16,571.10 | 910.00 |
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $5,534,769.89 | $3,265,118.15 | 19,123.00 |
| EQUITIES | JB HUNT TRANSPORT SERVIC | CARGO GROUND TRA | United States | $1,566,395.16 | $1,022,228.60 | 5,412.00 |
| EQUITIES | JBG SMITH PROPERTIES | OFFICE REITS | United States | $467,767.62 | ($344,757.33) | 31,886.00 |
| EQUITIES | JBT MAREL CORP | IND MACHNRY & SUPI | United States | $360,180.00 | $26,181.36 | 2,484.00 |
| EQUITIES | JBT MAREL CORP | IND MACHNRY & SUPI | United States | $1,211,330.00 | $577,615.62 | 8,354.00 |
| EQUITIES | JBT MAREL CORP | IND MACHNRY & SUPI | United States | $5,045,275.00 | $506,028.86 | 34,795.00 |
| EQUITIES | JBT MAREL CORP | IND MACHNRY & SUPI | United States | $1,155,795.00 | $250,153.64 | 7,971.00 |
| EQUITIES | JCDECAUX SE | FRANCE | France | $445,288.54 | $0.00 | 20,243.06 |
| EQUITIES | JCDECAUX SE | FRANCE | France | $139,417.57 | $4,302.50 | 6,338.00 |
| EQUITIES | JCDECAUX SE | FRANCE | France | $3,088,391.72 | $313,258.45 | 140,400.00 |
| EQUITIES | JCU CORP | BANKS | Japan | $261,388.18 | $0.00 | 5,553.22 |
| EQUITIES | JD SPORTS FASHION PLC | UNITED KINGDOM CO | United Kingdom | $679,808.69 | $85,879.76 | 604,572.00 |
| EQUITIES | JD SPORTS FASHION PLC | UNITED KINGDOM CO | United Kingdom | $227,167.82 | $0.00 | 202,034.70 |
| EQUITIES | JDC CORP | OTHER PRODUCTS | Japan | $96,106.32 | ($14,051.74) | 29,300.00 |
| EQUITIES | JDE PEET'S NV | NETHERLANDS | Netherlands | $181,517.08 | $18,324.56 | 4,953.00 |
| EQUITIES | JDE PEET'S NV | NETHERLANDS | Netherlands | $1,653,120.10 | $2,149.94 | 45,262.00 |
| EQUITIES | JDE PEET'S NV | NETHERLANDS | Netherlands | $5,867.77 | $0.00 | 0.00 |
| EQUITIES | JDE PEET'S NV | NETHERLANDS | Netherlands | $420,874.05 | $148,322.75 | 11,522.00 |
| EQUITIES | JDE PEET'S NV | NETHERLANDS | Netherlands | $0.00 | $0.00 | 0.00 |
| EQUITIES | JEFFERIES FINANCIAL GROUI | INVESTMNT BKG & BF | United States | $1,466,713.08 | ($134,546.46) | 29,346.00 |
| EQUITIES | JEFFERIES FINANCIAL GROUI | INVESTMNT BKG & BF | United States | $2,154,637.80 | $1,211,414.77 | 43,110.00 |
| EQUITIES | JEFFERIES FINANCIAL GROUI | INVESTMNT BKG & BF | United States | $2,885,495.34 | $1,531,676.61 | 57,733.00 |
| EQUITIES | JEFFERIES FINANCIAL GROUI | INVESTMNT BKG & BF | United States | $91,463.40 | ($22,179.60) | 1,830.00 |
| EQUITIES | JEFFERIES FINANCIAL GROUI | INVESTMNT BKG & BF | United States | $2,475,209.52 | $1,164,592.99 | 49,524.00 |
| EQUITIES | JENOPTIK AG | GERMANY | Germany | $1,027,713.51 | $40,447.60 | 19,150.00 |
| EQUITIES | JENOPTIK AG | GERMANY | Germany | $2,902,767.43 | $240,849.89 | 54,089.00 |
| EQUITIES | JENOPTIK AG | GERMANY | Germany | $772,429.50 | $0.00 | 14,393.14 |
| EQUITIES | JENTECH PRECISION INDUST | TAIWAN | Taiwan | $4,737,494.71 | $2,942,363.51 | 44,000.00 |
| EQUITIES | JEOL LTD | PRECISION INSTRUMI | Japan | $7,160,068.20 | $1,548,102.49 | 156,200.00 |
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $4,548.05 | $0.00 | 0.00 |
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $15,461,000.43 | ($3,597,414.74) | 803,776.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $244,143.60 | ($8,508.80) | 12,692.00 |
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $416,248.30 | ($95,389.07) | 21,639.00 |
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $2,342.67 | $0.00 | 122.26 |
| EQUITIES | JERONIMO MARTINS SGPS SA | PORTUGAL | Portugal | $259,258.13 | ($68,261.27) | 13,257.00 |
| EQUITIES | JETBLUE AIRWAYS CORP | PASSENGER AIRLINES | United States | $728,592.42 | ($187,695.03) | 127,154.00 |
| EQUITIES | JFE HOLDINGS INC | IRON AND STEEL | Japan | $245,203.89 | ($83,507.92) | 25,546.00 |
| EQUITIES | JFE HOLDINGS INC | IRON AND STEEL | Japan | $1,443,618.01 | ($48,386.36) | 150,400.00 |
| EQUITIES | JFE HOLDINGS INC | IRON AND STEEL | Japan | $415,174.56 | ($41,206.30) | 43,254.00 |
| EQUITIES | JFE HOLDINGS INC | IRON AND STEEL | Japan | $2,168.06 | $0.00 | 225.87 |
| EQUITIES | JFROG LTD | ISRAEL | Israel | $1,973,913.60 | $256,448.04 | 21,720.00 |
| EQUITIES | JFROG LTD | ISRAEL | Israel | $2,692,956.16 | $1,913,626.59 | 29,632.00 |
| EQUITIES | JFROG LTD | ISRAEL | Israel | $3,537,049.60 | $1,477,105.99 | 38,920.00 |
| EQUITIES | JG SUMMIT HOLDINGS INC | PHILIPPINES | Philippines | $539,078.73 | $57,152.92 | 1,248,425.00 |
| EQUITIES | JGC HOLDINGS CORP | CONSTRUCTION | Japan | $768,955.91 | ($11,553.90) | 49,900.00 |
| EQUITIES | JGC HOLDINGS CORP | CONSTRUCTION | Japan | $847,187.49 | $0.00 | 54,976.83 |
| EQUITIES | JHSF PARTICIPACOES SA | BRAZIL | Brazil | $118,423.28 | $4,679.29 | 54,100.00 |
| EQUITIES | JIANGSU HENGLI HYDRAULIC | CHINA | China | $2,872,324.70 | ($241,411.17) | 181,200.00 |
| EQUITIES | JIANGSU HENGRUI PHARMAC | CHINA | China | $2,328,148.89 | ($866,590.33) | 315,600.00 |
| EQUITIES | JIAXIN INTERNATIONAL RESO | HONG KONG | Hong Kong | $136,440.41 | $0.00 | 18,722.27 |
| EQUITIES | JINDAL SAW LTD | INDIA | India | $803,644.52 | $205,013.30 | 289,073.00 |
| EQUITIES | JINDAL STAINLESS LTD | INDIA | India | $635,430.27 | $17,936.44 | 86,839.00 |
| EQUITIES | JINS HOLDINGS INC | RETAIL TRADE | Japan | $3,184,833.33 | $1,190,649.82 | 64,300.00 |
| EQUITIES | JK HOLDINGS CO LTD | CONSTRUCTION | Japan | $44,873.10 | $28,520.38 | 5,100.00 |
| EQUITIES | JK PAPER LTD | INDIA | India | $497,806.14 | ($12,813.62) | 134,269.00 |
| EQUITIES | JM AB | SWEDEN | Sweden | $391,388.58 | $0.00 | 28,653.00 |
| EQUITIES | JM FINANCIAL LTD | INDIA | India | $624,744.47 | ($3,475.77) | 478,141.00 |
| EQUITIES | JOBY AVIATION INC | PASSENGER AIRLINES | United States | $709,853.60 | $271,033.58 | 79,580.00 |
| EQUITIES | JOBY AVIATION INC | PASSENGER AIRLINES | United States | $225,586.80 | ($170,819.11) | 25,290.00 |
| EQUITIES | JOHN B SANFILIPPO & SON IN | PACKAGED FOODS & | United States | $778,209.50 | $15,475.50 | 9,050.00 |
| EQUITIES | JOHN WILEY & SONS INC | PUBLISHING | United States | $579,500.46 | $153,535.01 | 11,946.00 |
| EQUITIES | JOHN WILEY & SONS INC | PUBLISHING | United States | $134,324.19 | $28,407.91 | 2,769.00 |
| EQUITIES | JOHN WILEY & SONS INC | PUBLISHING | United States | $476,707.77 | $44,909.39 | 9,827.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $10,757,661.26 | $3,142,959.51 | 42,358.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $10,341,658.40 | $3,070,784.56 | 40,720.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $138,743,303.06 | $97,971,351.32 | 546,298.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $198,204,537.25 | $125,430,139.89 | 780,425.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $143,105,745.75 | $71,016,793.03 | 563,475.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $9,704,701.64 | $1,916,039.96 | 38,212.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $11,291,252.23 | $4,046,004.83 | 44,459.00 |
| EQUITIES | JOHNSON & JOHNSON | PHARMACEUTICALS | United States | $39,924,845.91 | $19,260,046.05 | 157,203.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $3,058,439.10 | $192,707.61 | 20,890.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $20,405,813.08 | $13,622,541.30 | 139,268.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $29,856,089.96 | $19,954,670.89 | 203,756.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $21,506,754.74 | $13,759,542.89 | 146,774.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $4,518,075.38 | $247,033.40 | 30,838.00 |
| EQUITIES | JOHNSON CONTROLS INTERN | IRELAND | Ireland | $5,582,031.00 | $3,847,615.52 | 38,100.00 |
| EQUITIES | JOHNSON ELECTRIC HOLDIN( | HONG KONG | Hong Kong | $237,283.71 | $0.00 | 95,868.33 |
| EQUITIES | JOHNSON MATTHEY PLC | UNITED KINGDOM CO | United Kingdom | $2,181,026.07 | ($149,348.58) | 84,400.00 |
| EQUITIES | JOHNSON MATTHEY PLC | UNITED KINGDOM CO | United Kingdom | $188,256.74 | $0.00 | 7,496.80 |
| EQUITIES | JOHNSON MATTHEY PLC | UNITED KINGDOM CO | United Kingdom | $1,297,722.86 | $0.00 | 51,678.22 |
| EQUITIES | JOHOR PLANTATIONS GROUF | MALAYSIA | Malaysia | $184,482.65 | $25,468.37 | 422,600.00 |
| EQUITIES | JOHOR PLANTATIONS GROUF | MALAYSIA | Malaysia | $117,255.18 | $15,097.00 | 268,600.00 |
| EQUITIES | JONES LANG LASALLE INC | REAL ESTATE SERVIC | United States | $3,006,824.95 | $1,044,812.41 | 9,701.00 |
| EQUITIES | JONES LANG LASALLE INC | REAL ESTATE SERVIC | United States | $3,914,048.60 | $2,284,949.41 | 12,628.00 |
| EQUITIES | JONES LANG LASALLE INC | REAL ESTATE SERVIC | United States | $3,908,779.45 | $1,890,740.78 | 12,611.00 |
| EQUITIES | JONES LANG LASALLE INC | REAL ESTATE SERVIC | United States | $24,937,957.10 | $4,232,708.42 | 80,458.00 |
| EQUITIES | JOYFUL HONDA CO LTD | RETAIL TRADE | Japan | $459,519.37 | $0.00 | 33,001.97 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $18,696,434.94 | $1,775,798.62 | 57,118.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $9,215,321.49 | $390,763.64 | 28,153.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $199,019,585.97 | $169,747,771.99 | 608,009.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $282,483,826.02 | $231,947,750.23 | 862,994.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $205,713,484.47 | $146,983,272.33 | 628,459.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $6,272,624.79 | $1,411,126.08 | 19,163.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $1,843,195.23 | $20,956.65 | 5,631.00 |
| EQUITIES | JPMORGAN CHASE & CO | DIVERSIFIED BANKS | United States | $57,846,412.26 | $36,258,399.58 | 176,722.00 |
| EQUITIES | JSE LTD | SOUTH AFRICA | South Africa | $374,897.20 | ($7,413.13) | 39,100.00 |
| EQUITIES | JSE LTD | SOUTH AFRICA | South Africa | $908,622.32 | ($98,724.61) | 94,765.00 |
| EQUITIES | JSP CORP | CHEMICALS | Japan | $47,513.31 | $683.55 | 3,100.00 |
| EQUITIES | JSP CORP | CHEMICALS | Japan | $50,578.68 | ($1,074.89) | 3,300.00 |
| EQUITIES | JSW CEMENT LTD | INDIA | India | $1,509,831.22 | ($145,846.00) | 1,059,285.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JSW HOLDINGS LTD/INDIA | INDIA | India | $142,696.26 | ($91,442.76) | 1,119.00 |
| EQUITIES | JSW INFRASTRUCTURE LTD | INDIA | India | $446,761.87 | $51,664.74 | 131,274.00 |
| EQUITIES | JSW INFRASTRUCTURE LTD | INDIA | India | $1,625,943.12 | $188,028.45 | 477,758.00 |
| EQUITIES | JSW STEEL LTD | INDIA | India | $13,784,291.30 | $535,920.63 | 1,063,930.00 |
| EQUITIES | JTC LOGISTICS TRANSPORTA | KUWAIT | Kuwait | $5,885.80 | $1,450.05 | 3,460.00 |
| EQUITIES | JTC PLC | UNITED KINGDOM CO | Jersey C I | $795,224.60 | $0.00 | 45,253.15 |
| EQUITIES | JTEKT CORP | MACHINERY | Japan | $892,378.95 | $0.00 | 72,826.45 |
| EQUITIES | JUBILANT PHARMOVA LTD | INDIA | India | $3,540.43 | $0.00 | 0.00 |
| EQUITIES | JUDO CAPITAL HOLDINGS LTI | AUSTRALIA | Australia | $1,296,295.53 | ($798,988.93) | 1,990,528.00 |
| EQUITIES | JUDO CAPITAL HOLDINGS LTI | AUSTRALIA | Australia | $178,097.92 | $0.00 | 273,491.89 |
| EQUITIES | JUDO CAPITAL HOLDINGS LTI | AUSTRALIA | Australia | $1,595,170.64 | ($1,566,723.63) | 2,449,466.00 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $1,033,830.17 | $321,996.44 | 11,646.00 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $17,859,975.20 | $3,725,429.19 | 200,900.00 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $1,200,689.84 | $196,768.23 | 13,617.00 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $138,789.52 | $0.00 | 0.00 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $389,284.28 | $0.00 | 4,498.80 |
| EQUITIES | JULIUS BAER GROUP LTD | SWITZERLAND | Switzerland | $7,220.12 | $0.00 | 83.44 |
| EQUITIES | JUMBO INTERACTIVE LTD | AUSTRALIA | Australia | $211,200.08 | ($31,399.73) | 46,900.00 |
| EQUITIES | JUNGFRAUBAHN HOLDING AG | SWITZERLAND | Switzerland | $441,387.47 | $0.00 | 1,358.95 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $1,476.30 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $1,242,091.04 | ($175,781.60) | 46,205.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $361,865.22 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $309,078.70 | $0.00 | 11,703.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $2,644.29 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $17,472.12 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $44,348.88 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $7,244.43 | $0.00 | 0.00 |
| EQUITIES | JUNGHEINRICH AG | GERMANY | Germany | $987.17 | $0.00 | 0.00 |
| EQUITIES | JUPITER FUND MANAGEMENT | UNITED KINGDOM CO | United Kingdom | $505,734.17 | ($37,766.51) | 232,909.00 |
| EQUITIES | JUPITER LIFE LINE HOSPITALS | INDIA | India | $1,550,942.03 | $853,449.31 | 103,322.00 |
| EQUITIES | JUPITER MINES LTD | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | JUROKU FINANCIAL GROUP IN | BANKS | Japan | $892,425.71 | $0.00 | 62,196.01 |
| EQUITIES | JUST DIAL LTD | INDIA | India | $634,429.27 | ($453,678.99) | 114,400.00 |
| EQUITIES | JVCKENWOOD CORP | OTHER PRODUCTS | Japan | $958,538.14 | ($17,002.07) | 138,600.00 |
| EQUITIES | JVCKENWOOD CORP | OTHER PRODUCTS | Japan | $354,976.39 | $0.00 | 51,327.58 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | JVCKENWOOD CORP | OTHER PRODUCTS | Japan | $3,119,052.68 | ($1,189,876.09) | 451,000.00 |
| EQUITIES | JVM CO LTD | SOUTH KOREA | South Korea | $3,091,469.27 | ($464,653.90) | 227,535.00 |
| EQUITIES | JW PHARMACEUTICAL CORP | SOUTH KOREA | South Korea | $1,069,935.17 | ($432,522.28) | 64,500.00 |
| EQUITIES | JX ADVANCED METALS CORP | NONFERROUS METAL | Japan | $779,341.08 | $248,063.14 | 28,800.00 |
| EQUITIES | JX ADVANCED METALS CORP | NONFERROUS METAL | Japan | $1,003,942.85 | $650,322.17 | 37,100.00 |
| EQUITIES | JX ADVANCED METALS CORP | NONFERROUS METAL | Japan | $6,086.68 | $0.00 | 224.93 |
| EQUITIES | JYSKE BANK A/S | DENMARK | Denmark | $249,222.70 | $39,875.96 | 1,684.00 |
| EQUITIES | JYSKE BANK A/S | DENMARK | Denmark | $6,300,320.09 | $3,115,105.19 | 43,276.00 |
| EQUITIES | JYSKE BANK A/S | DENMARK | Denmark | $1,285,523.82 | $0.00 | 8,898.63 |
| EQUITIES | K'S HOLDINGS CORP | RETAIL TRADE | Japan | $827,770.41 | $0.00 | 69,684.92 |
| EQUITIES | K+S AG | GERMANY | Germany | $4,087.76 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $21,745.46 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $142,733.49 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $6,476.84 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $45,764.44 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $695,631.52 | $0.00 | 46,059.16 |
| EQUITIES | K+S AG | GERMANY | Germany | $14,633.90 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $1,240.49 | $0.00 | 0.00 |
| EQUITIES | K+S AG | GERMANY | Germany | $1,364,223.05 | ($789,086.98) | 83,900.00 |
| EQUITIES | K92 MINING INC | CDN GOLD | Canada | $1,033,479.09 | $0.00 | 65,869.07 |
| EQUITIES | KADANT INC | IND MACHNRY & SUPI | United States | $1,017,790.97 | $162,489.28 | 3,239.00 |
| EQUITIES | KADANT INC | IND MACHNRY & SUPI | United States | $137,946.97 | $12,077.72 | 439.00 |
| EQUITIES | KADOKAWA CORP | INFORMATN & COMMI | Japan | $278,748.25 | $0.00 | 13,089.72 |
| EQUITIES | KADOKAWA CORP | INFORMATN & COMMI | Japan | $1,903,789.71 | $409,343.12 | 89,400.00 |
| EQUITIES | KAGA ELECTRONICS CO LTD | OTHER PRODUCTS | Japan | $2,871,896.84 | $1,023,568.44 | 111,000.00 |
| EQUITIES | KAGA ELECTRONICS CO LTD | OTHER PRODUCTS | Japan | $2,142,279.80 | $2,369,856.03 | 82,800.00 |
| EQUITIES | KAGA ELECTRONICS CO LTD | OTHER PRODUCTS | Japan | $620,408.09 | $0.00 | 23,878.83 |
| EQUITIES | KAGARA LTD DELISTED | AUSTRALIA | Australia | $0.00 | ($245,031.58) | 451,753.00 |
| EQUITIES | KAINOS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $283,700.46 | $0.00 | 27,868.41 |
| EQUITIES | KAINOS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $46,848.39 | ($3,901.49) | 4,602.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $1,181,605.20 | $125,390.40 | 6,040.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $349,786.44 | $26,707.18 | 1,788.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $2,137,062.12 | $451,351.31 | 10,924.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $3,829,848.51 | $1,221,131.38 | 19,577.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $890,899.02 | $52,107.41 | 4,554.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $553,632.90 | $128,870.84 | 2,830.00 |
| EQUITIES | KAISER ALUMINUM CORP | ALUMINUM | United States | $488,096.85 | $26,447.00 | 2,495.00 |
| EQUITIES | KAJARIA CERAMICS LTD | INDIA | India | $1,308,108.58 | $187,184.84 | 102,300.00 |
| EQUITIES | KAJARIA CERAMICS LTD | INDIA | India | $620,859.28 | $79,451.87 | 48,554.00 |
| EQUITIES | KAJIMA CORP | CONSTRUCTION | Japan | $866,140.39 | $542,619.43 | 23,973.00 |
| EQUITIES | KAJIMA CORP | CONSTRUCTION | Japan | $6,590,080.77 | $1,383,982.44 | 182,400.00 |
| EQUITIES | KAJIMA CORP | CONSTRUCTION | Japan | $942,265.94 | $478,694.24 | 26,080.00 |
| EQUITIES | KAJIMA CORP | CONSTRUCTION | Japan | $3,588,982.23 | $0.00 | 99,335.79 |
| EQUITIES | KAJIMA CORP | CONSTRUCTION | Japan | $5,914.00 | $0.00 | 163.69 |
| EQUITIES | KAKAKU.COM INC | SERVICES | Japan | $613,902.35 | $0.00 | 29,432.04 |
| EQUITIES | KAKAO CORP | SOUTH KOREA | South Korea | $309,195.06 | ($224,992.81) | 13,865.00 |
| EQUITIES | KAKEN PHARMACEUTICAL CC | PHARMACEUTICAL | Japan | $483,339.78 | $0.00 | 19,925.73 |
| EQUITIES | KAKEN PHARMACEUTICAL CC | PHARMACEUTICAL | Japan | $832,758.10 | ($149,286.90) | 35,200.00 |
| EQUITIES | KALBE FARMA TBK PT | INDONESIA | Indonesia | $1,265,137.25 | ($442,561.00) | 29,569,700.00 |
| EQUITIES | KALMAR OYJ | FINLAND | Finland | $435,098.43 | $0.00 | 9,905.35 |
| EQUITIES | KALPATARU PROJECTS INTEF | INDIA | India | $970,496.46 | $278,378.08 | 66,645.00 |
| EQUITIES | KAMAKURA SHINSHO LTD | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | KAMCO INVESTMENT CO KSC | KUWAIT | Kuwait | $51,630.34 | $11,022.69 | 89,358.00 |
| EQUITIES | KAMEI CORP | RETAIL TRADE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | KAMEI CORP | RETAIL TRADE | Japan | $379,206.30 | $373,102.12 | 18,100.00 |
| EQUITIES | KAMIGUMI CO LTD | WAREHNG & HARBOF | Japan | $3,632,204.54 | $2,750,177.66 | 116,000.00 |
| EQUITIES | KAMIGUMI CO LTD | WAREHNG & HARBOF | Japan | $986,164.09 | $0.00 | 31,494.66 |
| EQUITIES | KAMIGUMI CO LTD | WAREHNG & HARBOF | Japan | $3,773,109.03 | $1,968,466.50 | 120,500.00 |
| EQUITIES | KAMIGUMI CO LTD | WAREHNG & HARBOF | Japan | $2,320,227.21 | ($82,510.68) | 74,100.00 |
| EQUITIES | KAMUX CORP | FINLAND | Finland | $1,524.65 | $0.00 | 0.00 |
| EQUITIES | KAMUX CORP | FINLAND | Finland | $1,812.87 | $0.00 | 0.00 |
| EQUITIES | KANAMOTO CO LTD | IRON AND STEEL | Japan | $448,401.41 | $0.00 | 13,724.38 |
| EQUITIES | KANDENKO CO LTD | CONSTRUCTION | Japan | $1,405,431.70 | $0.00 | 33,874.61 |
| EQUITIES | KANDENKO CO LTD | CONSTRUCTION | Japan | $5,314,733.50 | $3,567,806.36 | 128,500.00 |
| EQUITIES | KANEKA CORP | CHEMICALS | Japan | $1,780,696.02 | $435,882.64 | 50,800.00 |
| EQUITIES | KANEKA CORP | CHEMICALS | Japan | $439,369.59 | $0.00 | 12,534.40 |
| EQUITIES | KANEMATSU CORP | FOODS | Japan | $9,761,762.90 | $4,362,770.39 | 769,600.00 |
| EQUITIES | KANEMATSU CORP | FOODS | Japan | $197,873.57 | ($25,180.08) | 15,600.00 |
| EQUITIES | KANEMATSU CORP | FOODS | Japan | $2,073,867.25 | $2,124,700.33 | 163,500.00 |
| EQUITIES | KANSAI ELECTRIC POWER CC | ELECTRIC POWER AN | Japan | $663,396.22 | $289,817.90 | 47,175.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KANSAI ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $898,464.18 | $276,706.60 | 63,891.00 |
| EQUITIES | KANSAI ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $629,113.60 | $0.00 | 44,736.97 |
| EQUITIES | KANSAI ELECTRIC POWER CO | ELECTRIC POWER AN | Japan | $5,419.01 | $0.00 | 385.35 |
| EQUITIES | KANSAI PAINT CO LTD | CHEMICALS | Japan | $376,436.58 | $44,178.40 | 23,100.00 |
| EQUITIES | KAO CORP | CHEMICALS | Japan | $1,370,548.25 | $192,126.59 | 68,280.00 |
| EQUITIES | KAO CORP | CHEMICALS | Japan | $1,226,187.05 | $26,787.03 | 61,088.00 |
| EQUITIES | KAO CORP | CHEMICALS | Japan | $2,947,750.70 | $0.00 | 148,645.07 |
| EQUITIES | KAO CORP | CHEMICALS | Japan | $7,436.24 | $0.00 | 374.98 |
| EQUITIES | KAORI HEAT TREATMENT CO | TAIWAN | Taiwan | $2,228,430.62 | $1,070,330.02 | 45,800.00 |
| EQUITIES | KAORI HEAT TREATMENT CO | TAIWAN | Taiwan | $973,113.81 | $427,642.49 | 20,000.00 |
| EQUITIES | KAP LTD | SOUTH AFRICA | South Africa | $20,789.51 | $86.69 | 126,200.00 |
| EQUITIES | KARAT PACKAGING INC | TRADING COS & DIST | United States | $147,692.44 | $9,406.08 | 4,414.00 |
| EQUITIES | KARAT PACKAGING INC | TRADING COS & DIST | United States | $4,230,950.08 | $893,094.63 | 126,448.00 |
| EQUITIES | KARAT PACKAGING INC | TRADING COS & DIST | United States | $414,602.86 | $69,734.67 | 12,391.00 |
| EQUITIES | KARAT PACKAGING INC | TRADING COS & DIST | United States | $56,145.88 | $6,141.48 | 1,678.00 |
| EQUITIES | KARDEX HOLDING AG | SWITZERLAND | Switzerland | $8,093.84 | $0.00 | 0.00 |
| EQUITIES | KARDEX HOLDING AG | SWITZERLAND | Switzerland | $278,445.07 | $0.00 | 991.65 |
| EQUITIES | KARDEX HOLDING AG | SWITZERLAND | Switzerland | $5,126,525.25 | $1,120,843.65 | 17,899.00 |
| EQUITIES | KARELIA TOBACCO CO INC SA | GREECE | Greece | $24,033.31 | $1,413.27 | 49.00 |
| EQUITIES | KARMAN HOLDINGS INC | AEROSPACE & DEFEN | United States | $685,401.60 | ($380,433.77) | 13,730.00 |
| EQUITIES | KARMAN HOLDINGS INC | AEROSPACE & DEFEN | United States | $829,620.48 | ($452,218.93) | 16,619.00 |
| EQUITIES | KARMAN HOLDINGS INC | AEROSPACE & DEFEN | United States | $39,936.00 | ($360.00) | 800.00 |
| EQUITIES | KARMAN HOLDINGS INC | AEROSPACE & DEFEN | United States | $3,267,463.68 | $219,897.12 | 65,454.00 |
| EQUITIES | KARMAN HOLDINGS INC | AEROSPACE & DEFEN | United States | $577,224.96 | ($101,755.17) | 11,563.00 |
| EQUITIES | KARNATAKA BANK LTD/THE | INDIA | India | $1,256,975.01 | $347,881.89 | 435,200.00 |
| EQUITIES | KARNATAKA BANK LTD/THE | INDIA | India | $173,270.19 | $438.39 | 59,991.00 |
| EQUITIES | KARNATAKA BANK LTD/THE | INDIA | India | $289,699.24 | $65,243.47 | 100,302.00 |
| EQUITIES | KAROON ENERGY LTD | AUSTRALIA | Australia | $1,082,289.16 | ($485,258.45) | 1,073,674.00 |
| EQUITIES | KAROON ENERGY LTD | AUSTRALIA | Australia | $1,488,051.08 | ($715,917.88) | 1,476,206.00 |
| EQUITIES | KAROON ENERGY LTD | AUSTRALIA | Australia | $197,412.81 | $0.00 | 195,846.04 |
| EQUITIES | KAROOOOO LTD | SINGAPORE | Singapore | $249,810.96 | $5,762.85 | 5,061.00 |
| EQUITIES | KARUR VYSYA BANK LTD/THE | INDIA | India | $1,513,114.17 | $816,071.10 | 483,720.00 |
| EQUITIES | KARUR VYSYA BANK LTD/THE | INDIA | India | $818,758.93 | $813,626.44 | 261,745.00 |
| EQUITIES | KARUR VYSYA BANK LTD/THE | INDIA | India | $1,901,117.90 | $635,077.42 | 607,759.00 |
| EQUITIES | KARUR VYSYA BANK LTD/THE | INDIA | India | $556,869.93 | ($37,592.41) | 178,023.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KASIKORNBANK PCL | THAILAND | Thailand | $2,575,668.65 | $327,040.69 | 392,500.00 |
| EQUITIES | KASIKORNBANK PCL | THAILAND | Thailand | $10,857,181.59 | $2,592,044.89 | 1,654,500.00 |
| EQUITIES | KASIKORNBANK PCL | THAILAND | Thailand | $743,498.75 | $233,292.91 | 113,300.00 |
| EQUITIES | KASIKORNBANK PCL | THAILAND | Thailand | $17,626,104.41 | $1,827,409.87 | 2,686,000.00 |
| EQUITIES | KASPI.KZ JSC | KAZAKHSTAN | Kazakhstan | $3,874,280.88 | $660,552.26 | 44,717.00 |
| EQUITIES | KASUMIGASEKI CAPITAL CO L | REAL ESTATE | Japan | $2,131,586.06 | $50,130.80 | 51,400.00 |
| EQUITIES | KATITAS CO LTD | REAL ESTATE | Japan | $4,364,979.55 | $1,149,590.04 | 214,650.00 |
| EQUITIES | KATITAS CO LTD | REAL ESTATE | Japan | $304,349.67 | $0.00 | 13,962.37 |
| EQUITIES | KATITAS CO LTD | REAL ESTATE | Japan | $3,906,417.76 | $47,553.70 | 192,100.00 |
| EQUITIES | KATITAS CO LTD | REAL ESTATE | Japan | $1,830,180.11 | $649,197.52 | 90,000.00 |
| EQUITIES | KATO SANGYO CO LTD | WHOLESALE TRADE | Japan | $267,742.02 | $0.00 | 7,219.18 |
| EQUITIES | KAUFMAN & BROAD SA | FRANCE | France | $221,428.23 | ($50,375.28) | 8,053.00 |
| EQUITIES | KAUFMAN & BROAD SA | FRANCE | France | $207,619.44 | $0.00 | 7,550.79 |
| EQUITIES | KAUFMAN & BROAD SA | FRANCE | France | $2,704,185.01 | ($1,074,060.55) | 98,347.00 |
| EQUITIES | KAWADA TECHNOLOGIES INC | CONSTRUCTION | Japan | $172,773.43 | ($4,043.53) | 21,600.00 |
| EQUITIES | KAWADA TECHNOLOGIES INC | CONSTRUCTION | Japan | $40,793.73 | $36,198.35 | 5,100.00 |
| EQUITIES | KAWASAKI HEAVY INDUSTRIE | AIR TRANSPORTATIO | Japan | $1,123,865.64 | $27,313.88 | 62,500.00 |
| EQUITIES | KAWASAKI HEAVY INDUSTRIE | AIR TRANSPORTATIO | Japan | $818,174.19 | $315,644.80 | 45,500.00 |
| EQUITIES | KAWASAKI HEAVY INDUSTRIE | AIR TRANSPORTATIO | Japan | $931,459.84 | $358,463.14 | 51,800.00 |
| EQUITIES | KAWASAKI HEAVY INDUSTRIE | AIR TRANSPORTATIO | Japan | $5,433.49 | $0.00 | 302.17 |
| EQUITIES | KAWASAKI KISEN KAISHA LTD | MARINE TRANSPORT/ | Japan | $321,089.09 | $148,732.38 | 21,000.00 |
| EQUITIES | KAWASAKI KISEN KAISHA LTD | MARINE TRANSPORT/ | Japan | $369,986.37 | $70,645.28 | 24,198.00 |
| EQUITIES | KAWASAKI KISEN KAISHA LTD | MARINE TRANSPORT/ | Japan | $442,767.77 | $0.00 | 28,958.00 |
| EQUITIES | KAWASAKI KISEN KAISHA LTD | MARINE TRANSPORT/ | Japan | $2,253.20 | $0.00 | 147.36 |
| EQUITIES | KB FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $5,832,088.69 | $3,388,827.02 | 56,828.00 |
| EQUITIES | KB FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $9,488,689.66 | $5,803,498.51 | 92,458.00 |
| EQUITIES | KB FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $1,934,132.69 | $27,792.25 | 18,741.00 |
| EQUITIES | KB FINANCIAL GROUP INC | SOUTH KOREA | South Korea | $7,848,196.64 | ($66,605.39) | 76,473.00 |
| EQUITIES | KB HOME | HOMEBUILDING | United States | $1,296,739.62 | $860,892.64 | 20,718.00 |
| EQUITIES | KBC ANCORA | BELGIUM | Belgium | $1,077,782.56 | $68,920.42 | 11,190.00 |
| EQUITIES | KBC ANCORA | BELGIUM | Belgium | $636,969.95 | $0.00 | 6,786.03 |
| EQUITIES | KBC ANCORA | BELGIUM | Belgium | $5,740,630.92 | $345,378.93 | 60,208.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $980,821.41 | $14,102.53 | 7,191.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $3,165,073.05 | $1,309,942.99 | 22,203.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $30,020.08 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $319,219.00 | $0.00 | 0.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $1,402,468.69 | $0.00 | 0.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $31,486,436.53 | $16,682,230.45 | 215,519.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $1,816,161.27 | $556,802.92 | 13,040.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $85,561.83 | $0.00 | 0.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $1,137,441.16 | $0.00 | 0.00 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $233,438.56 | $0.00 | 1,711.48 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $12,619.57 | $0.00 | 92.52 |
| EQUITIES | KBC GROUP NV | BELGIUM | Belgium | $12,239,384.98 | $2,371,101.87 | 88,179.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $2,996,780.63 | ($958,245.10) | 86,375.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $593,189.25 | ($56,076.72) | 17,011.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $1,300,715.55 | $353,198.03 | 37,490.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $655,110.99 | ($389,168.07) | 18,882.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $51,795.00 | $2,565.00 | 1,500.00 |
| EQUITIES | KBR INC | RESEARCH & CONSUI | United States | $1,013,896.62 | ($420,710.96) | 29,216.00 |
| EQUITIES | KC CO LTD | SOUTH KOREA | South Korea | $57,330.17 | $28,730.54 | 2,488.00 |
| EQUITIES | KC TECH CO LTD | SOUTH KOREA | South Korea | $1,130,495.89 | $947,074.22 | 15,217.00 |
| EQUITIES | KC TECH CO LTD | SOUTH KOREA | South Korea | $415,215.98 | $249,958.39 | 5,589.00 |
| EQUITIES | KCC CORP | SOUTH KOREA | South Korea | $2,103,886.33 | $1,100,301.47 | 6,700.00 |
| EQUITIES | KCC CORP | SOUTH KOREA | South Korea | $1,153,997.35 | $205,077.43 | 3,675.00 |
| EQUITIES | KCE ELECTRONICS PCL | TAIWAN | Thailand | $412,466.70 | $48,690.18 | 328,200.00 |
| EQUITIES | KCE ELECTRONICS PCL | TAIWAN | Thailand | $644,086.48 | $51,004.10 | 512,500.00 |
| EQUITIES | KCG CORP PCL | THAILAND | Thailand | $26,085.70 | $784.03 | 85,800.00 |
| EQUITIES | KCI KONECRANES OYJ EUR0. | FINLAND | Finland | $1,649,618.35 | $0.00 | 49,880.57 |
| EQUITIES | KDDI CORP | INFORMATN & COMMI | Japan | $21,809,683.17 | $1,294,925.71 | 1,291,300.00 |
| EQUITIES | KDDI CORP | INFORMATN & COMMI | Japan | $2,687,929.87 | $1,366,076.74 | 159,146.00 |
| EQUITIES | KDDI CORP | INFORMATN & COMMI | Japan | $3,667,803.31 | $416,313.38 | 217,162.00 |
| EQUITIES | KDDI CORP | INFORMATN & COMMI | Japan | $1,480,903.57 | $0.00 | 87,680.87 |
| EQUITIES | KDDI CORP | INFORMATN & COMMI | Japan | $20,413.09 | $0.00 | 1,208.61 |
| EQUITIES | KDX REALTY INVESTMENT CC | REAL ESTATE | Japan | $3,652,011.61 | ($117,709.36) | 3,723.00 |
| EQUITIES | KEARNY FINANCIAL CORP/MD | REGIONAL BANKS | United States | $305,633.68 | ($75,346.76) | 32,308.00 |
| EQUITIES | KEC INTERNATIONAL LTD | INDIA | India | $1,130,952.67 | ($377,439.41) | 205,282.00 |
| EQUITIES | KEDGE CONSTRUCTION CO L | TAIWAN | Taiwan | $67,866.84 | $5,204.26 | 23,000.00 |
| EQUITIES | KEEL INFRASTRUCTURE COR | APPLICATION SOFTW | United States | $743,927.62 | $0.00 | 129,604.11 |
| EQUITIES | KEI INDUSTRIES LTD | INDIA | India | $1,457,176.31 | $31,572.49 | 25,414.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KEI INDUSTRIES LTD | INDIA | India | $96,441.75 | $291.56 | 1,682.00 |
| EQUITIES | KEIKYU CORP | LAND TRANSPORTATI | Japan | $439,157.88 | $0.00 | 48,471.64 |
| EQUITIES | KEIO CORP | TRANSPORTATION EC | Japan | $272,299.59 | $0.00 | 59,181.41 |
| EQUITIES | KEISEI ELECTRIC RAILWAY C | LAND TRANSPORTATI | Japan | $20,015,420.00 | ($4,696,920.72) | 2,801,900.00 |
| EQUITIES | KEISEI ELECTRIC RAILWAY C | LAND TRANSPORTATI | Japan | $310,554.69 | $0.00 | 43,473.74 |
| EQUITIES | KEIYO BANK LTD/THE | BANKS | Japan | $370,568.95 | $0.00 | 23,720.16 |
| EQUITIES | KELINGTON GROUP BHD | MALAYSIA | Malaysia | $1,230,043.45 | $329,940.13 | 624,600.00 |
| EQUITIES | KELINGTON GROUP BHD | MALAYSIA | Malaysia | $1,406,495.40 | $150,539.40 | 714,200.00 |
| EQUITIES | KELLER GROUP PLC | UNITED KINGDOM CO | United Kingdom | $823,142.82 | $495,644.43 | 23,368.00 |
| EQUITIES | KELLER GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,243,121.40 | $0.00 | 35,290.68 |
| EQUITIES | KELLY SERVICES INC | HUMAN RESOURCE & | United States | $115,923.20 | ($26,807.62) | 9,440.00 |
| EQUITIES | KELLY SERVICES INC | HUMAN RESOURCE & | United States | $28,600.12 | $6,314.19 | 2,329.00 |
| EQUITIES | KELLY SERVICES INC | HUMAN RESOURCE & | United States | $2,660,830.40 | $529,984.52 | 216,680.00 |
| EQUITIES | KELSIAN GROUP LTD | AUSTRALIA | Australia | $201,961.43 | $0.00 | 65,216.17 |
| EQUITIES | KELT EXPLORATION LTD | CDN OIL & GAS EXPL | Canada | $440,749.10 | $0.00 | 71,464.33 |
| EQUITIES | KEMIRA OYJ | FINLAND | Finland | $8,058.08 | $0.00 | 0.00 |
| EQUITIES | KEMIRA OYJ | FINLAND | Finland | $1,434.00 | $0.00 | 0.00 |
| EQUITIES | KEMIRA OYJ | FINLAND | Finland | $13,365.79 | $0.00 | 0.00 |
| EQUITIES | KEMIRA OYJ | FINLAND | Finland | $2,131.98 | $0.00 | 0.00 |
| EQUITIES | KEMPER CORP | PROPERTY & CASUAL | United States | $463,361.52 | ($202,019.11) | 17,187.00 |
| EQUITIES | KEMPER CORP | PROPERTY & CASUAL | United States | $19,411.20 | $1,389.60 | 720.00 |
| EQUITIES | KENANGA INVESTMENT BANK | MALAYSIA | Malaysia | $18,009.07 | ($5,129.72) | 107,200.00 |
| EQUITIES | KENKO MAYONNAISE CO LTD | FOODS | Japan | $57,605.91 | $9,043.86 | 4,700.00 |
| EQUITIES | KENMARE RESOURCES PLC | IRELAND | Ireland | $5,728.23 | $0.00 | 0.00 |
| EQUITIES | KENNAMETAL INC | IND MACHNRY & SUPI | United States | $807,446.85 | $270,354.54 | 23,037.00 |
| EQUITIES | KENNAMETAL INC | IND MACHNRY & SUPI | United States | $3,454,633.15 | $852,817.61 | 98,563.00 |
| EQUITIES | KENNAMETAL INC | IND MACHNRY & SUPI | United States | $428,065.65 | ($4,763.07) | 12,213.00 |
| EQUITIES | KENNEDY-WILSON HOLDINGS | REAL ESTATE OPERA | United States | $4,100.88 | $0.00 | 0.00 |
| EQUITIES | KENON HOLDINGS LTD/SINGA | SINGAPORE | Singapore | $463,039.02 | $0.00 | 6,853.46 |
| EQUITIES | KENVUE INC | PERSONAL CARE PRC | United States | $8,704,490.34 | $1,018,058.43 | 455,494.00 |
| EQUITIES | KENVUE INC | PERSONAL CARE PRC | United States | $11,444,157.27 | ($1,951,194.73) | 598,857.00 |
| EQUITIES | KENVUE INC | PERSONAL CARE PRC | United States | $8,943,900.42 | $216,101.47 | 468,022.00 |
| EQUITIES | KENVUE INC | PERSONAL CARE PRC | United States | $1,727,429.34 | ($25,523.31) | 90,394.00 |
| EQUITIES | KEPPEL DC REIT | SINGAPORE | Singapore | $959,469.19 | $0.00 | 554,030.02 |
| EQUITIES | KEPPEL DC REIT | SINGAPORE | Singapore | $3,921,881.61 | $93,257.22 | 2,264,624.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KEPPEL DC REIT | SINGAPORE | Singapore | $463,776.72 | ($3,927.37) | 267,800.00 |
| EQUITIES | KEPPEL INFRASTRUCTURE TI | SINGAPORE | Singapore | $472,415.08 | $0.00 | 1,142,202.80 |
| EQUITIES | KEPPEL INFRASTRUCTURE TI | SINGAPORE | Singapore | $1,206,991.77 | $5,997.18 | 2,918,100.00 |
| EQUITIES | KEPPEL LTD | SINGAPORE | Singapore | $688,100.58 | $225,190.93 | 81,355.00 |
| EQUITIES | KEPPEL LTD | SINGAPORE | Singapore | $906,587.64 | $341,611.71 | 107,187.00 |
| EQUITIES | KEPPEL LTD | SINGAPORE | Singapore | $5,024.59 | $0.00 | 594.06 |
| EQUITIES | KEPPEL REIT | SINGAPORE | Singapore | $6,009.93 | ($212.90) | 9,039.00 |
| EQUITIES | KEPPEL REIT | SINGAPORE | Singapore | $1,580.25 | $0.00 | 63.47 |
| EQUITIES | KEPPEL REIT | SINGAPORE | Singapore | $7,918.16 | ($190.19) | 11,909.00 |
| EQUITIES | KERING SA | FRANCE | France | $58,017,856.07 | ($8,412,193.61) | 205,200.00 |
| EQUITIES | KERING SA | FRANCE | France | $1,470,520.81 | ($634,912.21) | 5,201.00 |
| EQUITIES | KERING SA | FRANCE | France | $1,311,622.00 | $217,362.88 | 4,639.00 |
| EQUITIES | KERING SA | FRANCE | France | $8,330.19 | $0.00 | 29.46 |
| EQUITIES | KEROS THERAPEUTICS INC | BIOTECHNOLOGY | United States | $102,185.00 | ($429,931.20) | 9,550.00 |
| EQUITIES | KEROS THERAPEUTICS INC | BIOTECHNOLOGY | United States | $24,021.50 | ($12,545.90) | 2,245.00 |
| EQUITIES | KERRY GROUP PLC | IRELAND | Ireland | $1,347,647.15 | $58,649.56 | 14,670.00 |
| EQUITIES | KERRY GROUP PLC | IRELAND | Ireland | $914,323.93 | ($163,205.93) | 9,953.00 |
| EQUITIES | KERRY GROUP PLC | IRELAND | Ireland | $2,186,225.81 | $0.00 | 23,798.45 |
| EQUITIES | KERRY GROUP PLC | IRELAND | Ireland | $6,036.86 | $0.00 | 65.72 |
| EQUITIES | KERRY PROPERTIES LTD | HONG KONG | Hong Kong | $407,875.26 | $0.00 | 177,306.23 |
| EQUITIES | KERRY TJ LOGISTICS CO LTD | TAIWAN | Taiwan | $1,348,802.49 | ($604,921.24) | 1,425,000.00 |
| EQUITIES | KERUR HOLDINGS LTD | ISRAEL | Israel | $11,581.31 | ($1,756.37) | 406.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $1,636,291.68 | ($69,852.01) | 73,000.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $446,141.23 | ($102,456.99) | 19,187.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $37,792.97 | $0.00 | 0.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $409,822.79 | ($685.00) | 18,103.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $2,475.73 | $0.00 | 110.71 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $3,373.04 | $0.00 | 0.00 |
| EQUITIES | KESKO OYJ | FINLAND | Finland | $9,007.96 | $0.00 | 0.00 |
| EQUITIES | KESTRA MEDICAL TECHNOLO | HEALTH CARE EQUIPI | Bermuda | $62,989.44 | $15,660.70 | 2,476.00 |
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $2,819,563.20 | $596,649.41 | 85,545.00 |
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $9,051,244.48 | $3,013,617.39 | 274,613.00 |
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $12,558,122.56 | $2,334,860.69 | 381,011.00 |
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $9,746,370.88 | $874,637.04 | 295,703.00 |
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $11,338,833.28 | $933,552.25 | 344,018.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KEURIG DR PEPPER INC | SFT DRNK & NON ALC | United States | $1,945,167.36 | $115,936.83 | 59,016.00 |
| EQUITIES | KEWAL KIRAN CLOTHING LTD | INDIA | India | $101,135.57 | $30,999.30 | 19,272.00 |
| EQUITIES | KEWPIE CORP | FOODS | Japan | $262,129.44 | $0.00 | 9,757.79 |
| EQUITIES | KEY COFFEE INC | JAPAN | Japan | $612.38 | $0.00 | 0.00 |
| EQUITIES | KEYCORP | DIVERSIFIED BANKS | United States | $6,350,920.40 | $2,342,908.68 | 275,528.00 |
| EQUITIES | KEYCORP | DIVERSIFIED BANKS | United States | $7,532,417.30 | $1,784,543.67 | 326,786.00 |
| EQUITIES | KEYCORP | DIVERSIFIED BANKS | United States | $5,327,892.25 | $1,575,119.54 | 231,145.00 |
| EQUITIES | KEYCORP | DIVERSIFIED BANKS | United States | $456,966.25 | $128,954.12 | 19,825.00 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $7,000,013.43 | $2,986,942.94 | 14,035.00 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $6,032,929.28 | $1,400,084.39 | 12,096.00 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $60,752,236.25 | $20,223,273.21 | 121,808.00 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $1,073,157.89 | $0.00 | 2,151.68 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $38,716.42 | $0.00 | 77.63 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $44,231,506.30 | $78,877,151.71 | 88,684.00 |
| EQUITIES | KEYENCE CORP | ELECTRIC APPLIANCE | Japan | $31,521,257.48 | $9,165,044.29 | 63,200.00 |
| EQUITIES | KEYERA CORP | CDN OIL & GAS STOR | Canada | $648,424.01 | $292,230.21 | 16,148.00 |
| EQUITIES | KEYERA CORP | CDN OIL & GAS STOR | Canada | $613,730.03 | $157,961.82 | 15,284.00 |
| EQUITIES | KEYERA CORP | CDN OIL & GAS STOR | Canada | $4,728.67 | $0.00 | 117.56 |
| EQUITIES | KEYERA CORP | CDN OIL & GAS STOR | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $4,274,004.63 | $498,626.76 | 12,209.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $13,476,294.72 | $12,590,302.89 | 38,496.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $19,659,231.06 | $17,852,201.86 | 56,158.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $14,174,684.37 | $11,174,333.72 | 40,491.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $3,428,585.58 | $1,324,082.01 | 9,794.00 |
| EQUITIES | KEYSIGHT TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $4,147,279.29 | $2,976,409.23 | 11,847.00 |
| EQUITIES | KEYWORDS STUDIOS PLC | UNITED KINGDOM CO | Ireland | $0.00 | $0.00 | 0.00 |
| EQUITIES | KFIN TECHNOLOGIES LTD | INDIA | India | $2,131,986.41 | $296,257.65 | 229,383.00 |
| EQUITIES | KFORCE INC | HUMAN RESOURCE & | United States | $4,212,102.24 | $335,803.10 | 89,772.00 |
| EQUITIES | KFORCE INC | HUMAN RESOURCE & | United States | $256,793.16 | $196,258.95 | 5,473.00 |
| EQUITIES | KFORCE INC | HUMAN RESOURCE & | United States | $527,193.12 | $28,471.76 | 11,236.00 |
| EQUITIES | KG CHEMICAL CORP | SOUTH KOREA | South Korea | $223,864.32 | ($195,606.11) | 83,675.00 |
| EQUITIES | KG CHEMICAL CORP | SOUTH KOREA | South Korea | $96,587.39 | ($8,678.57) | 36,102.00 |
| EQUITIES | KG FINANCIAL CO LTD | SOUTH KOREA | South Korea | $3,306.76 | ($4,525.55) | 1,284.00 |
| EQUITIES | KGHM POLSKA MIEDZ SA | POLAND | Poland | $2,909,000.67 | $1,253,673.72 | 32,861.00 |
| EQUITIES | KGHM POLSKA MIEDZ SA | POLAND | Poland | $21,782,050.95 | $12,512,495.29 | 246,057.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KGHM POLSKA MIEDZ SA | POLAND | Poland | $6,595,235.67 | $350,240.63 | 74,557.00 |
| EQUITIES | KGHM POLSKA MIEDZ SA | POLAND | Poland | $7,477,568.46 | $799,791.05 | 84,469.00 |
| EQUITIES | KGI FINANCIAL HOLDING CO L | TAIWAN | Taiwan | $958,283.94 | $440,029.01 | 1,035,220.00 |
| EQUITIES | KGI FINANCIAL HOLDING CO L | TAIWAN | Taiwan | $1,321,873.09 | $505,279.06 | 1,428,000.00 |
| EQUITIES | KH NEOCHEM CO LTD | CHEMICALS | Japan | $105,964.84 | $6,853.42 | 5,700.00 |
| EQUITIES | KH NEOCHEM CO LTD | CHEMICALS | Japan | $249,015.22 | $0.00 | 13,645.04 |
| EQUITIES | KIA CORP | SOUTH KOREA | South Korea | $4,157,815.88 | $2,550,880.28 | 46,679.00 |
| EQUITIES | KIA CORP | SOUTH KOREA | South Korea | $10,476,441.88 | $3,328,359.68 | 117,617.00 |
| EQUITIES | KIA CORP | SOUTH KOREA | South Korea | $13,450,891.14 | $3,948,585.50 | 143,801.00 |
| EQUITIES | KIA CORP | SOUTH KOREA | South Korea | $2,724,550.06 | ($295,901.46) | 30,588.00 |
| EQUITIES | KIATNAKIN PHATRA BANK PCI | THAILAND | Thailand | $4,333,354.42 | $1,185,832.33 | 1,432,400.00 |
| EQUITIES | KIATNAKIN PHATRA BANK PCI | THAILAND | Thailand | $2,810,145.85 | $819,956.81 | 928,900.00 |
| EQUITIES | KID ASA | NORWAY | Norway | $7,119.85 | $0.00 | 0.00 |
| EQUITIES | KIER GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,257,512.48 | $36,549.44 | 434,215.00 |
| EQUITIES | KIER GROUP PLC | UNITED KINGDOM CO | United Kingdom | $537,264.47 | $0.00 | 185,513.09 |
| EQUITIES | KIKKOMAN CORP | FOODS | Japan | $386,198.09 | $233,263.03 | 37,630.00 |
| EQUITIES | KIKKOMAN CORP | FOODS | Japan | $429,528.63 | $58,429.73 | 41,852.00 |
| EQUITIES | KIKKOMAN CORP | FOODS | Japan | $2,775.24 | $0.00 | 270.41 |
| EQUITIES | KILROY REALTY CORP | OFFICE REITS | United States | $1,254,482.04 | ($246,424.37) | 33,004.00 |
| EQUITIES | KILROY REALTY CORP | OFFICE REITS | United States | $2,104,309.62 | ($920,032.06) | 55,362.00 |
| EQUITIES | KILROY REALTY CORP | OFFICE REITS | United States | $27,937.35 | $2,521.49 | 735.00 |
| EQUITIES | KILROY REALTY CORP | OFFICE REITS | United States | $53,214.00 | $924.00 | 1,400.00 |
| EQUITIES | KILROY REALTY CORP | OFFICE REITS | United States | $1,122,967.44 | ($740,079.68) | 29,544.00 |
| EQUITIES | KIMBALL ELECTRONICS INC | ELECTRC MANUFACT | United States | $175,744.00 | $146,466.30 | 6,865.00 |
| EQUITIES | KIMBALL ELECTRONICS INC | ELECTRC MANUFACT | United States | $3,885,107.20 | $461,439.65 | 151,762.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $1,054,063.35 | $65,743.74 | 9,567.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $6,959,614.55 | $1,978,399.97 | 62,671.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $12,478,688.50 | $2,927,081.74 | 112,370.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $431,396.10 | $28,335.30 | 3,930.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $9,201,484.20 | ($506,848.47) | 82,756.00 |
| EQUITIES | KIMBERLY-CLARK CORP | HOUSEHOLD PRODU( | United States | $2,418,113.75 | ($129,286.08) | 21,775.00 |
| EQUITIES | KIMBERLY-CLARK DE MEXICC | MEXICO | Mexico | $295,011.83 | ($26,440.31) | 133,100.00 |
| EQUITIES | KIMBERLY-CLARK DE MEXICC | MEXICO | Mexico | $1,131,974.36 | ($90,332.19) | 510,711.00 |
| EQUITIES | KIMCO REALTY CORP | RETAIL REITS | United States | $408,337.80 | $36,226.89 | 16,108.00 |
| EQUITIES | KIMCO REALTY CORP | RETAIL REITS | United States | $4,691,778.00 | $914,719.57 | 185,080.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KIMCO REALTY CORP | RETAIL REITS | United States | $6,182,459.40 | $1,324,974.85 | 243,884.00 |
| EQUITIES | KIMCO REALTY CORP | RETAIL REITS | United States | $3,336,845.85 | $293,352.67 | 131,631.00 |
| EQUITIES | KIMCO REALTY CORP | RETAIL REITS | United States | $200,265.00 | $9,432.60 | 7,900.00 |
| EQUITIES | KIMLY LTD | SINGAPORE | Singapore | $28,650.86 | $217.77 | 91,500.00 |
| EQUITIES | KINAXIS INC | CDN APPLICATION SC | Canada | $1,180,354.03 | $0.00 | 10,997.75 |
| EQUITIES | KINAXIS INC | CDN APPLICATION SC | Canada | $5,259,016.74 | ($697,219.36) | 49,000.00 |
| EQUITIES | KINAXIS INC | CDN APPLICATION SC | Canada | $10,737,409.61 | ($1,212,329.61) | 100,044.00 |
| EQUITIES | KINDEN CORP | CONSTRUCTION | Japan | $1,586,345.64 | $0.00 | 32,446.64 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $757,561.12 | $9,570.82 | 23,696.00 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $14,577,808.48 | ($755,890.00) | 455,984.00 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $19,653,525.53 | ($1,962,913.00) | 614,749.00 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $14,319,331.03 | $369,468.46 | 447,899.00 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $3,516,380.30 | ($105,126.27) | 109,990.00 |
| EQUITIES | KINDER MORGAN INC | OIL & GAS STORAGE | United States | $3,222,927.67 | $700,438.52 | 100,811.00 |
| EQUITIES | KINEPOLIS GROUP NV | BELGIUM | Belgium | $389,953.01 | $0.00 | 9,621.34 |
| EQUITIES | KINETIK HOLDINGS INC | OIL & GAS STORAGE | United States | $233,965.60 | $73,215.88 | 4,840.00 |
| EQUITIES | KING SLIDE WORKS CO LTD | TAIWAN | Taiwan | $1,155,180.26 | $658,803.92 | 5,000.00 |
| EQUITIES | KINGBOARD LAMINATES HOLI | HONG KONG | Hong Kong | $1,797,418.64 | $931,417.89 | 141,000.00 |
| EQUITIES | KINGDEE INTERNATIONAL SO | CHINA | China | $370,658.18 | ($521,787.16) | 491,000.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $1,880,889.74 | ($76,716.07) | 489,742.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $412,879.88 | ($105,733.36) | 106,607.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $3,041,685.35 | ($51,956.04) | 778,444.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $7,085,865.12 | ($926,124.61) | 1,827,172.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $362,396.43 | $17,303.23 | 93,572.00 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $139,978.32 | $0.00 | 37,240.16 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $2,615.83 | $0.00 | 695.92 |
| EQUITIES | KINGFISHER PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | KINGSGATE CONSOLIDATED I | AUSTRALIA | Australia | $162,710.90 | $0.00 | 47,445.88 |
| EQUITIES | KINGSPAN GROUP PLC | IRELAND | Ireland | $887,468.96 | $188,730.28 | 9,709.00 |
| EQUITIES | KINGSPAN GROUP PLC | IRELAND | Ireland | $896,975.27 | $82,062.57 | 9,813.00 |
| EQUITIES | KINGSPAN GROUP PLC | IRELAND | Ireland | $5,780.83 | $0.00 | 63.24 |
| EQUITIES | KINGSTONE COS INC | PROPERTY & CASUAL | United States | $16,251.62 | $711.14 | 854.00 |
| EQUITIES | KINIK CO | TAIWAN | Taiwan | $1,267,747.56 | $59,042.04 | 53,000.00 |
| EQUITIES | KINIK CO | TAIWAN | Taiwan | $1,411,266.15 | $598,164.70 | 59,000.00 |
| EQUITIES | KINIK CO | TAIWAN | Taiwan | $2,774,692.77 | $226,924.36 | 116,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KINIK CO | TAIWAN | Taiwan | $3,946,761.26 | $1,390,440.88 | 165,000.00 |
| EQUITIES | KINIK CO | TAIWAN | Taiwan | $1,111,671.09 | $35,734.74 | 46,475.00 |
| EQUITIES | KINIKSA PHARMACEUTICALS | BIOTECHNOLOGY | United Kingdom | $4,043,814.30 | $1,185,238.84 | 63,234.00 |
| EQUITIES | KINIKSA PHARMACEUTICALS | BIOTECHNOLOGY | United Kingdom | $1,720,446.85 | $729,280.78 | 26,903.00 |
| EQUITIES | KINIKSA PHARMACEUTICALS | BIOTECHNOLOGY | United Kingdom | $1,216,776.65 | $104.65 | 19,027.00 |
| EQUITIES | KINNEVIK AB | SWEDEN | Sweden | $732,104.38 | ($700,040.47) | 136,258.00 |
| EQUITIES | KINNEVIK AB | SWEDEN | Sweden | $625,909.36 | $0.00 | 116,493.77 |
| EQUITIES | KINNEVIK AB | SWEDEN | Sweden | $2,402,064.02 | ($10,107,023.35) | 447,068.00 |
| EQUITIES | KINROSS GOLD CORP | CDN GOLD | Canada | $2,660,932.45 | $645,121.81 | 112,424.00 |
| EQUITIES | KINROSS GOLD CORP | CDN GOLD | Canada | $1,418,963.58 | $1,454,744.47 | 59,951.00 |
| EQUITIES | KINROSS GOLD CORP | CDN GOLD | Canada | $1,963,746.57 | $915,977.53 | 82,968.00 |
| EQUITIES | KINROSS GOLD CORP | CDN GOLD | Canada | $9,741,417.27 | $0.00 | 411,573.82 |
| EQUITIES | KINROSS GOLD CORP | CDN GOLD | Canada | $11,810.02 | $0.00 | 498.97 |
| EQUITIES | KINSALE CAPITAL GROUP INC | PROPERTY & CASUAL | United States | $2,642,767.53 | $241,514.42 | 8,013.00 |
| EQUITIES | KINSALE CAPITAL GROUP INC | PROPERTY & CASUAL | United States | $1,950,496.34 | $1,040,335.51 | 5,914.00 |
| EQUITIES | KINSALE CAPITAL GROUP INC | PROPERTY & CASUAL | United States | $2,678,057.20 | ($468,667.65) | 8,120.00 |
| EQUITIES | KINSALE CAPITAL GROUP INC | PROPERTY & CASUAL | United States | $85,750.60 | $5,449.60 | 260.00 |
| EQUITIES | KINSALE CAPITAL GROUP INC | PROPERTY & CASUAL | United States | $2,044,492.19 | ($298,240.74) | 6,199.00 |
| EQUITIES | KINSUS INTERCONNECT TECH | TAIWAN | Taiwan | $5,185,680.70 | $4,766,478.09 | 185,407.00 |
| EQUITIES | KINSUS INTERCONNECT TECH | TAIWAN | Taiwan | $2,685,040.73 | $651,265.37 | 96,000.00 |
| EQUITIES | KINSUS INTERCONNECT TECH | TAIWAN | Taiwan | $167,815.05 | $4,078.10 | 6,000.00 |
| EQUITIES | KINTETSU GROUP HOLDINGS | LAND TRANSPORTATI | Japan | $570,000.75 | $0.00 | 27,448.75 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $3,165.61 | $0.00 | 0.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $4,229.51 | $0.00 | 0.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $3,025.89 | $0.00 | 0.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $7,075.32 | $0.00 | 0.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $2,010,840.83 | $51,009.60 | 44,597.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $12,476.63 | $0.00 | 0.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $875,239.64 | $0.00 | 19,745.65 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $3,266,243.00 | ($252,140.73) | 72,247.00 |
| EQUITIES | KION GROUP AG | GERMANY | Germany | $25,307.95 | $0.00 | 0.00 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $17,049,271.44 | ($1,975,724.56) | 30,898.00 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $3,090,035.60 | $547,933.11 | 5,600.00 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $11,515,900.54 | $7,047,875.76 | 20,870.00 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $11,477,275.10 | $7,179,007.37 | 20,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $6,727,911.94 | $0.00 | 12,192.84 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $71,437.88 | $0.00 | 129.47 |
| EQUITIES | KIOXIA HOLDINGS CORP | INFORMATN & COMMI | Japan | $17,822,883.93 | $4,121,798.30 | 32,300.00 |
| EQUITIES | KIRBY CORP | MARINE TRANSPORT/ | United States | $1,597,103.62 | $1,012,337.16 | 11,746.00 |
| EQUITIES | KIRBY CORP | MARINE TRANSPORT/ | United States | $2,945,926.02 | $1,855,692.81 | 21,666.00 |
| EQUITIES | KIRBY CORP | MARINE TRANSPORT/ | United States | $1,807,449.21 | $714,773.38 | 13,293.00 |
| EQUITIES | KIRIN HOLDINGS CO LTD | FOODS | Japan | $2,133,182.18 | $276,503.66 | 121,700.00 |
| EQUITIES | KIRIN HOLDINGS CO LTD | FOODS | Japan | $790,486.85 | $380,456.33 | 45,098.00 |
| EQUITIES | KIRIN HOLDINGS CO LTD | FOODS | Japan | $3,649,722.21 | $833,278.18 | 208,220.00 |
| EQUITIES | KIRIN HOLDINGS CO LTD | FOODS | Japan | $874,692.34 | $268,097.81 | 49,902.00 |
| EQUITIES | KIRIN HOLDINGS CO LTD | FOODS | Japan | $5,654.86 | $0.00 | 322.96 |
| EQUITIES | KIRLOSKAR BROTHERS LTD | INDIA | India | $358,601.36 | $74,047.60 | 16,531.00 |
| EQUITIES | KIRLOSKAR OIL ENGINES LTD | INDIA | India | $2,988,254.41 | $1,172,594.66 | 119,655.00 |
| EQUITIES | KIRLOSKAR PNEUMATIC CO L | INDIA | India | $39,118.29 | $382.52 | 1,896.00 |
| EQUITIES | KISSEI PHARMACEUTICAL CO | PHARMACEUTICAL | Japan | $421,270.35 | $0.00 | 16,580.31 |
| EQUITIES | KISSEI PHARMACEUTICAL CO | PHARMACEUTICAL | Japan | $442,910.35 | $215,212.96 | 17,600.00 |
| EQUITIES | KITA-NIPPON BANK LTD/THE | BANKS | Japan | $49,838.49 | $30,308.74 | 1,500.00 |
| EQUITIES | KITANO CONSTRUCTION COR | CONSTRUCTION | Japan | $15,948.32 | $7,617.18 | 2,400.00 |
| EQUITIES | KITE REALTY GROUP TRUST | RETAIL REITS | United States | $1,764,640.02 | $181,745.20 | 62,179.00 |
| EQUITIES | KITRON ASA | NORWAY | Norway | $515.12 | $0.00 | 0.00 |
| EQUITIES | KITRON ASA | NORWAY | Norway | $2,036,459.89 | ($12,097.81) | 188,864.00 |
| EQUITIES | KITRON ASA | NORWAY | Norway | $650,136.78 | $0.00 | 60,294.43 |
| EQUITIES | KITRON ASA | NORWAY | Norway | $4,509,048.55 | $875,588.03 | 417,901.00 |
| EQUITIES | KITZ CORP | MACHINERY | Japan | $389,751.30 | $205,442.81 | 24,800.00 |
| EQUITIES | KIWOOM SECURITIES CO LTD | SOUTH KOREA | South Korea | $309,946.53 | $19,287.41 | 1,400.00 |
| EQUITIES | KIWOOM SECURITIES CO LTD | SOUTH KOREA | South Korea | $5,991,045.05 | $4,942,829.32 | 27,061.00 |
| EQUITIES | KIWOOM SECURITIES CO LTD | SOUTH KOREA | South Korea | $14,299,604.58 | $1,044,720.53 | 64,590.00 |
| EQUITIES | KIWOOM SECURITIES CO LTD | SOUTH KOREA | South Korea | $1,276,536.93 | $216,753.10 | 5,766.00 |
| EQUITIES | KKR & CO INC | ASSET MGMT & CUST | United States | $14,492,245.56 | $9,537,271.95 | 157,902.00 |
| EQUITIES | KKR & CO INC | ASSET MGMT & CUST | United States | $20,366,532.68 | $11,620,597.50 | 221,906.00 |
| EQUITIES | KKR & CO INC | ASSET MGMT & CUST | United States | $14,583,383.10 | $5,795,864.65 | 158,895.00 |
| EQUITIES | KKR & CO INC | ASSET MGMT & CUST | United States | $16,261,396.84 | ($5,704,639.74) | 177,178.00 |
| EQUITIES | KKR & CO INC | ASSET MGMT & CUST | United States | $3,597,867.78 | $1,048,814.44 | 39,201.00 |
| EQUITIES | KKR REAL ESTATE FINANCE T | MORTGAGE REITS | United States | $116,737.74 | ($128,032.47) | 16,821.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $11,156,028.96 | $6,315,578.82 | 36,976.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $89,969,318.58 | $82,887,613.30 | 298,198.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $128,296,746.72 | $122,898,932.36 | 425,232.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $93,973,010.28 | $86,658,741.45 | 311,468.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $10,194,780.90 | $7,181,721.90 | 33,790.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $44,726,093.82 | $32,639,728.20 | 148,242.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $25,681,555.20 | $21,895,300.33 | 85,120.00 |
| EQUITIES | KLA CORP | SEMICNDCTR MTRLS | United States | $912,371.04 | $267,926.40 | 3,024.00 |
| EQUITIES | KLARNA GROUP PLC | UNITED KINGDOM CO | United Kingdom | $192,927.68 | ($223,925.98) | 9,532.00 |
| EQUITIES | KLARNA GROUP PLC | UNITED KINGDOM CO | United Kingdom | $292,312.69 | $0.00 | 14,442.33 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $2,679,530.03 | $195,391.31 | 64,070.00 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $599,308.03 | $52,712.45 | 14,330.00 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $12,556,569.64 | $4,008,221.95 | 300,239.00 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $1,115,390.45 | $163,284.44 | 26,670.00 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $3,680.95 | $0.00 | 88.01 |
| EQUITIES | KLEPIERRE SA | FRANCE | France | $5,826,001.73 | $1,179,319.88 | 139,305.00 |
| EQUITIES | KLN LOGISTICS GROUP LTD | HONG KONG | Hong Kong | $141,627.22 | $0.00 | 202,295.70 |
| EQUITIES | KLOECKNER & CO SE | GERMANY | Germany | $1,183.93 | $0.00 | 0.00 |
| EQUITIES | KLOECKNER & CO SE | GERMANY | Germany | $113,433.24 | $0.00 | 0.00 |
| EQUITIES | KLOECKNER & CO SE | GERMANY | Germany | $36,283.14 | $0.00 | 0.00 |
| EQUITIES | KLOECKNER & CO SE | GERMANY | Germany | $4,761.73 | $0.00 | 0.00 |
| EQUITIES | KLOECKNER & CO SE | GERMANY | Germany | $11,876.82 | $0.00 | 0.00 |
| EQUITIES | KNIFE RIVER CORP | CONSTRUCTION MAT | United States | $1,347,350.55 | $945,280.79 | 16,107.00 |
| EQUITIES | KNIGHT THERAPEUTICS INC | CDN PHARMACEUTIC | Canada | $244,384.14 | $111,334.11 | 35,200.00 |
| EQUITIES | KNIGHT-SWIFT TRANSPORTA | CARGO GROUND TRA | United States | $3,495,740.04 | $2,733,447.89 | 44,892.00 |
| EQUITIES | KNIGHT-SWIFT TRANSPORTA | CARGO GROUND TRA | United States | $4,492,865.39 | $2,498,303.62 | 57,697.00 |
| EQUITIES | KNIGHT-SWIFT TRANSPORTA | CARGO GROUND TRA | United States | $144,838.20 | $6,919.20 | 1,860.00 |
| EQUITIES | KNIGHT-SWIFT TRANSPORTA | CARGO GROUND TRA | United States | $2,247,016.72 | $1,060,112.31 | 28,856.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $473,182.65 | $97,609.91 | 3,952.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $9,106.55 | $0.00 | 0.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $526,291.83 | $103,200.55 | 4,498.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $13,602.75 | $0.00 | 0.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $356,687.95 | $0.00 | 0.00 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $2,937.10 | $0.00 | 25.29 |
| EQUITIES | KNORR-BREMSE AG | GERMANY | Germany | $3,450,654.13 | $930,920.85 | 28,575.00 |
| EQUITIES | KNOWLEDGE REALTY TRUST | INDIA | India | $1,829,466.42 | $264,366.17 | 1,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KNOWLEDGE REALTY TRUST | INDIA | India | $22,418.28 | ($932.43) | 18,381.00 |
| EQUITIES | KNOWLES CORP | ELECTRONIC COMPO | United States | $1,051,518.00 | $33,715.50 | 25,350.00 |
| EQUITIES | KNOWLES CORP | ELECTRONIC COMPO | United States | $1,064,625.68 | $742,185.42 | 25,666.00 |
| EQUITIES | KNOWLES CORP | ELECTRONIC COMPO | United States | $1,834,784.84 | $776,418.73 | 44,233.00 |
| EQUITIES | KNOWLES CORP | ELECTRONIC COMPO | United States | $2,879,375.68 | $1,240,252.68 | 69,416.00 |
| EQUITIES | KOA CORP | ELECTRIC APPLIANCE | Japan | $1,191,117.76 | $325,143.10 | 66,800.00 |
| EQUITIES | KOA CORP | ELECTRIC APPLIANCE | Japan | $76,673.75 | $62,598.88 | 4,300.00 |
| EQUITIES | KOBAY TECHNOLOGY BHD | MALAYSIA | Malaysia | $36,728.39 | $2,528.97 | 58,500.00 |
| EQUITIES | KOBAY TECHNOLOGY BHD | MALAYSIA | Malaysia | $26,431.88 | $1,563.15 | 42,100.00 |
| EQUITIES | KOBAYASHI PHARMACEUTICA | PHARMACEUTICAL | Japan | $260,704.69 | $0.00 | 7,774.50 |
| EQUITIES | KOBE BUSSAN CO LTD | FOODS | Japan | $381,766.79 | $0.00 | 23,489.15 |
| EQUITIES | KOBE BUSSAN CO LTD | FOODS | Japan | $961,869.54 | $0.00 | 59,181.41 |
| EQUITIES | KOBE STEEL LTD | IRON AND STEEL | Japan | $9,561,531.23 | ($502,393.66) | 829,900.00 |
| EQUITIES | KOBE STEEL LTD | IRON AND STEEL | Japan | $744,276.32 | ($91,683.53) | 64,600.00 |
| EQUITIES | KOC HOLDING AS | TURKEY | Turkey | $1,251,567.22 | $129,889.40 | 301,770.00 |
| EQUITIES | KODACO CO LTD | SOUTH KOREA | South Korea | $0.00 | ($26,019.65) | 232.00 |
| EQUITIES | KODIAK GAS SERVICES INC | OIL & GAS EQUIP/SVC | United States | $3,463,192.48 | $246,408.02 | 46,096.00 |
| EQUITIES | KODIAK GAS SERVICES INC | OIL & GAS EQUIP/SVC | United States | $603,068.51 | $250,514.11 | 8,027.00 |
| EQUITIES | KODIAK GAS SERVICES INC | OIL & GAS EQUIP/SVC | United States | $628,312.19 | $11,934.84 | 8,363.00 |
| EQUITIES | KODIAK SCIENCES INC | BIOTECHNOLOGY | United States | $1,325,224.40 | $707,678.14 | 34,015.00 |
| EQUITIES | KODIAK SCIENCES INC | BIOTECHNOLOGY | United States | $463,701.92 | $136,927.78 | 11,902.00 |
| EQUITIES | KODIAK SCIENCES INC | BIOTECHNOLOGY | United States | $801,017.60 | $698,384.14 | 20,560.00 |
| EQUITIES | KODIAK SCIENCES INC | BIOTECHNOLOGY | United States | $219,072.08 | $13,101.59 | 5,623.00 |
| EQUITIES | KOEI TECMO HOLDINGS CO L | OTHER PRODUCTS | Japan | $309,010.64 | $0.00 | 33,160.63 |
| EQUITIES | KOENIG & BAUER AG | GERMANY | Germany | $373.62 | $0.00 | 0.00 |
| EQUITIES | KOHL'S CORP | BROADLINE RETAIL | United States | $561,475.92 | ($1,035,242.45) | 31,686.00 |
| EQUITIES | KOHNAN SHOJI CO LTD | RETAIL TRADE | Japan | $1,027,155.90 | $43,960.50 | 39,700.00 |
| EQUITIES | KOIKE SANSO KOGYO CO LTD | MACHINERY | Japan | $55,117.68 | $29,896.45 | 6,000.00 |
| EQUITIES | KOITO MANUFACTURING CO L | ELECTRIC APPLIANCE | Japan | $721,786.63 | $0.00 | 46,012.36 |
| EQUITIES | KOITO MANUFACTURING CO L | ELECTRIC APPLIANCE | Japan | $2,268,313.96 | ($243,164.76) | 144,600.00 |
| EQUITIES | KOJIMA CO LTD | RETAIL TRADE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | KOKUSAI ELECTRIC CORP | INFORMATN & COMMI | Japan | $3,369,869.54 | $0.00 | 50,454.93 |
| EQUITIES | KOKUSAI ELECTRIC CORP | INFORMATN & COMMI | Japan | $6,244,839.71 | $3,275,100.45 | 93,500.00 |
| EQUITIES | KOKUYO CO LTD | OTHER PRODUCTS | Japan | $359,629.40 | $0.00 | 73,381.77 |
| EQUITIES | KOLIBRI GLOBAL ENERGY INC | CDN OIL & GAS EXPL | Canada | $30,004.50 | ($14,295.55) | 6,025.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $2,279,880.11 | $1,132,630.04 | 58,984.00 |
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $34,061,371.74 | $6,466,524.42 | 881,220.00 |
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $14,444,445.90 | $3,086,987.58 | 373,700.00 |
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $2,153,872.90 | $691,510.00 | 55,724.00 |
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $13,725.88 | $0.00 | 355.11 |
| EQUITIES | KOMATSU LTD | MACHINERY | Japan | $170,071.08 | ($37,984.79) | 4,400.00 |
| EQUITIES | KOMEDA HOLDINGS CO LTD | FOODS | Japan | $653,354.93 | $0.00 | 38,237.85 |
| EQUITIES | KOMERCNI BANKA AS | CZECH REPUBLIC | Czech Republic | $507,741.50 | $84,432.84 | 11,082.00 |
| EQUITIES | KOMERCNI BANKA AS | CZECH REPUBLIC | Czech Republic | $7,250,183.92 | $1,729,890.64 | 158,243.00 |
| EQUITIES | KOMERCNI BANKA AS | CZECH REPUBLIC | Czech Republic | $2,051,583.55 | $304,272.33 | 44,778.00 |
| EQUITIES | KOMERCNI BANKA AS | CZECH REPUBLIC | Czech Republic | $1,178,590.72 | $145,369.92 | 25,724.00 |
| EQUITIES | KOMERI CO LTD | RETAIL TRADE | Japan | $115,929.87 | $4,187.60 | 5,300.00 |
| EQUITIES | KOMERI CO LTD | RETAIL TRADE | Japan | $198,339.32 | $0.00 | 8,885.14 |
| EQUITIES | KOMORI CORP | MACHINERY | Japan | $4,754.96 | $0.00 | 0.00 |
| EQUITIES | KOMORI CORP | MACHINERY | Japan | $511,204.47 | $260,895.05 | 55,500.00 |
| EQUITIES | KONAMI GROUP CORP | SERVICES | Japan | $909,091.34 | $568,310.70 | 8,364.00 |
| EQUITIES | KONAMI GROUP CORP | SERVICES | Japan | $624,429.67 | $10,643.23 | 5,745.00 |
| EQUITIES | KONAMI GROUP CORP | SERVICES | Japan | $4,320.24 | $0.00 | 39.75 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $11,211.15 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $8,529.92 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $19,645.82 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $1,211,837.09 | $188,373.53 | 20,336.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $21,470.55 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $1,186,070.99 | ($46,166.39) | 20,492.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $38,598.93 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $1,209,296.48 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $7,660.48 | $0.00 | 134.33 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $185,913.47 | $0.00 | 0.00 |
| EQUITIES | KONE OYJ | FINLAND | Finland | $25,639,541.19 | $11,277,792.55 | 420,400.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $791.46 | $0.00 | 0.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $52,346.42 | $0.00 | 0.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $1,744,735.72 | $226,013.48 | 55,972.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $2,817,625.80 | $869,204.29 | 90,170.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $4,993.17 | $0.00 | 0.00 |
| EQUITIES | KONECRANES OYJ | FINLAND | Finland | $2,862.31 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $3,720.53 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $1,242.99 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $846,352.39 | $317,259.21 | 28,000.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $905.46 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $2,554.01 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $898,668.92 | ($75,580.32) | 29,725.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $278.21 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $4,441,718.05 | $0.00 | 147,345.10 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $5,246.18 | $0.00 | 174.03 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $6,270.04 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $11,843.09 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG GRUPPEN ASA | NORWAY | Norway | $13,661.16 | $0.00 | 0.00 |
| EQUITIES | KONGSBERG MARITIME AS | NORWAY | Norway | $261,979.55 | $0.00 | 50,593.76 |
| EQUITIES | KONICA MINOLTA INC | OTHER PRODUCTS | Japan | $411,320.20 | ($36,861.02) | 121,700.00 |
| EQUITIES | KONICA MINOLTA INC | OTHER PRODUCTS | Japan | $2,768,722.31 | ($595,517.81) | 819,200.00 |
| EQUITIES | KONICA MINOLTA INC | OTHER PRODUCTS | Japan | $330,598.26 | $0.00 | 97,815.92 |
| EQUITIES | KONICA MINOLTA INC | OTHER PRODUCTS | Japan | $311,278.47 | ($27,168.48) | 92,100.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $3,110,499.85 | $63,927.83 | 76,287.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $3,267.49 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $1,952,452.40 | $1,022,568.61 | 47,995.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $6,186.95 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $3,199,877.71 | $44,411.27 | 74,999.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $16,699,227.87 | $4,386,080.53 | 406,258.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $2,364,324.79 | ($15,113.38) | 58,295.00 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $12,980,934.60 | $0.00 | 322,371.54 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $14,680.77 | $0.00 | 364.59 |
| EQUITIES | KONINKLIJKE AHOLD DELHAIZ | NETHERLANDS | Netherlands | $17,764,095.55 | ($434,472.18) | 437,151.00 |
| EQUITIES | KONINKLIJKE BAM GROEP NV | NETHERLANDS | Netherlands | $984,846.95 | $460,139.36 | 69,678.00 |
| EQUITIES | KONINKLIJKE BAM GROEP NV | NETHERLANDS | Netherlands | $6,946.89 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE BAM GROEP NV | NETHERLANDS | Netherlands | $7,265,006.54 | $4,652,557.96 | 513,942.00 |
| EQUITIES | KONINKLIJKE BAM GROEP NV | NETHERLANDS | Netherlands | $1,296,503.58 | $0.00 | 92,420.58 |
| EQUITIES | KONINKLIJKE HEIJMANS N.V | NETHERLANDS | Netherlands | $1,765,853.38 | $1,416,336.61 | 13,201.00 |
| EQUITIES | KONINKLIJKE HEIJMANS N.V | NETHERLANDS | Netherlands | $749,117.47 | $0.00 | 5,747.58 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $1,061,902.76 | ($98,088.11) | 206,178.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $2,970,328.26 | $224,184.47 | 598,442.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $687,096.42 | $198,278.96 | 137,561.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $5,354.99 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $2,095,357.73 | ($229,415.36) | 420,713.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $23,877,483.11 | $4,534,371.43 | 4,772,652.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $1,133,843.55 | $109,893.38 | 227,994.00 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $7,781.17 | $0.00 | 1,576.89 |
| EQUITIES | KONINKLIJKE KPN NV | NETHERLANDS | Netherlands | $20,512.29 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $17,627,597.05 | $2,336,039.93 | 648,913.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $2,949,057.68 | ($118,522.94) | 108,170.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $1,323,361.41 | $141,693.39 | 48,456.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $19,604,805.84 | ($2,710,376.47) | 717,695.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $1,554,596.71 | $77,801.81 | 56,781.00 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $1,210,278.17 | $0.00 | 44,553.18 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $8,625.73 | $0.00 | 317.53 |
| EQUITIES | KONINKLIJKE PHILIPS NV | NETHERLANDS | Netherlands | $8,075,680.74 | ($179,318.85) | 294,009.00 |
| EQUITIES | KONINKLIJKE VOPAK NV | NETHERLANDS | Netherlands | $69,333.37 | $0.00 | 0.00 |
| EQUITIES | KONINKLIJKE VOPAK NV | NETHERLANDS | Netherlands | $474,681.20 | $0.00 | 9,096.96 |
| EQUITIES | KONINKLIJKE VOPAK NV | NETHERLANDS | Netherlands | $5,302,856.91 | $1,490,921.48 | 100,470.00 |
| EQUITIES | KONISHI CO LTD | CHEMICALS | Japan | $66,386.10 | $3,499.59 | 7,300.00 |
| EQUITIES | KONOIKE TRANSPORT CO LTI | TRANSPORTATION EC | Japan | $961,045.45 | ($9,799.14) | 57,700.00 |
| EQUITIES | KONOIKE TRANSPORT CO LTI | TRANSPORTATION EC | Japan | $311,836.24 | $0.00 | 18,722.27 |
| EQUITIES | KONTOOR BRANDS INC | APPAREL ACCESS & L | United States | $1,225,514.70 | $1,090,512.25 | 14,705.00 |
| EQUITIES | KONTOOR BRANDS INC | APPAREL ACCESS & L | United States | $1,761,974.28 | $444,589.05 | 21,142.00 |
| EQUITIES | KONTOOR BRANDS INC | APPAREL ACCESS & L | United States | $50,337.36 | $3,926.00 | 604.00 |
| EQUITIES | KONTRON AG | AUSTRIA | Austria | $2,998.85 | $0.00 | 0.00 |
| EQUITIES | KONTRON AG | AUSTRIA | Austria | $292,762.57 | $0.00 | 11,049.31 |
| EQUITIES | KOPPERS HOLDINGS INC | COMMODITY CHEMIC | United States | $256,064.70 | $84,206.02 | 5,703.00 |
| EQUITIES | KORE US REIT | SINGAPORE | Singapore | $68,203.41 | $12,036.75 | 374,744.00 |
| EQUITIES | KOREA ELECTRIC POWER CO | SOUTH KOREA | South Korea | $1,627,255.43 | $510,091.19 | 68,138.00 |
| EQUITIES | KOREA ELECTRIC POWER CO | SOUTH KOREA | South Korea | $22,314,878.66 | ($4,045,988.68) | 934,390.00 |
| EQUITIES | KOREA ELECTRIC POWER CO | SOUTH KOREA | South Korea | $2,196,166.74 | ($733,191.18) | 91,960.00 |
| EQUITIES | KOREA ELECTRIC TERMINAL | SOUTH KOREA | South Korea | $791,206.03 | $38,846.89 | 17,500.00 |
| EQUITIES | KOREA ELECTRIC TERMINAL | SOUTH KOREA | South Korea | $90,378.34 | $1,552.15 | 1,999.00 |
| EQUITIES | KOREA GAS CORP | SOUTH KOREA | South Korea | $1,742,577.87 | ($255,040.06) | 84,500.00 |
| EQUITIES | KOREA GAS CORP | SOUTH KOREA | South Korea | $737,512.57 | ($158,708.52) | 35,763.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KOREA INVESTMENT HOLDIN( | SOUTH KOREA | South Korea | $627,923.79 | $260,244.92 | 4,402.00 |
| EQUITIES | KOREA INVESTMENT HOLDIN( | SOUTH KOREA | South Korea | $3,592,089.24 | $277,252.88 | 25,182.00 |
| EQUITIES | KOREAN REINSURANCE CO | SOUTH KOREA | South Korea | $2,841,996.38 | $940,865.43 | 331,559.00 |
| EQUITIES | KORN FERRY | HUMAN RESOURCE & | United States | $1,186,455.60 | ($72,171.00) | 17,820.00 |
| EQUITIES | KORN FERRY | HUMAN RESOURCE & | United States | $982,987.12 | $733,546.58 | 14,764.00 |
| EQUITIES | KORN FERRY | HUMAN RESOURCE & | United States | $361,928.88 | $99,617.42 | 5,436.00 |
| EQUITIES | KORNIT DIGITAL LTD | ISRAEL | Israel | $1,455,853.75 | ($530,474.80) | 89,591.00 |
| EQUITIES | KORNIT DIGITAL LTD | ISRAEL | Israel | $532,382.50 | $11,992.26 | 32,762.00 |
| EQUITIES | KORNIT DIGITAL LTD | ISRAEL | Israel | $322,542.65 | $0.00 | 19,848.78 |
| EQUITIES | KORRO BIO INC | BIOTECHNOLOGY | United States | $52,917.70 | ($91,855.17) | 4,015.00 |
| EQUITIES | KORTEK CORP | SOUTH KOREA | South Korea | $33,532.36 | $9,835.19 | 4,651.00 |
| EQUITIES | KORU MEDICAL SYSTEMS INC | HEALTH CARE EQUIP | United States | $1,421,973.00 | $450,677.37 | 338,565.00 |
| EQUITIES | KOSHIDAKA HOLDINGS CO LT | OTHER PRODUCTS | Japan | $150,032.31 | ($390.34) | 25,400.00 |
| EQUITIES | KOSMOS ENERGY LTD | OIL & GAS EXPL & PR | United States | $275,080.70 | ($780,953.52) | 130,370.00 |
| EQUITIES | KOTAK MAHINDRA BANK LTD | INDIA | India | $5,698,246.30 | $4,279,279.11 | 1,375,115.00 |
| EQUITIES | KOTOBUKI SPIRITS CO LTD | FOODS | Japan | $6,057,585.52 | $602,360.31 | 395,544.00 |
| EQUITIES | KOTOBUKI SPIRITS CO LTD | FOODS | Japan | $3,258,940.09 | $613,943.01 | 212,800.00 |
| EQUITIES | KPJ HEALTHCARE BHD | MALAYSIA | Malaysia | $3,045,395.05 | $1,304,042.10 | 3,809,100.00 |
| EQUITIES | KPP GROUP HOLDINGS CO LT | WHOLESALE TRADE | Japan | $27,830.80 | $3,499.24 | 4,400.00 |
| EQUITIES | KPX CHEMICAL CO LTD | SOUTH KOREA | South Korea | $3,263.25 | ($2,433.55) | 105.00 |
| EQUITIES | KPX ELECTROCHEM CO LTD | SOUTH KOREA | South Korea | $226.55 | $0.00 | 117.00 |
| EQUITIES | KRAFT HEINZ CO/THE | PACKAGED FOODS & | United States | $5,466,541.94 | ($1,536,084.02) | 231,437.00 |
| EQUITIES | KRAFT HEINZ CO/THE | PACKAGED FOODS & | United States | $5,803,292.28 | ($2,760,959.37) | 245,694.00 |
| EQUITIES | KRAFT HEINZ CO/THE | PACKAGED FOODS & | United States | $238,798.20 | $8,088.00 | 10,110.00 |
| EQUITIES | KRAFT HEINZ CO/THE | PACKAGED FOODS & | United States | $4,561,022.00 | ($4,349,960.06) | 193,100.00 |
| EQUITIES | KRAFT HEINZ CO/THE | PACKAGED FOODS & | United States | $945,390.50 | ($1,319,105.41) | 40,025.00 |
| EQUITIES | KRAFTIA CORP | MACHINERY | Japan | $4,574,985.10 | $1,367,386.32 | 79,900.00 |
| EQUITIES | KRAFTIA CORP | MACHINERY | Japan | $2,324,710.83 | $2,281,492.35 | 40,600.00 |
| EQUITIES | KRAFTIA CORP | MACHINERY | Japan | $583,027.97 | $0.00 | 10,154.45 |
| EQUITIES | KRAFTON INC | SOUTH KOREA | South Korea | $311,660.85 | ($32,112.22) | 2,046.00 |
| EQUITIES | KRAFTON INC | SOUTH KOREA | South Korea | $17,320,940.38 | ($1,937,637.79) | 113,709.00 |
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $2,038,825.26 | $1,290,430.63 | 40,891.00 |
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $2,517,132.24 | $97,868.28 | 50,484.00 |
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $1,489,168.62 | $636,084.95 | 29,867.00 |
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $2,419,955.10 | $885,800.90 | 48,535.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $1,885,505.76 | $73,310.10 | 37,816.00 |
| EQUITIES | KRATOS DEFENSE & SECURIT | AEROSPACE & DEFEN | United States | $1,505,073.96 | ($1,109,220.71) | 30,186.00 |
| EQUITIES | KRBL LTD | INDIA | India | $519,315.45 | $43,744.36 | 131,000.00 |
| EQUITIES | KRI-KRI MILK INDUSTRY SA | GREECE | Greece | $32,914.24 | $276.12 | 947.00 |
| EQUITIES | KRISPY KREME INC | RESTAURANTS | United States | $88,250.00 | ($268,660.54) | 25,000.00 |
| EQUITIES | KRISPY KREME INC | RESTAURANTS | United States | $147,794.04 | $5,417.72 | 41,868.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $7,308,692.01 | $5,864,442.95 | 131,617.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $10,608,617.79 | $8,290,068.52 | 191,043.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $380,935.80 | ($7,408.80) | 6,860.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $7,825,009.95 | $2,739,202.54 | 140,915.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $9,123,245.82 | ($1,739,113.41) | 164,294.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $1,246,704.03 | ($251,597.44) | 22,451.00 |
| EQUITIES | KROGER CO/THE | FOOD RETAIL | United States | $1,932,388.47 | $629,200.70 | 34,799.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $191.51 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $5,012.66 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $9,067.02 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $115,227.97 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $389,117.04 | $0.00 | 3,024.92 |
| EQUITIES | KRONES AG | GERMANY | Germany | $1,473.38 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $37,331.10 | $0.00 | 0.00 |
| EQUITIES | KRONES AG | GERMANY | Germany | $1,261.00 | $0.00 | 0.00 |
| EQUITIES | KRONOS WORLDWIDE INC | COMMODITY CHEMIC | United States | $117,149.31 | ($257,314.71) | 18,507.00 |
| EQUITIES | KRUK SA | POLAND | Poland | $2,518,977.88 | $74,792.51 | 22,300.00 |
| EQUITIES | KRUNG THAI BANK PCL | THAILAND | Thailand | $2,645,661.57 | $1,330,191.98 | 2,312,900.00 |
| EQUITIES | KRUNG THAI BANK PCL | THAILAND | Thailand | $6,726,882.52 | $3,029,557.54 | 5,880,800.00 |
| EQUITIES | KRUNG THAI BANK PCL | THAILAND | Thailand | $7,666,230.21 | $2,747,122.92 | 6,702,000.00 |
| EQUITIES | KRYSTAL BIOTECH INC | BIOTECHNOLOGY | United States | $2,455,995.36 | $158,856.32 | 6,608.00 |
| EQUITIES | KRYSTAL BIOTECH INC | BIOTECHNOLOGY | United States | $2,252,691.87 | $1,641,609.18 | 6,061.00 |
| EQUITIES | KRYSTAL BIOTECH INC | BIOTECHNOLOGY | United States | $3,130,204.74 | $1,361,914.04 | 8,422.00 |
| EQUITIES | KSB SE & CO KGAA | GERMANY | Germany | $119,809.85 | ($22,151.43) | 121.00 |
| EQUITIES | KSB SE & CO KGAA | GERMANY | Germany | $1,903.92 | $0.00 | 0.00 |
| EQUITIES | KT CORP | SOUTH KOREA | South Korea | $8,456,296.32 | ($537,632.07) | 489,369.00 |
| EQUITIES | KT CORP | SOUTH KOREA | South Korea | $273,404.16 | ($65,211.21) | 15,822.00 |
| EQUITIES | KT CORP | SOUTH KOREA | South Korea | $11,346,687.36 | $802,593.65 | 656,637.00 |
| EQUITIES | KT NASMEDIA CO LTD | SOUTH KOREA | South Korea | $61,508.57 | ($33,551.65) | 9,724.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KT SKYLIFE CO LTD | SOUTH KOREA | South Korea | $16,495.16 | ($8,711.41) | 5,985.00 |
| EQUITIES | KT&G CORP | SOUTH KOREA | South Korea | $3,077,121.08 | $514,054.39 | 28,093.00 |
| EQUITIES | KT&G CORP | SOUTH KOREA | South Korea | $7,590,662.83 | $4,955,978.43 | 69,300.00 |
| EQUITIES | KUALA LUMPUR KEPONG BHI | MALAYSIA | Malaysia | $171,770.94 | $1,840.60 | 33,100.00 |
| EQUITIES | KUBELL CO LTD | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | KUBOTA CORP | MACHINERY | Japan | $818,619.52 | $281,007.20 | 49,064.00 |
| EQUITIES | KUBOTA CORP | MACHINERY | Japan | $6,069,570.53 | $1,635,882.55 | 363,780.00 |
| EQUITIES | KUBOTA CORP | MACHINERY | Japan | $1,037,823.48 | $398,286.95 | 62,202.00 |
| EQUITIES | KUBOTA CORP | MACHINERY | Japan | $6,644.91 | $0.00 | 402.15 |
| EQUITIES | KUBOTA CORP | MACHINERY | Japan | $488,862.54 | ($16,498.75) | 29,300.00 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $1,975.95 | $0.00 | 0.00 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $30,892.12 | $0.00 | 0.00 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $833,007.95 | ($60,137.63) | 3,370.00 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $775,024.36 | $4,558.62 | 3,131.00 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $115,425.54 | $0.00 | 475.16 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $4,791.86 | $0.00 | 19.48 |
| EQUITIES | KUEHNE + NAGEL INTERNATI | SWITZERLAND | Switzerland | $324,721.60 | $0.00 | 0.00 |
| EQUITIES | KUKA AG | GERMANY | Germany | $870.41 | $0.00 | 0.00 |
| EQUITIES | KUKBO DESIGN CO LTD | SOUTH KOREA | South Korea | $28,255.45 | $7,968.48 | 1,851.00 |
| EQUITIES | KULICKE & SOFFA INDUSTRIE | SEMICNDCTR MTRLS | United States | $7,581,883.14 | $5,370,399.03 | 56,596.00 |
| EQUITIES | KULICKE & SOFFA INDUSTRIE | SEMICNDCTR MTRLS | United States | $1,796,396.80 | $140,746.40 | 13,430.00 |
| EQUITIES | KULICKE & SOFFA INDUSTRIE | SEMICNDCTR MTRLS | United States | $1,532,799.57 | $911,976.83 | 11,435.00 |
| EQUITIES | KULICKE & SOFFA INDUSTRIE | SEMICNDCTR MTRLS | United States | $1,162,896.75 | $105,663.59 | 8,688.00 |
| EQUITIES | KULICKE & SOFFA INDUSTRIE | SEMICNDCTR MTRLS | United States | $4,864,938.98 | $3,142,048.26 | 36,315.00 |
| EQUITIES | KUMAGAI GUMI CO LTD | CONSTRUCTION | Japan | $454,571.94 | ($27,130.09) | 51,700.00 |
| EQUITIES | KUMAGAI GUMI CO LTD | CONSTRUCTION | Japan | $530,117.88 | $0.00 | 60,292.05 |
| EQUITIES | KUMBA IRON ORE LTD | SOUTH AFRICA | South Africa | $1,201,515.32 | ($464,123.41) | 67,666.00 |
| EQUITIES | KUMBA IRON ORE LTD | SOUTH AFRICA | South Africa | $139,708.61 | ($32,345.52) | 7,868.00 |
| EQUITIES | KUMHO PETROCHEMICAL CO | SOUTH KOREA | South Korea | $1,213,955.09 | ($24,198.22) | 16,600.00 |
| EQUITIES | KUMHO PETROCHEMICAL CO | SOUTH KOREA | South Korea | $444,994.98 | ($59,011.32) | 6,085.00 |
| EQUITIES | KUMHO TIRE CO INC | SOUTH KOREA | South Korea | $1,428,439.13 | $44,456.17 | 453,500.00 |
| EQUITIES | KUMHO TIRE CO INC | SOUTH KOREA | South Korea | $636,337.34 | ($178,285.41) | 202,024.00 |
| EQUITIES | KUMHOE&C CO LTD | SOUTH KOREA | South Korea | $81,485.59 | $58,580.21 | 11,282.00 |
| EQUITIES | KUMIAI CHEMICAL INDUSTRY | CHEMICALS | Japan | $1,078,215.58 | ($94,246.74) | 241,400.00 |
| EQUITIES | KUMIAI CHEMICAL INDUSTRY | CHEMICALS | Japan | $932,213.19 | ($63,502.82) | 208,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KURA ONCOLOGY INC | BIOTECHNOLOGY | United States | $248,843.48 | ($335,004.69) | 22,684.00 |
| EQUITIES | KURA ONCOLOGY INC | BIOTECHNOLOGY | United States | $1,150,072.86 | $129,305.57 | 104,838.00 |
| EQUITIES | KURA ONCOLOGY INC | BIOTECHNOLOGY | United States | $251,838.29 | $14,003.77 | 22,957.00 |
| EQUITIES | KURA SUSHI INC | SERVICES | Japan | $256,501.27 | $0.00 | 25,941.45 |
| EQUITIES | KURA SUSHI USA INC | RESTAURANTS | United States | $3,777,720.36 | $494,960.95 | 65,631.00 |
| EQUITIES | KURA SUSHI USA INC | RESTAURANTS | United States | $361,591.92 | ($107,979.53) | 6,282.00 |
| EQUITIES | KURA SUSHI USA INC | RESTAURANTS | United States | $1,900,055.60 | ($189,481.79) | 33,010.00 |
| EQUITIES | KURARAY CO LTD | TEXTILES AND APPAF | Japan | $533,288.37 | $0.00 | 51,962.23 |
| EQUITIES | KUREHA CORP | CHEMICALS | Japan | $314,957.42 | $0.00 | 13,089.72 |
| EQUITIES | KURITA WATER INDUSTRIES I | MACHINERY | Japan | $8,874,148.05 | $2,636,029.76 | 157,608.00 |
| EQUITIES | KURITA WATER INDUSTRIES I | MACHINERY | Japan | $1,072,028.24 | $0.00 | 19,039.60 |
| EQUITIES | KURITA WATER INDUSTRIES I | MACHINERY | Japan | $4,352,391.02 | $1,675,746.83 | 77,300.00 |
| EQUITIES | KURIYAMA HOLDINGS CORP | RUBBER PRODUCTS | Japan | $37,239.35 | $17,775.60 | 3,800.00 |
| EQUITIES | KUROS BIOSCIENCES AG | SWITZERLAND | Switzerland | $193,302.19 | $0.00 | 8,079.14 |
| EQUITIES | KUWAIT FINANCE HOUSE KSC | KUWAIT | Kuwait | $5,222,651.07 | $491,746.48 | 2,109,488.00 |
| EQUITIES | KUWAIT FINANCIAL CENTRE S | KUWAIT | Kuwait | $78,406.78 | ($16,194.83) | 179,929.00 |
| EQUITIES | KUWAIT INVESTMENT CO SAK | KUWAIT | Kuwait | $657,388.70 | ($160,973.89) | 1,131,439.00 |
| EQUITIES | KUWAIT REAL ESTATE CO KS | KUWAIT | Kuwait | $178,614.11 | $81,661.17 | 158,099.00 |
| EQUITIES | KUWAIT TELECOMMUNICATIC | KUWAIT | Kuwait | $434,788.32 | $50,681.92 | 204,087.00 |
| EQUITIES | KUWAIT TELECOMMUNICATIC | KUWAIT | Kuwait | $732,295.35 | $126,888.07 | 343,735.00 |
| EQUITIES | KVUTZAT ACRO LTD | ISRAEL | Israel | $151,694.96 | $0.00 | 10,390.07 |
| EQUITIES | KWS SAAT SE & CO KGAA | GERMANY | Germany | $303.75 | $0.00 | 0.00 |
| EQUITIES | KYB CORP | OTHER PRODUCTS | Japan | $2,375.02 | ($476.97) | 100.00 |
| EQUITIES | KYB CORP | OTHER PRODUCTS | Japan | $469,582.38 | $0.00 | 19,594.92 |
| EQUITIES | KYMERA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,920,263.82 | $998,386.32 | 16,746.00 |
| EQUITIES | KYMERA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $435,401.99 | $169,376.11 | 3,797.00 |
| EQUITIES | KYNDRYL HOLDINGS INC | IT CONSULTNG & OTH | United States | $689,118.30 | ($903,815.15) | 60,930.00 |
| EQUITIES | KYNDRYL HOLDINGS INC | IT CONSULTNG & OTH | United States | $947,178.57 | ($1,154,419.54) | 83,747.00 |
| EQUITIES | KYNDRYL HOLDINGS INC | IT CONSULTNG & OTH | United States | $31,215.60 | $855.60 | 2,760.00 |
| EQUITIES | KYNDRYL HOLDINGS INC | IT CONSULTNG & OTH | United States | $524,320.29 | ($825,694.65) | 46,359.00 |
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $1,549,508.93 | $1,003,782.60 | 70,720.00 |
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $14,517,881.99 | $4,434,939.00 | 662,600.00 |
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $9,272,689.11 | $7,737,798.19 | 423,208.00 |
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $1,757,417.44 | $1,010,827.21 | 80,209.00 |
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $10,613.63 | $0.00 | 484.41 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | KYOCERA CORP | ELECTRIC APPLIANCE | Japan | $1,730,927.68 | $32,865.41 | 79,000.00 |
| EQUITIES | KYOEI STEEL LTD | IRON AND STEEL | Japan | $154,407.04 | $0.00 | 14,359.03 |
| EQUITIES | KYOKUTO BOEKI KAISHA LTD | OTHER PRODUCTS | Japan | $20,870.64 | ($3,311.00) | 2,000.00 |
| EQUITIES | KYORIN PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $254,599.54 | $0.00 | 35,302.58 |
| EQUITIES | KYORITSU MAINTENANCE CO | SERVICES | Japan | $524,342.83 | $0.00 | 27,988.21 |
| EQUITIES | KYOTO FINANCIAL GROUP IN | BANKS | Japan | $26,522,966.39 | $3,650,271.17 | 959,200.00 |
| EQUITIES | KYOTO FINANCIAL GROUP IN | BANKS | Japan | $1,509,201.86 | $0.00 | 54,580.17 |
| EQUITIES | KYOWA KIRIN CO LTD | PHARMACEUTICAL | Japan | $209,747.70 | ($9,783.25) | 13,000.00 |
| EQUITIES | KYOWA KIRIN CO LTD | PHARMACEUTICAL | Japan | $235,159.44 | $31,260.53 | 14,575.00 |
| EQUITIES | KYOWA KIRIN CO LTD | PHARMACEUTICAL | Japan | $1,623.96 | $0.00 | 97.83 |
| EQUITIES | KYUSHU ELECTRIC POWER C | ELECTRIC POWER AN | Japan | $1,489,644.78 | $13,846.49 | 147,400.00 |
| EQUITIES | KYUSHU FINANCIAL GROUP I | BANKS | Japan | $791,209.25 | $0.00 | 89,486.10 |
| EQUITIES | KYUSHU RAILWAY CO | OTHER PRODUCTS | Japan | $617,739.76 | $0.00 | 28,718.06 |
| EQUITIES | KYUSHU RAILWAY CO | OTHER PRODUCTS | Japan | $3,407,269.28 | ($215,722.71) | 158,400.00 |
| EQUITIES | L B FOSTER CO | IND MACHNRY & SUPI | United States | $233,393.39 | $2,451.23 | 5,167.00 |
| EQUITIES | L E LUNDBERGFORETAGEN A | SWEDEN | Sweden | $460,619.75 | $51,358.17 | 7,982.00 |
| EQUITIES | L E LUNDBERGFORETAGEN A | SWEDEN | Sweden | $262,914.50 | $26,802.18 | 4,556.00 |
| EQUITIES | L E LUNDBERGFORETAGEN A | SWEDEN | Sweden | $1,719.83 | $0.00 | 29.80 |
| EQUITIES | L&F CO LTD | SOUTH KOREA | South Korea | $777,254.50 | ($571,091.49) | 10,800.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $1,280,636.61 | $255,108.69 | 44,200.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $898,184.04 | $462,494.02 | 31,000.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $2,762,611.31 | $1,028,809.35 | 95,349.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $2,491,736.38 | $357,186.26 | 86,000.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $3,621,709.86 | $1,127,245.01 | 125,000.00 |
| EQUITIES | L&K ENGINEERING CO LTD | TAIWAN | Taiwan | $2,146,051.42 | $1,224,401.42 | 74,069.00 |
| EQUITIES | L&T FINANCE LTD | INDIA | India | $847,958.87 | $108,449.04 | 258,300.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $15,081,752.32 | $953,701.82 | 34,384.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $21,540,176.28 | $345,053.34 | 49,053.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $7,146,989.07 | $1,209,196.09 | 16,294.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $6,909,253.21 | $412,901.92 | 15,752.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $54,016,481.96 | $5,009,407.20 | 123,149.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $8,150,754.25 | $0.00 | 18,582.43 |
| EQUITIES | L'OREAL SA | FRANCE | France | $43,286.83 | $0.00 | 98.69 |
| EQUITIES | L'OREAL SA | FRANCE | France | $30,032,793.77 | $28,214,447.50 | 68,470.00 |
| EQUITIES | L'OREAL SA | FRANCE | France | $35,881,885.42 | $14,490,935.88 | 81,805.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | L3HARRIS TECHNOLOGIES IN | AEROSPACE & DEFEN | United States | $12,126,901.88 | $7,475,493.78 | 41,732.00 |
| EQUITIES | L3HARRIS TECHNOLOGIES IN | AEROSPACE & DEFEN | United States | $17,627,770.58 | $9,984,261.91 | 60,662.00 |
| EQUITIES | L3HARRIS TECHNOLOGIES IN | AEROSPACE & DEFEN | United States | $13,891,073.77 | $5,511,799.22 | 47,803.00 |
| EQUITIES | L3HARRIS TECHNOLOGIES IN | AEROSPACE & DEFEN | United States | $3,567,282.84 | $1,887,529.57 | 12,276.00 |
| EQUITIES | LA-Z-BOY INC | HOME FURNISHINGS | United States | $497,247.28 | $346,570.92 | 12,394.00 |
| EQUITIES | LABCORP HOLDINGS INC | HEALTH CARE SERVI | United States | $4,720,520.00 | $2,402,722.56 | 16,859.00 |
| EQUITIES | LABCORP HOLDINGS INC | HEALTH CARE SERVI | United States | $7,388,920.00 | $4,924,655.95 | 26,389.00 |
| EQUITIES | LABCORP HOLDINGS INC | HEALTH CARE SERVI | United States | $5,926,200.00 | $2,491,817.22 | 21,165.00 |
| EQUITIES | LABCORP HOLDINGS INC | HEALTH CARE SERVI | United States | $1,688,680.00 | $796,525.09 | 6,031.00 |
| EQUITIES | LABORATORIOS FARMACEUT | SPAIN | Spain | $213,185.09 | $0.00 | 3,223.24 |
| EQUITIES | LABORATORIOS FARMACEUT | SPAIN | Spain | $1,017,562.44 | ($257,400.30) | 15,385.00 |
| EQUITIES | LADDER CAPITAL CORP | MORTGAGE REITS | United States | $329,190.66 | ($22,040.45) | 32,337.00 |
| EQUITIES | LAGARDERE SA | FRANCE | France | $102,066.51 | $4,760.61 | 4,640.00 |
| EQUITIES | LAGERCRANTZ GROUP AB | SWEDEN | Sweden | $1,171,906.79 | $0.00 | 44,512.99 |
| EQUITIES | LAKEFRONT BIOTHERAPEUTI | BELGIUM | Belgium | $280,241.03 | $0.00 | 9,348.44 |
| EQUITIES | LAKELAND FINANCIAL CORP | REGIONAL BANKS | United States | $409,203.60 | $325,684.32 | 6,630.00 |
| EQUITIES | LAKELAND INDUSTRIES INC | APPAREL ACCESS & I | United States | $3,562,314.22 | ($322,012.54) | 333,238.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $13,390,138.95 | $9,468,449.04 | 30,881.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $12,875,868.80 | $8,132,068.44 | 29,694.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $124,236,764.57 | $119,181,559.47 | 286,529.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $176,971,914.41 | $167,545,398.22 | 408,153.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $129,268,106.30 | $120,208,694.11 | 298,124.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $57,945,401.19 | $30,424,943.91 | 133,641.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $16,247,057.32 | $12,572,460.69 | 37,466.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $11,628,016.62 | $8,775,649.71 | 26,818.00 |
| EQUITIES | LAM RESEARCH CORP | SEMICNDCTR MTRLS | United States | $35,031,470.46 | $29,746,782.35 | 80,794.00 |
| EQUITIES | LAMAR ADVERTISING CO | OTHER SPECIALIZED | United States | $1,006,071.00 | $159,375.52 | 6,450.00 |
| EQUITIES | LAMAR ADVERTISING CO | OTHER SPECIALIZED | United States | $2,289,006.50 | $1,656,903.23 | 14,675.00 |
| EQUITIES | LAMAR ADVERTISING CO | OTHER SPECIALIZED | United States | $4,993,075.78 | $3,415,564.05 | 32,011.00 |
| EQUITIES | LAMAR ADVERTISING CO | OTHER SPECIALIZED | United States | $3,549,480.88 | $1,734,146.61 | 22,756.00 |
| EQUITIES | LAMB WESTON HOLDINGS IN | PACKAGED FOODS & | United States | $1,550,421.08 | $831,127.16 | 35,906.00 |
| EQUITIES | LAMB WESTON HOLDINGS IN | PACKAGED FOODS & | United States | $2,094,791.34 | $879,267.17 | 48,513.00 |
| EQUITIES | LAMB WESTON HOLDINGS IN | PACKAGED FOODS & | United States | $1,483,103.46 | $91,606.16 | 34,347.00 |
| EQUITIES | LAMDA DEVELOPMENT SA | GREECE | Greece | $1,037,094.86 | $96,169.74 | 136,100.00 |
| EQUITIES | LANCASHIRE HOLDINGS LTD | UNITED KINGDOM CO | United Kingdom | $5,701,629.58 | $459,096.93 | 665,503.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LANCASHIRE HOLDINGS LTD | UNITED KINGDOM CO | United Kingdom | $598,031.29 | $0.00 | 69,803.12 |
| EQUITIES | LANCASHIRE HOLDINGS LTD | UNITED KINGDOM CO | United Kingdom | $2,889,329.53 | ($6,446.48) | 337,247.00 |
| EQUITIES | LAND & HOUSES PCL | THAILAND | Thailand | $165,204.68 | $121.36 | 1,451,900.00 |
| EQUITIES | LAND SECURITIES GROUP PL | UNITED KINGDOM CO | United Kingdom | $565,954.51 | ($159,472.75) | 63,341.00 |
| EQUITIES | LAND SECURITIES GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,387,447.01 | ($88,276.93) | 154,841.00 |
| EQUITIES | LAND SECURITIES GROUP PL | UNITED KINGDOM CO | United Kingdom | $513,523.68 | $53,703.84 | 57,473.00 |
| EQUITIES | LAND SECURITIES GROUP PL | UNITED KINGDOM CO | United Kingdom | $2,624.34 | $0.00 | 303.73 |
| EQUITIES | LAND SECURITIES GROUP PL | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | LANDIS+GYR GROUP AG | SWITZERLAND | Switzerland | $7,592,941.80 | ($1,992,976.20) | 137,637.00 |
| EQUITIES | LANDIS+GYR GROUP AG | SWITZERLAND | Switzerland | $613,128.42 | $0.00 | 11,422.17 |
| EQUITIES | LANDMARK BANCORP INC/MA | REGIONAL BANKS | United States | $11,731.22 | ($497.66) | 382.00 |
| EQUITIES | LANDMARK OPTOELECTRONI | TAIWAN | Taiwan | $1,268,187.03 | ($457,557.68) | 20,000.00 |
| EQUITIES | LANDMARK OPTOELECTRONI | TAIWAN | Taiwan | $1,479,657.21 | ($198,265.88) | 23,335.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $3,437,802.63 | $969,773.47 | 16,623.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $363,778.79 | $114,921.28 | 1,759.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $90,169.16 | ($1,052.94) | 436.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $1,397,208.36 | $1,081,451.07 | 6,756.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $2,597,533.60 | $2,093,481.70 | 12,560.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $82,724.00 | ($236.00) | 400.00 |
| EQUITIES | LANDSTAR SYSTEM INC | CARGO GROUND TRA | United States | $1,881,143.76 | $1,007,186.66 | 9,096.00 |
| EQUITIES | LANGHAM HOSPITALITY INVE | HONG KONG | Hong Kong | $11.67 | ($3.05) | 199.00 |
| EQUITIES | LANTHEUS HOLDINGS INC | HEALTH CARE SUPPL | United States | $2,864,803.62 | $345,550.93 | 25,823.00 |
| EQUITIES | LANTHEUS HOLDINGS INC | HEALTH CARE SUPPL | United States | $1,458,861.00 | $80,083.50 | 13,150.00 |
| EQUITIES | LANTHEUS HOLDINGS INC | HEALTH CARE SUPPL | United States | $1,952,876.82 | $1,461,020.71 | 17,603.00 |
| EQUITIES | LANTHEUS HOLDINGS INC | HEALTH CARE SUPPL | United States | $3,079,916.28 | $1,165,212.78 | 27,762.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $6,325.70 | $0.00 | 0.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $8,843.83 | $0.00 | 0.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $17,824.80 | $0.00 | 0.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $33,696.94 | $0.00 | 0.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $158,942.77 | $0.00 | 0.00 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $466,925.17 | $0.00 | 26,939.44 |
| EQUITIES | LANXESS AG | GERMANY | Germany | $29,578.10 | $0.00 | 0.00 |
| EQUITIES | LARGAN PRECISION CO LTD | TAIWAN | Taiwan | $18,853,295.26 | $8,597,845.22 | 140,000.00 |
| EQUITIES | LARIMAR THERAPEUTICS INC | BIOTECHNOLOGY | United States | $379,514.55 | ($10,501.98) | 124,431.00 |
| EQUITIES | LAROCHE INDS INC | SPECIALTY CHEMICA | United States | $0.00 | $0.00 | 2,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LARSEN & TOUBRO LTD | INDIA | India | $1,330,843.02 | $1,102,479.15 | 30,404.00 |
| EQUITIES | LARSEN & TOUBRO LTD | INDIA | India | $9,782,860.53 | $3,413,677.51 | 223,496.00 |
| EQUITIES | LARSEN & TOUBRO LTD | INDIA | India | $8,297,820.06 | $677,711.32 | 188,256.00 |
| EQUITIES | LARSEN & TOUBRO LTD | INDIA | India | $6,101,944.14 | ($384,757.30) | 139,403.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $3,414,133.85 | $816,144.26 | 73,915.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $4,775,306.96 | $1,127,781.33 | 103,384.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $167,207.80 | ($9,158.60) | 3,620.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $3,496,305.86 | ($899,938.62) | 75,694.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $3,269,651.53 | ($552,557.45) | 70,787.00 |
| EQUITIES | LAS VEGAS SANDS CORP | CASINOS & GAMING | United States | $873,499.09 | ($170,341.42) | 18,911.00 |
| EQUITIES | LASERTEC CORP | PRECISION INSTRUMI | Japan | $1,740,495.76 | $1,193,566.71 | 5,669.00 |
| EQUITIES | LASERTEC CORP | PRECISION INSTRUMI | Japan | $1,552,599.58 | $1,139,092.62 | 5,057.00 |
| EQUITIES | LASERTEC CORP | PRECISION INSTRUMI | Japan | $9,795.54 | $0.00 | 32.03 |
| EQUITIES | LASERTEC CORP | PRECISION INSTRUMI | Japan | $16,026,438.26 | $5,370,143.44 | 52,200.00 |
| EQUITIES | LATAM AIRLINES GROUP SA | CHILE | Chile | $1,868,777.17 | $454,511.41 | 32,071.00 |
| EQUITIES | LATAM AIRLINES GROUP SA | CHILE | Chile | $8,694,408.43 | $1,045,654.16 | 149,209.00 |
| EQUITIES | LATAM AIRLINES GROUP SA | CHILE | Chile | $446,056.85 | ($1,740.75) | 7,655.00 |
| EQUITIES | LATAM AIRLINES GROUP SA | CHILE | Chile | $3,803,166.36 | $646,730.46 | 65,268.00 |
| EQUITIES | LATHAM GROUP INC | LEISURE PRODUCTS | United States | $1,490,086.29 | $13,609.53 | 230,307.00 |
| EQUITIES | LATHAM GROUP INC | LEISURE PRODUCTS | United States | $341,195.45 | ($1,414.71) | 52,735.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $290,471.04 | $60,461.12 | 1,899.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $5,067,411.84 | $4,880,782.19 | 33,129.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $7,316,994.56 | $3,808,678.19 | 47,836.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $246,265.60 | ($1,223.60) | 1,610.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $3,523,280.64 | $2,032,653.19 | 23,034.00 |
| EQUITIES | LATTICE SEMICONDUCTOR C( | SEMICONDUCTORS | United States | $4,718,510.08 | $2,478,259.25 | 30,848.00 |
| EQUITIES | LAUREATE EDUCATION INC | EDUCATION SERVICE | United States | $1,384,336.80 | ($20,200.95) | 38,115.00 |
| EQUITIES | LAUREATE EDUCATION INC | EDUCATION SERVICE | United States | $1,358,985.44 | $968,463.42 | 37,417.00 |
| EQUITIES | LAUREATE EDUCATION INC | EDUCATION SERVICE | United States | $8,684,402.56 | $1,002,267.45 | 239,108.00 |
| EQUITIES | LAUREATE EDUCATION INC | EDUCATION SERVICE | United States | $2,578,611.04 | $360,272.98 | 70,997.00 |
| EQUITIES | LAUREATE EDUCATION INC | EDUCATION SERVICE | United States | $1,458,611.20 | $38,956.22 | 40,160.00 |
| EQUITIES | LAURUS LABS LTD | INDIA | India | $4,421,133.07 | $1,850,289.87 | 275,800.00 |
| EQUITIES | LAURUS LABS LTD | INDIA | India | $853,705.09 | $266,474.74 | 53,256.00 |
| EQUITIES | LAURUS LABS LTD | INDIA | India | $7,977,580.37 | $807,718.72 | 497,659.00 |
| EQUITIES | LAURUS LABS LTD | INDIA | India | $1,658,421.84 | $233,488.66 | 103,456.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LAURUS LABS LTD | INDIA | India | $3,365,335.08 | $1,392,653.75 | 209,937.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $1,321,487.46 | $138,460.31 | 31,509.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $2,004,606.18 | $219,374.28 | 47,797.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $3,321,228.60 | $586,163.10 | 79,190.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $46,134.00 | ($2,596.00) | 1,100.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $1,022,203.62 | ($28,124.39) | 24,373.00 |
| EQUITIES | LAZARD INC | CDN OTHER | United States | $215,823.24 | ($8,799.66) | 5,146.00 |
| EQUITIES | LB PHARMACEUTICALS INC | PHARMACEUTICALS | United States | $153,739.34 | $32,233.08 | 4,737.00 |
| EQUITIES | LBS BINA GROUP BHD | MALAYSIA | Malaysia | $31,144.08 | ($6,811.40) | 306,000.00 |
| EQUITIES | LCI INDUSTRIES | AUTOMOTIVE PARTS | United States | $557,987.60 | $61,869.80 | 5,270.00 |
| EQUITIES | LCI INDUSTRIES | AUTOMOTIVE PARTS | United States | $79,304.12 | ($30,911.98) | 749.00 |
| EQUITIES | LCI INDUSTRIES | AUTOMOTIVE PARTS | United States | $226,159.68 | $17,560.53 | 2,136.00 |
| EQUITIES | LCNB CORP | REGIONAL BANKS | United States | $18,469.50 | $2,346.08 | 1,050.00 |
| EQUITIES | LEADER HARMONIOUS DRIVE | CHINA | China | $28,494,524.60 | $17,115,485.92 | 462,707.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $87,407.12 | ($1,822.34) | 652.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $287,156.52 | $13,598.51 | 2,142.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $632,763.20 | ($47,424.82) | 4,720.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $81,776.60 | ($3,470.90) | 610.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $1,966,660.20 | $146,151.44 | 14,670.00 |
| EQUITIES | LEAR CORP | AUTOMOTIVE PARTS | United States | $231,923.80 | $136,403.43 | 1,730.00 |
| EQUITIES | LEC INC | WHOLESALE TRADE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | LEENO INDUSTRIAL INC | SOUTH KOREA | South Korea | $446,973.62 | $214,648.03 | 8,244.00 |
| EQUITIES | LEENO INDUSTRIAL INC | SOUTH KOREA | South Korea | $1,844,769.22 | $1,272,297.41 | 34,025.00 |
| EQUITIES | LEENO INDUSTRIAL INC | SOUTH KOREA | South Korea | $1,079,318.76 | $274,162.93 | 19,907.00 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $17,142.30 | $0.00 | 0.00 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $6,056,735.81 | ($3,242,135.87) | 90,873.00 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $4,242,434.83 | ($531,997.74) | 64,653.00 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $18,381.06 | $0.00 | 0.00 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $59,183.30 | $0.00 | 940.46 |
| EQUITIES | LEG IMMOBILIEN SE | GERMANY | Germany | $864,423.78 | $0.00 | 13,736.27 |
| EQUITIES | LEGAL & GENERAL GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,055,383.81 | $196,503.43 | 278,030.00 |
| EQUITIES | LEGAL & GENERAL GROUP PL | UNITED KINGDOM CO | United Kingdom | $15,638,493.01 | $2,240,645.71 | 4,119,800.00 |
| EQUITIES | LEGAL & GENERAL GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,200,107.63 | $183,224.48 | 316,156.00 |
| EQUITIES | LEGAL & GENERAL GROUP PL | UNITED KINGDOM CO | United Kingdom | $467,623.07 | $0.00 | 123,191.62 |
| EQUITIES | LEGAL & GENERAL GROUP PL | UNITED KINGDOM CO | United Kingdom | $8,311.89 | $0.00 | 2,189.70 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LEGALZOOM.COM INC | RESEARCH & CONSUI | United States | $188,742.70 | ($189,365.95) | 30,790.00 |
| EQUITIES | LEGENCE CORP | CONSTRUCTION & EN | United States | $3,976,490.88 | $1,335,177.75 | 46,656.00 |
| EQUITIES | LEGENCE CORP | CONSTRUCTION & EN | United States | $856,305.81 | $157,066.04 | 10,047.00 |
| EQUITIES | LEGENCE CORP | CONSTRUCTION & EN | United States | $511,294.77 | $217,195.88 | 5,999.00 |
| EQUITIES | LEGGETT & PLATT INC | HOME FURNISHINGS | United States | $448,514.64 | ($509,072.94) | 38,139.00 |
| EQUITIES | LEGRAND SA | FRANCE | France | $15,157,190.34 | $3,558,571.88 | 89,759.00 |
| EQUITIES | LEGRAND SA | FRANCE | France | $2,878,310.91 | $1,469,259.39 | 17,045.00 |
| EQUITIES | LEGRAND SA | FRANCE | France | $2,835,587.96 | $784,334.89 | 16,792.00 |
| EQUITIES | LEGRAND SA | FRANCE | France | $38,938,168.30 | $14,983,672.18 | 230,587.00 |
| EQUITIES | LEGRAND SA | FRANCE | France | $1,590,538.04 | $0.00 | 9,418.97 |
| EQUITIES | LEGRAND SA | FRANCE | France | $17,769.33 | $0.00 | 105.23 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $412,085.94 | ($341,459.15) | 4,002.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $1,785,293.86 | ($1,375,734.67) | 17,338.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $2,949,781.59 | $1,714,630.98 | 28,647.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $4,555,289.83 | $1,918,637.45 | 44,239.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $156,514.40 | ($6,308.00) | 1,520.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $3,197,115.53 | $1,124,420.63 | 31,049.00 |
| EQUITIES | LEIDOS HOLDINGS INC | RESEARCH & CONSUI | United States | $815,934.28 | $200,136.21 | 7,924.00 |
| EQUITIES | LEMAITRE VASCULAR INC | HEALTH CARE EQUIP | United States | $5,047,400.04 | $2,461,105.82 | 52,599.00 |
| EQUITIES | LEMAITRE VASCULAR INC | HEALTH CARE EQUIP | United States | $849,246.00 | $32,833.50 | 8,850.00 |
| EQUITIES | LEMAITRE VASCULAR INC | HEALTH CARE EQUIP | United States | $537,663.88 | $366,621.95 | 5,603.00 |
| EQUITIES | LEMAITRE VASCULAR INC | HEALTH CARE EQUIP | United States | $2,834,178.60 | $1,233,876.44 | 29,535.00 |
| EQUITIES | LEMONADE INC | PROPERTY & CASUAL | United States | $1,274,524.65 | $104,607.89 | 19,593.00 |
| EQUITIES | LEMONADE INC | PROPERTY & CASUAL | United States | $649,719.40 | $131,491.29 | 9,988.00 |
| EQUITIES | LENDINGTREE INC | CONSUMER FINANCE | United States | $156,875.18 | $76,884.72 | 3,542.00 |
| EQUITIES | LENDINGTREE INC | CONSUMER FINANCE | United States | $1,284,852.90 | $119,302.64 | 29,010.00 |
| EQUITIES | LENDINGTREE INC | CONSUMER FINANCE | United States | $857,454.40 | ($4,871.89) | 19,360.00 |
| EQUITIES | LENDLEASE CORP LTD | AUSTRALIA | Australia | $225,833.12 | ($52,121.29) | 100,920.00 |
| EQUITIES | LENDLEASE CORP LTD | AUSTRALIA | Australia | $518.11 | $0.00 | 0.00 |
| EQUITIES | LENDLEASE CORP LTD | AUSTRALIA | Australia | $1,013,687.81 | $0.00 | 453,004.34 |
| EQUITIES | LENDLEASE GLOBAL COMMEI | SINGAPORE | Singapore | $776,705.49 | $0.00 | 1,762,435.87 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $644,469.78 | ($238,126.18) | 7,122.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $4,658,515.69 | $2,927,264.64 | 51,481.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $339,670.59 | $136,556.73 | 3,829.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $5,852,078.79 | $2,984,496.05 | 64,671.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $570,494.01 | $331,081.25 | 6,431.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $219,890.70 | $1,846.80 | 2,430.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $266.13 | $3.81 | 3.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $5,104,269.43 | $1,099,460.87 | 56,407.00 |
| EQUITIES | LENNAR CORP | HOMEBUILDING | United States | $1,324,230.66 | $487,573.22 | 14,634.00 |
| EQUITIES | LENNOX INTERNATIONAL INC | BUILDING PRODUCTS | United States | $191,245.23 | $3,017.41 | 333.00 |
| EQUITIES | LENNOX INTERNATIONAL INC | BUILDING PRODUCTS | United States | $3,332,146.62 | $2,112,627.90 | 5,802.00 |
| EQUITIES | LENNOX INTERNATIONAL INC | BUILDING PRODUCTS | United States | $6,176,704.05 | $3,448,947.44 | 10,755.00 |
| EQUITIES | LENNOX INTERNATIONAL INC | BUILDING PRODUCTS | United States | $4,781,705.06 | $2,274,186.40 | 8,326.00 |
| EQUITIES | LENNOX INTERNATIONAL INC | BUILDING PRODUCTS | United States | $1,318,615.76 | $307,615.88 | 2,296.00 |
| EQUITIES | LENZ THERAPEUTICS INC | PHARMACEUTICALS | United States | $9,383.36 | ($60,459.90) | 1,652.00 |
| EQUITIES | LEONARDO DRS INC | AEROSPACE & DEFEN | United States | $761,659.50 | $459,122.31 | 17,850.00 |
| EQUITIES | LEONARDO DRS INC | AEROSPACE & DEFEN | United States | $38,829.70 | ($3,103.10) | 910.00 |
| EQUITIES | LEONARDO DRS INC | AEROSPACE & DEFEN | United States | $3,828,907.11 | $2,038,513.68 | 89,733.00 |
| EQUITIES | LEONARDO DRS INC | AEROSPACE & DEFEN | United States | $82,779.80 | ($4,660.66) | 1,940.00 |
| EQUITIES | LEONARDO DRS INC | AEROSPACE & DEFEN | United States | $348,443.22 | $11,708.15 | 8,166.00 |
| EQUITIES | LEONARDO SPA | ITALY | Italy | $1,384,260.59 | $576,346.63 | 25,802.00 |
| EQUITIES | LEONARDO SPA | ITALY | Italy | $1,445,313.56 | $104,449.53 | 26,940.00 |
| EQUITIES | LEONARDO SPA | ITALY | Italy | $2,070,720.60 | $0.00 | 38,425.38 |
| EQUITIES | LEONARDO SPA | ITALY | Italy | $8,967.94 | $0.00 | 166.41 |
| EQUITIES | LEONARDO SPA | ITALY | Italy | $5,206,991.56 | $741,923.16 | 97,056.00 |
| EQUITIES | LEONI AG | GERMANY | Germany | $17,963.60 | $0.00 | 0.00 |
| EQUITIES | LEONI AG | GERMANY | Germany | $2,973.72 | $0.00 | 0.00 |
| EQUITIES | LEOPALACE21 CORP | OTHER FINANCING BU | Japan | $2,333,600.54 | $1,232,171.60 | 581,700.00 |
| EQUITIES | LEROY SEAFOOD GROUP ASA | NORWAY | Norway | $6,354.68 | $0.00 | 0.00 |
| EQUITIES | LEROY SEAFOOD GROUP ASA | NORWAY | Norway | $348,456.40 | $0.00 | 90,031.11 |
| EQUITIES | LEWIS GROUP LTD | SOUTH AFRICA | South Africa | $166,129.96 | $131,584.96 | 30,014.00 |
| EQUITIES | LF CORP | SOUTH KOREA | South Korea | $5,058.16 | $2,568.35 | 353.00 |
| EQUITIES | LF CORP | SOUTH KOREA | South Korea | $102,853.97 | ($12,682.26) | 7,178.00 |
| EQUITIES | LG BALAKRISHNAN & BROS L | INDIA | India | $961,589.27 | $929,371.53 | 57,039.00 |
| EQUITIES | LG CHEM LTD | SOUTH KOREA | South Korea | $6,680,025.46 | ($1,687,664.13) | 36,962.00 |
| EQUITIES | LG CHEM LTD | SOUTH KOREA | South Korea | $972,491.13 | ($623,577.09) | 5,381.00 |
| EQUITIES | LG CHEM LTD | SOUTH KOREA | South Korea | $3,983,400.28 | ($4,323,734.51) | 22,041.00 |
| EQUITIES | LG CORP | SOUTH KOREA | South Korea | $624,760.04 | $132,451.47 | 9,948.00 |
| EQUITIES | LG CORP | SOUTH KOREA | South Korea | $758,655.13 | ($47,598.62) | 12,080.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LG DISPLAY CO LTD | SOUTH KOREA | South Korea | $273,950.15 | $6,272.26 | 36,811.00 |
| EQUITIES | LG ELECTRONICS INC | SOUTH KOREA | South Korea | $2,925,045.83 | $1,236,634.32 | 22,324.00 |
| EQUITIES | LG ELECTRONICS INC | SOUTH KOREA | South Korea | $7,413,112.26 | $5,040,365.10 | 56,577.00 |
| EQUITIES | LG ELECTRONICS INC | SOUTH KOREA | South Korea | $2,137,049.70 | $1,359,181.77 | 16,310.00 |
| EQUITIES | LG HELLOVISION CO LTD | SOUTH KOREA | South Korea | $71,954.25 | ($52,954.00) | 66,634.00 |
| EQUITIES | LG INNOTEK CO LTD | SOUTH KOREA | South Korea | $2,532,757.57 | $2,327,569.24 | 4,000.00 |
| EQUITIES | LG INNOTEK CO LTD | SOUTH KOREA | South Korea | $602,796.30 | $466,101.95 | 952.00 |
| EQUITIES | LG INNOTEK CO LTD | SOUTH KOREA | South Korea | $3,420,489.10 | $816,722.92 | 5,402.00 |
| EQUITIES | LG INNOTEK CO LTD | SOUTH KOREA | South Korea | $426,769.65 | ($133,206.08) | 674.00 |
| EQUITIES | LG INNOTEK CO LTD | SOUTH KOREA | South Korea | $5,690,473.07 | $3,985,523.18 | 8,987.00 |
| EQUITIES | LG UPLUS CORP | SOUTH KOREA | South Korea | $1,907,318.78 | $172,139.29 | 211,072.00 |
| EQUITIES | LGI HOMES INC | HOMEBUILDING | United States | $49,479.36 | $1,392.62 | 777.00 |
| EQUITIES | LGI HOMES INC | HOMEBUILDING | United States | $553,761.28 | ($306.10) | 8,696.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $122,470.40 | ($136,816.50) | 3,680.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $774,492.36 | ($115,887.32) | 23,286.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $184,570.88 | ($50,699.33) | 5,546.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $1,345,500.04 | ($949,527.04) | 40,454.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $45,566.20 | $4,986.80 | 1,370.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $223,308.80 | ($348,012.72) | 6,710.00 |
| EQUITIES | LIBERTY BROADBAND CORP | CABLE & SATELLITE | United States | $947,577.40 | ($1,744,019.51) | 28,490.00 |
| EQUITIES | LIBERTY CAPITAL CORP | INTEGRATED TELECC | United States | $103,337.08 | ($48,840.67) | 4,793.00 |
| EQUITIES | LIBERTY CAPITAL CORP | INTEGRATED TELECC | United States | $11,426.80 | $604.20 | 530.00 |
| EQUITIES | LIBERTY ENERGY INC | OIL & GAS EQUIP/SVC | United States | $1,276,631.55 | $667,050.33 | 48,745.00 |
| EQUITIES | LIBERTY ENERGY INC | OIL & GAS EQUIP/SVC | United States | $382,112.10 | ($27,032.35) | 14,590.00 |
| EQUITIES | LIBERTY GLOBAL LTD | UNITED KINGDOM CO | United Kingdom | $202,158.60 | ($3,001.26) | 17,780.00 |
| EQUITIES | LIBERTY GLOBAL LTD | OTHER | Bermuda | $653,004.00 | ($109,544.62) | 59,364.00 |
| EQUITIES | LIBERTY GLOBAL LTD | UNITED KINGDOM CO | United Kingdom | $184,489.62 | ($17,929.73) | 16,226.00 |
| EQUITIES | LIBERTY LATIN AMERICA LTD | ALTERNATIVE CARRIE | Bermuda | $90,348.16 | ($62,521.03) | 11,524.00 |
| EQUITIES | LIBERTY LATIN AMERICA LTD | ALTERNATIVE CARRIE | Bermuda | $319,997.62 | ($211,380.34) | 41,078.00 |
| EQUITIES | LIBERTY LATIN AMERICA LTD | ALTERNATIVE CARRIE | Bermuda | $721,389.76 | $188,126.33 | 92,014.00 |
| EQUITIES | LIBERTY LATIN AMERICA LTD | ALTERNATIVE CARRIE | Bermuda | $189,273.63 | $53,943.46 | 24,297.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $567,258.52 | $406,779.82 | 5,602.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $1,407,864.28 | $1,329,434.30 | 13,327.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $901,517.78 | $810,265.57 | 8,903.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $2,350,173.08 | $2,149,516.33 | 22,247.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $26,327.60 | $1,643.20 | 260.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $240,695.02 | $159,344.01 | 2,377.00 |
| EQUITIES | LIBERTY LIVE HOLDINGS INC | SPECIALIZED CONSUI | United States | $1,258,489.32 | $949,199.30 | 11,913.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $266,867.70 | ($24,563.25) | 2,805.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $4,638,931.26 | $3,462,764.87 | 48,759.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $581,440.68 | $473,012.94 | 6,642.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $5,862,336.52 | $3,716,585.04 | 61,618.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $1,195,796.40 | $743,386.98 | 13,660.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $4,036,599.92 | $2,247,569.98 | 42,428.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $677,647.14 | $220,318.87 | 7,741.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $20,036,293.72 | $1,019,589.92 | 210,598.00 |
| EQUITIES | LIBERTY MEDIA CORP-LIBERT | MOVIES & ENTERTAIN | United States | $1,109,046.98 | $547,055.32 | 11,657.00 |
| EQUITIES | LIC HOUSING FINANCE LTD | INDIA | India | $3,737,011.20 | $353,279.01 | 627,200.00 |
| EQUITIES | LIC HOUSING FINANCE LTD | INDIA | India | $951,722.37 | ($124,207.21) | 159,732.00 |
| EQUITIES | LIC HOUSING FINANCE LTD | INDIA | India | $5,337,431.53 | $264,897.46 | 895,806.00 |
| EQUITIES | LIEN HWA INDUSTRIAL HOLDI | TAIWAN | Taiwan | $1,192,668.91 | ($106,831.00) | 884,616.00 |
| EQUITIES | LIFCO AB | SWEDEN | Sweden | $486,357.62 | $147,553.27 | 14,830.00 |
| EQUITIES | LIFCO AB | SWEDEN | Sweden | $526,925.68 | ($88,121.00) | 16,067.00 |
| EQUITIES | LIFCO AB | SWEDEN | Sweden | $2,807.21 | $0.00 | 85.60 |
| EQUITIES | LIFCO AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | LIFE CORP | RETAIL TRADE | Japan | $32,450.39 | ($997.04) | 2,000.00 |
| EQUITIES | LIFE CORP | RETAIL TRADE | Japan | $82,748.51 | $2,351.74 | 5,100.00 |
| EQUITIES | LIFE CORP | RETAIL TRADE | Japan | $844,384.74 | $0.00 | 52,041.56 |
| EQUITIES | LIFE HEALTHCARE GROUP HC | SOUTH AFRICA | South Africa | $701,149.28 | ($39,087.39) | 1,101,806.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $3,151,173.56 | $1,413,512.66 | 77,159.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $365,109.60 | $17,611.80 | 8,940.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $521,118.40 | $278,776.20 | 12,760.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $3,170,817.60 | $568,026.07 | 77,640.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $3,538,990.20 | $1,047,134.70 | 86,655.00 |
| EQUITIES | LIFE TIME GROUP HOLDINGS | LEISURE FACILITIES | United States | $378,260.08 | $32,509.62 | 9,262.00 |
| EQUITIES | LIFE360 INC | APPLICATION SOFTW | United States | $171,228.48 | ($130,658.91) | 3,093.00 |
| EQUITIES | LIFEDRINK CO INC | FOODS | Japan | $2,244,642.53 | $159,396.48 | 221,500.00 |
| EQUITIES | LIFESTANCE HEALTH GROUP | HEALTH CARE SERVI | United States | $794,682.00 | $78,652.00 | 74,200.00 |
| EQUITIES | LIFESTANCE HEALTH GROUP | HEALTH CARE SERVI | United States | $324,620.10 | $52,304.01 | 30,310.00 |
| EQUITIES | LIFESTANCE HEALTH GROUP | HEALTH CARE SERVI | United States | $507,343.41 | $203,459.79 | 47,371.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LIFESTANCE HEALTH GROUP | HEALTH CARE SERVI( | United States | $851,616.36 | $315,475.76 | 79,516.00 |
| EQUITIES | LIFETIME BRANDS INC | HOUSEWARES & SPE | United States | $36,209.85 | $3,871.23 | 4,245.00 |
| EQUITIES | LIFETIME BRANDS INC | HOUSEWARES & SPE | United States | $1,432,912.05 | ($148,791.95) | 167,985.00 |
| EQUITIES | LIFULL CO LTD | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | LIFULL CO LTD | SERVICES | Japan | $297,512.40 | $23,731.36 | 246,700.00 |
| EQUITIES | LIG DEFENSE&AEROSPACE C | SOUTH KOREA | South Korea | $40,795,478.63 | $12,855,686.22 | 87,906.00 |
| EQUITIES | LIG DEFENSE&AEROSPACE C | SOUTH KOREA | South Korea | $2,812,329.08 | $54,042.68 | 6,060.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $5,267,955.94 | $3,205,852.65 | 16,666.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $1,468,870.23 | $144,893.46 | 4,647.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $1,476,772.48 | $811,745.95 | 4,672.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $149,826.66 | $43,482.81 | 474.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $5,571,718.43 | $4,278,782.40 | 17,627.00 |
| EQUITIES | LIGAND PHARMACEUTICALS I | PHARMACEUTICALS | United States | $7,902,250.00 | $5,686,330.42 | 25,000.00 |
| EQUITIES | LIGHT S/A | BRAZIL | Brazil | $7,013.21 | ($6,941.83) | 11,000.00 |
| EQUITIES | LIGHTHOUSE PROPERTIES PL | MALTA | Malta | $138,255.95 | ($3,067.19) | 286,113.00 |
| EQUITIES | LIGHTPATH TECHNOLOGIES I | ELECTRONIC EQUIP & | United States | $3,488,370.60 | $468,292.83 | 213,356.00 |
| EQUITIES | LIGHTSPEED COMMERCE INC | CDN APPLICATION SC | Canada | $700,877.35 | $0.00 | 66,960.67 |
| EQUITIES | LIGHTSTREAM RESOURCES L | CDN OIL & GAS EXPL | Canada | $0.00 | ($1,251,980.69) | 138,582.00 |
| EQUITIES | LIMBACH HOLDINGS INC | CONSTRUCTION & EN | United States | $299,915.00 | $67,419.52 | 3,895.00 |
| EQUITIES | LIMBACH HOLDINGS INC | CONSTRUCTION & EN | United States | $963,347.00 | ($5,792.76) | 12,511.00 |
| EQUITIES | LIMONEIRA CO | AGRICULTURAL PROI | United States | $66,043.90 | ($12,799.58) | 5,030.00 |
| EQUITIES | LINAMAR CORP | CDN AUTO PARTS & E | Canada | $1,396,460.97 | $338,496.93 | 19,700.00 |
| EQUITIES | LINAMAR CORP | CDN AUTO PARTS & E | Canada | $894,585.66 | ($27,896.18) | 12,620.00 |
| EQUITIES | LINAMAR CORP | CDN AUTO PARTS & E | Canada | $3,568,702.08 | $935,289.78 | 50,344.00 |
| EQUITIES | LINAMAR CORP | CDN AUTO PARTS & E | Canada | $1,163,676.46 | $0.00 | 16,416.10 |
| EQUITIES | LINAMAR CORP | CDN AUTO PARTS & E | Canada | $482,027.14 | $50,460.50 | 6,800.00 |
| EQUITIES | LINCOLN EDUCATIONAL SERV | EDUCATION SERVICE | United States | $1,185,624.00 | $48,708.00 | 23,760.00 |
| EQUITIES | LINCOLN EDUCATIONAL SERV | EDUCATION SERVICE | United States | $339,320.00 | $280,448.32 | 6,800.00 |
| EQUITIES | LINCOLN EDUCATIONAL SERV | EDUCATION SERVICE | United States | $1,013,269.40 | $2,219.62 | 20,306.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $988,239.30 | $7,061.21 | 3,711.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $3,247,262.20 | $2,870,508.56 | 12,194.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $4,806,182.40 | $4,099,008.69 | 18,048.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $4,102,884.10 | $2,944,904.70 | 15,407.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $3,640,054.70 | $2,300,542.09 | 13,669.00 |
| EQUITIES | LINCOLN ELECTRIC HOLDING | IND MACHNRY & SUPI | United States | $286,805.10 | ($9,951.48) | 1,077.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LINCOLN NATIONAL CORP | LIFE & HEALTH INSUR | United States | $1,414,813.05 | ($4,214.03) | 40,023.00 |
| EQUITIES | LINCOLN NATIONAL CORP | LIFE & HEALTH INSUR | United States | $2,168,262.95 | ($325,398.26) | 61,337.00 |
| EQUITIES | LINCOLN NATIONAL CORP | LIFE & HEALTH INSUR | United States | $850,202.85 | ($29,285.84) | 24,051.00 |
| EQUITIES | LINCOLN NATIONAL CORP | LIFE & HEALTH INSUR | United States | $1,338,351.00 | ($771,634.43) | 37,860.00 |
| EQUITIES | LINDAB INTERNATIONAL AB | SWEDEN | Sweden | $250,739.12 | $0.00 | 18,623.90 |
| EQUITIES | LINDBLAD EXPEDITIONS HOLI | HOTELS, RESORTS & | United States | $2,719,822.64 | $1,504,849.76 | 96,311.00 |
| EQUITIES | LINDBLAD EXPEDITIONS HOLI | HOTELS, RESORTS & | United States | $2,577,606.00 | $894,309.72 | 91,275.00 |
| EQUITIES | LINDBLAD EXPEDITIONS HOLI | HOTELS, RESORTS & | United States | $282,400.00 | $179,020.77 | 10,000.00 |
| EQUITIES | LINDBLAD EXPEDITIONS HOLI | HOTELS, RESORTS & | United States | $4,412,161.12 | $2,794,836.65 | 156,238.00 |
| EQUITIES | LINDBLAD EXPEDITIONS HOLI | HOTELS, RESORTS & | United States | $557,485.84 | $179,597.70 | 19,741.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $21,038.53 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $97,304.48 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $21,517.67 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $19,262.81 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $422.17 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $6,465.25 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $103,643.27 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $191,144.43 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $740,183.53 | $0.00 | 0.00 |
| EQUITIES | LINDE AG | GERMANY | Germany | $726,038.76 | $0.00 | 0.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $32,740,443.54 | $12,907,869.58 | 63,091.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $4,080,425.22 | $128,028.22 | 7,863.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $3,218,984.82 | $280,107.70 | 6,203.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $54,054,866.16 | $22,006,357.85 | 104,164.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $76,809,866.22 | $30,515,266.40 | 148,013.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $56,148,270.12 | $21,374,654.37 | 108,198.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $21,521,998.62 | $7,686,227.08 | 41,473.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $5,749,855.20 | $141,002.33 | 11,080.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $15,886,310.22 | $7,580,862.01 | 30,613.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $5,247,002.34 | $2,438,647.31 | 10,111.00 |
| EQUITIES | LINDE PLC | IRELAND | Ireland | $3,475,860.12 | $14,936.54 | 6,698.00 |
| EQUITIES | LINDSAY CORP | AGRI & FARM MACHIN | United States | $1,537,100.80 | $284,794.17 | 12,416.00 |
| EQUITIES | LINEA DIRECTA ASEGURADOI | SPAIN | Spain | $100,093.25 | $611.07 | 72,835.00 |
| EQUITIES | LINEA DIRECTA ASEGURADOI | SPAIN | Spain | $308,476.06 | $0.00 | 224,476.83 |
| EQUITIES | LINEAGE INC | INDUSTRIAL REITS | United States | $211,119.22 | ($65,127.35) | 4,822.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LINEAGE INC | INDUSTRIAL REITS | United States | $733,444.44 | ($97,649.90) | 16,752.00 |
| EQUITIES | LINK REIT | HONG KONG | Hong Kong | $2,534,571.12 | $0.00 | 544,553.78 |
| EQUITIES | LINK REIT | HONG KONG | Hong Kong | $5,083.63 | $0.00 | 1,092.22 |
| EQUITIES | LINTEC CORP | OTHER PRODUCTS | Japan | $671,389.72 | $0.00 | 15,390.34 |
| EQUITIES | LION CORP | OTHER PRODUCTS | Japan | $2,952,355.02 | $51,404.73 | 277,500.00 |
| EQUITIES | LION CORP | OTHER PRODUCTS | Japan | $2,752,055.23 | $139,078.98 | 258,300.00 |
| EQUITIES | LION CORP | OTHER PRODUCTS | Japan | $887,090.14 | $0.00 | 84,091.55 |
| EQUITIES | LION FINANCE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $4,153,286.72 | $1,980,859.91 | 27,422.00 |
| EQUITIES | LION FINANCE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,103,016.89 | $72,666.44 | 7,296.00 |
| EQUITIES | LION FINANCE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $967,855.51 | $0.00 | 6,436.18 |
| EQUITIES | LION FINANCE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,723,296.90 | $21,741.76 | 24,583.00 |
| EQUITIES | LION FINANCE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,551,010.44 | $882,613.77 | 16,843.00 |
| EQUITIES | LIONSGATE STUDIOS CORP | CDN MOVIES & ENTEI | Canada | $1,177,446.17 | $246,121.35 | 76,907.00 |
| EQUITIES | LIONTOWN LTD | AUSTRALIA | Australia | $1,273,711.73 | ($422,822.72) | 1,091,097.00 |
| EQUITIES | LIONTOWN LTD | AUSTRALIA | Australia | $556,676.37 | $0.00 | 476,851.43 |
| EQUITIES | LIQUIDIA CORP | PHARMACEUTICALS | United States | $1,090,706.40 | $967,939.94 | 13,680.00 |
| EQUITIES | LIQUIDIA CORP | PHARMACEUTICALS | United States | $2,143,780.24 | $1,126,862.77 | 26,888.00 |
| EQUITIES | LIQUIDITY SERVICES INC | DIVERSIFIED SUPPOF | United States | $269,419.44 | $163,714.49 | 6,887.00 |
| EQUITIES | LIQUIDITY SERVICES INC | DIVERSIFIED SUPPOF | United States | $673,098.72 | $356,538.77 | 17,206.00 |
| EQUITIES | LIQUIDITY SERVICES INC | DIVERSIFIED SUPPOF | United States | $1,432,574.40 | $229,560.16 | 36,620.00 |
| EQUITIES | LISI SA | FRANCE | France | $8,003,257.66 | $5,591,987.41 | 106,547.00 |
| EQUITIES | LISI SA | FRANCE | France | $429,165.81 | $0.00 | 5,713.47 |
| EQUITIES | LISI SA | FRANCE | France | $3,773,617.82 | ($115,092.14) | 50,238.00 |
| EQUITIES | LITE-ON TECHNOLOGY CORP | TAIWAN | Taiwan | $1,651,593.87 | $85,135.86 | 237,000.00 |
| EQUITIES | LITHIA MOTORS INC | AUTOMOTIVE RETAIL | United States | $764,860.17 | $86,994.59 | 2,633.00 |
| EQUITIES | LITHIA MOTORS INC | AUTOMOTIVE RETAIL | United States | $1,613,090.97 | ($296,600.57) | 5,553.00 |
| EQUITIES | LITHIA MOTORS INC | AUTOMOTIVE RETAIL | United States | $81,337.20 | ($1,220.80) | 280.00 |
| EQUITIES | LITHIA MOTORS INC | AUTOMOTIVE RETAIL | United States | $1,786,803.99 | ($47,995.81) | 6,151.00 |
| EQUITIES | LITHIUM AMERICAS CORP | CDN DIV METALS & M | Canada | $366,384.68 | $0.00 | 95,201.95 |
| EQUITIES | LITTELFUSE INC | ELECTRONIC COMPO | United States | $6,924,658.64 | $4,088,205.99 | 15,208.00 |
| EQUITIES | LITTELFUSE INC | ELECTRONIC COMPO | United States | $2,658,671.87 | $1,361,872.02 | 5,839.00 |
| EQUITIES | LITTELFUSE INC | ELECTRONIC COMPO | United States | $2,147,791.61 | $734,602.92 | 4,717.00 |
| EQUITIES | LITTELFUSE INC | ELECTRONIC COMPO | United States | $3,240,583.61 | $1,547,854.71 | 7,117.00 |
| EQUITIES | LIVANOVA PLC | UNITED KINGDOM CO | United Kingdom | $1,267,328.76 | $209,592.67 | 15,412.00 |
| EQUITIES | LIVANOVA PLC | UNITED KINGDOM CO | United Kingdom | $2,532,190.62 | $628,573.12 | 30,794.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LIVANOVA PLC | UNITED KINGDOM CO | United Kingdom | $2,637,691.71 | $63,641.04 | 32,077.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $6,341,099.30 | $5,813,132.31 | 34,630.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $8,991,067.22 | $6,749,968.17 | 49,102.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $342,415.70 | $22,196.90 | 1,870.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $6,314,365.24 | $3,818,092.32 | 34,484.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $26,123,937.48 | $1,891,133.27 | 142,668.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $41,903,441.73 | $11,210,465.70 | 228,843.00 |
| EQUITIES | LIVE NATION ENTERTAINMEN | MOVIES & ENTERTAIN | United States | $1,906,907.54 | $1,140,493.26 | 10,414.00 |
| EQUITIES | LIVE OAK BANCSHARES INC | REGIONAL BANKS | United States | $392,227.36 | $78,572.04 | 9,604.00 |
| EQUITIES | LIVERAMP HOLDINGS INC | APPLICATION SOFTW | United States | $1,295,681.72 | $6,540.37 | 34,423.00 |
| EQUITIES | LIVERAMP HOLDINGS INC | APPLICATION SOFTW | United States | $707,217.96 | $383,024.01 | 18,789.00 |
| EQUITIES | LIXIL CORP | CONSTRUCTION | Japan | $589,978.84 | $0.00 | 53,152.20 |
| EQUITIES | LKQ CORP | DISTRIBUTORS | United States | $1,974,644.68 | $1,408,968.79 | 74,996.00 |
| EQUITIES | LKQ CORP | DISTRIBUTORS | United States | $2,551,561.31 | $1,539,997.20 | 96,907.00 |
| EQUITIES | LKQ CORP | DISTRIBUTORS | United States | $1,637,015.09 | ($343,917.00) | 62,173.00 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $4,793,631.65 | $2,186,629.15 | 3,250,857.00 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $40,595,951.21 | $24,206,093.72 | 27,530,616.00 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $5,568,085.68 | $1,957,036.31 | 3,776,062.00 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $12,860,925.41 | $0.00 | 8,721,636.65 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $27,294,902.10 | $4,672,024.10 | 18,510,355.00 |
| EQUITIES | LLOYDS BANKING GROUP PL | UNITED KINGDOM CO | United Kingdom | $35,697.65 | $0.00 | 24,208.36 |
| EQUITIES | LOADSTAR CAPITAL KK | REAL ESTATE | Japan | $146,931.99 | $5,871.30 | 9,480.00 |
| EQUITIES | LOAR HOLDINGS INC | AEROSPACE & DEFEN | United States | $662,533.59 | ($49,431.52) | 8,219.00 |
| EQUITIES | LOAR HOLDINGS INC | AEROSPACE & DEFEN | United States | $454,721.01 | $27,901.54 | 5,641.00 |
| EQUITIES | LOAR HOLDINGS INC | AEROSPACE & DEFEN | United States | $42,723.30 | $4,738.20 | 530.00 |
| EQUITIES | LOAR HOLDINGS INC | AEROSPACE & DEFEN | United States | $513,566.31 | $23,085.15 | 6,371.00 |
| EQUITIES | LOBLAW COMPANIES LTD | CDN FOOD RETAIL | Canada | $2,241,500.25 | $1,516,253.45 | 49,308.00 |
| EQUITIES | LOBLAW COMPANIES LTD | CDN FOOD RETAIL | Canada | $1,724,035.98 | $313,729.71 | 37,913.00 |
| EQUITIES | LOBLAW COMPANIES LTD | CDN FOOD RETAIL | Canada | $16,810,683.46 | $0.00 | 370,689.25 |
| EQUITIES | LOBLAW COMPANIES LTD | CDN FOOD RETAIL | Canada | $10,462.38 | $0.00 | 230.70 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $11,386,279.97 | ($1,223,890.23) | 1,402,676.00 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $29,218.72 | ($3,127.30) | 3,737.33 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $788,797.70 | ($386,052.08) | 97,172.00 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $537,602.39 | ($57,548.21) | 68,764.00 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $15,884,404.27 | $415,458.26 | 1,956,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $177,214.82 | ($18,967.42) | 22,667.31 |
| EQUITIES | LOCALIZA RENT A CAR SA | BRAZIL | Brazil | $5,303,668.48 | ($162,283.30) | 653,359.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $5,576,039.70 | $323,773.89 | 10,945.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $23,159,542.14 | $16,714,579.97 | 45,459.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $33,492,919.32 | $20,949,107.02 | 65,742.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $24,388,359.66 | $9,543,149.05 | 47,871.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $3,377.55 | $0.00 | 0.00 |
| EQUITIES | LOCKHEED MARTIN CORP | AEROSPACE & DEFEN | United States | $6,945,468.18 | $2,728,740.91 | 13,633.00 |
| EQUITIES | LODHA DEVELOPERS LTD | INDIA | India | $4,099,102.02 | $1,359,380.83 | 406,193.00 |
| EQUITIES | LOEWS CORP | PROPERTY & CASUAL | United States | $5,300,265.78 | $3,813,378.51 | 46,818.00 |
| EQUITIES | LOEWS CORP | PROPERTY & CASUAL | United States | $7,348,574.31 | $5,050,218.86 | 64,911.00 |
| EQUITIES | LOEWS CORP | PROPERTY & CASUAL | United States | $4,997,768.66 | $2,826,463.29 | 44,146.00 |
| EQUITIES | LOEWS CORP | PROPERTY & CASUAL | United States | $1,125,873.45 | $725,314.26 | 9,945.00 |
| EQUITIES | LOGISTA INTEGRAL SA | SPAIN | Spain | $6,147,042.04 | $2,060,111.88 | 157,992.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $8,851.71 | $0.00 | 0.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $1,455,162.25 | ($426,680.80) | 15,360.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $754,113.05 | $97,318.30 | 7,985.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $20,953.04 | $0.00 | 0.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $925,485.85 | $7,279.65 | 9,794.00 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $7,641,643.17 | $0.00 | 81,385.42 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $5,502.08 | $0.00 | 58.60 |
| EQUITIES | LOGITECH INTERNATIONAL S/ | SWITZERLAND | Switzerland | $28,884,586.06 | $730,986.30 | 306,049.00 |
| EQUITIES | LOJAS RENNER SA | BRAZIL | Brazil | $2,353,400.45 | ($52,934.44) | 813,930.00 |
| EQUITIES | LOJAS RENNER SA | BRAZIL | Brazil | $780,881.47 | ($8,421.28) | 270,070.00 |
| EQUITIES | LOJAS RENNER SA | BRAZIL | Brazil | $4,509,193.67 | ($656,403.40) | 1,562,594.00 |
| EQUITIES | LONDON STOCK EXCHANGE ( | UNITED KINGDOM CO | United Kingdom | $3,587,136.09 | $617,430.03 | 33,113.00 |
| EQUITIES | LONDON STOCK EXCHANGE ( | UNITED KINGDOM CO | United Kingdom | $3,117,308.25 | ($1,274,768.36) | 28,776.00 |
| EQUITIES | LONDON STOCK EXCHANGE ( | UNITED KINGDOM CO | United Kingdom | $44,230,764.88 | ($5,791,994.11) | 408,296.00 |
| EQUITIES | LONDON STOCK EXCHANGE ( | UNITED KINGDOM CO | United Kingdom | $5,216,529.80 | ($656,948.30) | 48,154.00 |
| EQUITIES | LONDON STOCK EXCHANGE ( | UNITED KINGDOM CO | United Kingdom | $19,963.55 | $0.00 | 184.28 |
| EQUITIES | LONDONMETRIC PROPERTY F | UNITED KINGDOM CO | United Kingdom | $3,710,837.42 | ($251,031.99) | 1,446,774.00 |
| EQUITIES | LONDONMETRIC PROPERTY F | UNITED KINGDOM CO | United Kingdom | $535,904.13 | $0.00 | 209,060.31 |
| EQUITIES | LONZA GROUP AG | SWITZERLAND | Switzerland | $3,137,860.35 | $883,771.10 | 4,626.00 |
| EQUITIES | LONZA GROUP AG | SWITZERLAND | Switzerland | $3,103,161.10 | ($121,500.85) | 4,575.00 |
| EQUITIES | LONZA GROUP AG | SWITZERLAND | Switzerland | $19,278.69 | $0.00 | 28.49 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LONZA GROUP AG | SWITZERLAND | Switzerland | $38,548,571.26 | ($3,175,815.66) | 56,800.00 |
| EQUITIES | LONZA GROUP AG | SWITZERLAND | Switzerland | $11,420,365.50 | $836,034.14 | 16,849.00 |
| EQUITIES | LOOMIS AB | SWEDEN | Sweden | $1,274,741.80 | $694,727.08 | 25,962.00 |
| EQUITIES | LOOMIS AB | SWEDEN | Sweden | $5,696,812.37 | $2,665,019.26 | 116,024.00 |
| EQUITIES | LOOMIS AB | SWEDEN | Sweden | $721,431.43 | $0.00 | 14,693.01 |
| EQUITIES | LOOP TELECOMMUNICATION | TAIWAN | Taiwan | $38,704.82 | $3,159.42 | 18,000.00 |
| EQUITIES | LOTES CO LTD | TAIWAN | Taiwan | $1,192,221.37 | $179,800.55 | 18,000.00 |
| EQUITIES | LOTES CO LTD | TAIWAN | Taiwan | $529,876.16 | ($88,380.88) | 8,000.00 |
| EQUITIES | LOTES CO LTD | TAIWAN | Taiwan | $1,258,455.89 | ($348,564.05) | 19,000.00 |
| EQUITIES | LOTES CO LTD | TAIWAN | Taiwan | $2,914,318.90 | ($675,980.55) | 44,000.00 |
| EQUITIES | LOTES CO LTD | TAIWAN | Taiwan | $662,345.20 | ($54,087.61) | 10,000.00 |
| EQUITIES | LOTTE CHILSUNG BEVERAGE | SOUTH KOREA | South Korea | $1,179,839.03 | ($855,936.02) | 18,520.00 |
| EQUITIES | LOTTE FINE CHEMICAL CO LT | SOUTH KOREA | South Korea | $154,358.44 | ($7,876.53) | 5,429.00 |
| EQUITIES | LOTTE FINE CHEMICAL CO LT | SOUTH KOREA | South Korea | $188,050.60 | ($19,229.55) | 6,614.00 |
| EQUITIES | LOTTE HIMART CO LTD | SOUTH KOREA | South Korea | $20,016.94 | ($5,340.54) | 4,907.00 |
| EQUITIES | LOTTE RENTAL CO LTD | SOUTH KOREA | South Korea | $121,737.08 | ($9,846.69) | 6,712.00 |
| EQUITIES | LOTTE SHOPPING CO LTD | SOUTH KOREA | South Korea | $1,033,210.77 | $170,394.74 | 9,397.00 |
| EQUITIES | LOTTERY CORP LTD/THE | AUSTRALIA | Australia | $3,089,171.48 | $309,172.24 | 774,126.00 |
| EQUITIES | LOTTERY CORP LTD/THE | AUSTRALIA | Australia | $518,768.64 | $63,711.48 | 130,000.00 |
| EQUITIES | LOTTERY CORP LTD/THE | AUSTRALIA | Australia | $220,113.53 | $21,202.62 | 55,159.00 |
| EQUITIES | LOTTERY CORP LTD/THE | AUSTRALIA | Australia | $3,708.16 | $0.00 | 929.25 |
| EQUITIES | LOTTOMATICA GROUP SPA | ITALY | Italy | $21,177,529.97 | ($2,873,367.69) | 762,270.00 |
| EQUITIES | LOTTOMATICA GROUP SPA | ITALY | Italy | $412,009.88 | ($32,686.72) | 14,830.00 |
| EQUITIES | LOTTOMATICA GROUP SPA | ITALY | Italy | $5,103,893.91 | ($60,623.16) | 183,711.00 |
| EQUITIES | LOTTOMATICA GROUP SPA | ITALY | Italy | $1,640,354.80 | $0.00 | 59,043.37 |
| EQUITIES | LOTTOMATICA GROUP SPA | ITALY | Italy | $2,628,389.65 | $544,606.68 | 94,607.00 |
| EQUITIES | LOTUS BAKERIES NV | BELGIUM | Belgium | $599,585.62 | $56,348.00 | 45.00 |
| EQUITIES | LOTUS BAKERIES NV | BELGIUM | Belgium | $719,064.81 | $134,242.95 | 54.00 |
| EQUITIES | LOTUS BAKERIES NV | BELGIUM | Belgium | $359,871.97 | $86,182.06 | 27.00 |
| EQUITIES | LOTUS BAKERIES NV | BELGIUM | Belgium | $2,108.71 | $0.00 | 0.16 |
| EQUITIES | LOUIS HACHETTE GROUP | FRANCE | France | $1,162,472.82 | $109,518.43 | 582,009.00 |
| EQUITIES | LOUIS HACHETTE GROUP | FRANCE | France | $442,819.29 | $0.00 | 221,708.95 |
| EQUITIES | LOUISIANA-PACIFIC CORP | BUILDING PRODUCTS | United States | $1,435,073.04 | $1,100,852.26 | 18,244.00 |
| EQUITIES | LOUISIANA-PACIFIC CORP | BUILDING PRODUCTS | United States | $1,140,019.38 | $210,832.69 | 14,493.00 |
| EQUITIES | LOUISIANA-PACIFIC CORP | BUILDING PRODUCTS | United States | $58,995.00 | $825.00 | 750.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LOUISIANA-PACIFIC CORP | BUILDING PRODUCTS | United States | $506,413.08 | $61,359.00 | 6,438.00 |
| EQUITIES | LOVESAC CO/THE | HOME FURNISHINGS | United States | $67,077.11 | ($89,159.19) | 4,019.00 |
| EQUITIES | LOVESAC CO/THE | HOME FURNISHINGS | United States | $786,182.45 | $80,255.10 | 47,105.00 |
| EQUITIES | LOVISA HOLDINGS LTD | AUSTRALIA | Australia | $354,670.31 | $0.00 | 21,664.68 |
| EQUITIES | LOWE'S COS INC | HOME IMPROVEMENT | United States | $6,504,455.00 | ($1,003,737.20) | 29,500.00 |
| EQUITIES | LOWE'S COS INC | HOME IMPROVEMENT | United States | $28,607,034.07 | $23,895,865.82 | 129,743.00 |
| EQUITIES | LOWE'S COS INC | HOME IMPROVEMENT | United States | $39,932,282.43 | $31,687,007.43 | 181,107.00 |
| EQUITIES | LOWE'S COS INC | HOME IMPROVEMENT | United States | $29,324,288.04 | $13,127,021.50 | 132,996.00 |
| EQUITIES | LOWE'S COS INC | HOME IMPROVEMENT | United States | $8,189,439.58 | $3,492,790.71 | 37,142.00 |
| EQUITIES | LPL FINANCIAL HOLDINGS INC | INVESTMNT BKG & BF | United States | $5,149,392.08 | $3,940,690.78 | 18,281.00 |
| EQUITIES | LPL FINANCIAL HOLDINGS INC | INVESTMNT BKG & BF | United States | $7,563,108.00 | $5,707,494.49 | 26,850.00 |
| EQUITIES | LPL FINANCIAL HOLDINGS INC | INVESTMNT BKG & BF | United States | $5,548,532.64 | $3,765,493.91 | 19,698.00 |
| EQUITIES | LPL FINANCIAL HOLDINGS INC | INVESTMNT BKG & BF | United States | $14,357,792.96 | $3,645,350.09 | 50,972.00 |
| EQUITIES | LPL FINANCIAL HOLDINGS INC | INVESTMNT BKG & BF | United States | $1,536,564.40 | $337,203.01 | 5,455.00 |
| EQUITIES | LPP SA | POLAND | Poland | $4,059.54 | $0.00 | 0.00 |
| EQUITIES | LPP SA | POLAND | Poland | $19,011.13 | $0.00 | 0.00 |
| EQUITIES | LPP SA | POLAND | Poland | $11,339.32 | $0.00 | 0.00 |
| EQUITIES | LPP SA | POLAND | Poland | $705.85 | $0.00 | 0.00 |
| EQUITIES | LS CORP | SOUTH KOREA | South Korea | $754,921.83 | $397,783.20 | 3,200.00 |
| EQUITIES | LS CORP | SOUTH KOREA | South Korea | $1,657,053.41 | $1,178,577.77 | 7,024.00 |
| EQUITIES | LS ECO ENERGY LTD | SOUTH KOREA | South Korea | $106,436.81 | ($36,038.84) | 3,141.00 |
| EQUITIES | LS ELECTRIC CO LTD | SOUTH KOREA | South Korea | $1,659,840.48 | $769,723.95 | 10,805.00 |
| EQUITIES | LS ELECTRIC CO LTD | SOUTH KOREA | South Korea | $7,514,983.46 | $3,826,086.60 | 48,920.00 |
| EQUITIES | LS ELECTRIC CO LTD | SOUTH KOREA | South Korea | $1,113,114.68 | $692,474.46 | 7,246.00 |
| EQUITIES | LSB INDUSTRIES INC | DIVERSIFIED CHEMIC | United States | $169,608.90 | ($24,937.93) | 15,690.00 |
| EQUITIES | LSB INDUSTRIES INC | DIVERSIFIED CHEMIC | United States | $466,667.70 | ($1,999.70) | 43,170.00 |
| EQUITIES | LSB INDUSTRIES INC | DIVERSIFIED CHEMIC | United States | $233,852.73 | ($64,334.59) | 21,633.00 |
| EQUITIES | LSI INDUSTRIES INC | ELECTRIC COMP & EC | United States | $199,881.60 | $106,834.96 | 7,520.00 |
| EQUITIES | LT GROUP INC | PHILIPPINES | Philippines | $853,196.18 | $50,722.31 | 3,509,427.00 |
| EQUITIES | LTC PROPERTIES INC | HEALTH CARE REITS | United States | $450,134.15 | $88,841.68 | 11,707.00 |
| EQUITIES | LTM LTD | INDIA | India | $134,779.18 | ($106,021.94) | 3,606.00 |
| EQUITIES | LU-VE SPA | ITALY | Italy | $409,768.86 | $0.00 | 5,397.73 |
| EQUITIES | LUCID GROUP INC | AUTOMOBILE MANUF | United States | $143,493.81 | ($3,366,118.84) | 21,449.00 |
| EQUITIES | LUCID GROUP INC | AUTOMOBILE MANUF | United States | $14,049.00 | $2,793.00 | 2,100.00 |
| EQUITIES | LUK FOOK HOLDINGS INTERN | HONG KONG | Hong Kong | $416,582.55 | $0.00 | 147,556.87 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LUKOIL PJSC | RUSSIA | Russia | $0.00 | ($5,418,325.66) | 58,152.00 |
| EQUITIES | LULULEMON ATHLETICA INC | APPAREL ACCESS & L | United States | $2,713,830.24 | ($158,151.45) | 23,768.00 |
| EQUITIES | LULULEMON ATHLETICA INC | APPAREL ACCESS & L | United States | $3,917,972.52 | ($630,684.73) | 34,314.00 |
| EQUITIES | LULULEMON ATHLETICA INC | APPAREL ACCESS & L | United States | $138,157.80 | $2,916.10 | 1,210.00 |
| EQUITIES | LULULEMON ATHLETICA INC | APPAREL ACCESS & L | United States | $2,916,385.56 | ($2,490,760.14) | 25,542.00 |
| EQUITIES | LULULEMON ATHLETICA INC | APPAREL ACCESS & L | United States | $764,663.46 | ($555,865.26) | 6,697.00 |
| EQUITIES | LUMAX AUTO TECHNOLOGIES | INDIA | India | $326,311.50 | $2,745.05 | 20,141.00 |
| EQUITIES | LUMAX INTERNATIONAL CORI | TAIWAN | Taiwan | $4,671,888.00 | $269,642.29 | 1,210,000.00 |
| EQUITIES | LUMAX INTERNATIONAL CORI | TAIWAN | Taiwan | $81,468.46 | $17,971.56 | 21,100.00 |
| EQUITIES | LUMEN TECHNOLOGIES INC | ALTERNATIVE CARRIE | United States | $2,936,616.96 | $448,140.64 | 382,372.00 |
| EQUITIES | LUMEN TECHNOLOGIES INC | ALTERNATIVE CARRIE | United States | $1,807,104.00 | ($3,854,454.30) | 235,300.00 |
| EQUITIES | LUMEN TECHNOLOGIES INC | ALTERNATIVE CARRIE | United States | $2,342,937.60 | ($399,357.04) | 305,070.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $140,721.84 | $31,345.20 | 164.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $372,398.04 | $17,822.21 | 434.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $13,864,533.48 | $13,162,668.78 | 16,158.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $20,154,971.34 | $18,332,879.65 | 23,489.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $712,189.80 | $6,689.80 | 830.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $14,410,259.64 | $12,850,721.78 | 16,794.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $16,162,418.16 | $2,199,777.33 | 18,836.00 |
| EQUITIES | LUMENTUM HOLDINGS INC | COMMUNICATIONS E( | United States | $4,071,494.70 | $319,308.60 | 4,745.00 |
| EQUITIES | LUMINE GROUP INC | CDN APPLICATION SC | Canada | $702,957.18 | $177,652.05 | 46,387.00 |
| EQUITIES | LUMO KODIT OYJ | FINLAND | Finland | $524,518.20 | $0.00 | 61,829.50 |
| EQUITIES | LUMO KODIT OYJ | FINLAND | Finland | $1,002.21 | $0.00 | 0.00 |
| EQUITIES | LUNDIN GOLD INC | CDN GOLD | Canada | $431,422.03 | $41,044.99 | 8,000.00 |
| EQUITIES | LUNDIN GOLD INC | CDN GOLD | Canada | $376,685.36 | $48,582.18 | 6,985.00 |
| EQUITIES | LUNDIN GOLD INC | CDN GOLD | Canada | $280,176.78 | $0.00 | 5,195.41 |
| EQUITIES | LUNDIN GOLD INC | CDN GOLD | Canada | $2,172.44 | $0.00 | 40.28 |
| EQUITIES | LUNDIN MINING CORP | CDN COPPER | Canada | $1,061,756.28 | $901,245.34 | 43,587.00 |
| EQUITIES | LUNDIN MINING CORP | CDN COPPER | Canada | $1,110,864.97 | $667,559.83 | 45,603.00 |
| EQUITIES | LUNDIN MINING CORP | CDN COPPER | Canada | $6,938.38 | $0.00 | 284.83 |
| EQUITIES | LUNDIN MINING CORP | CDN COPPER | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | LUNR ROYALTIES CORP | CDN DIV METALS & M | Canada | $22,247.05 | ($3,216.69) | 1,670.00 |
| EQUITIES | LUPIN LTD | INDIA | India | $2,751,399.74 | $1,266,693.83 | 107,666.00 |
| EQUITIES | LUPIN LTD | INDIA | India | $8,540,925.82 | $1,463,845.28 | 334,218.00 |
| EQUITIES | LUXFER HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $141,794.40 | ($12,123.48) | 7,860.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LUXFER HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $275,597.08 | $89,942.22 | 15,277.00 |
| EQUITIES | LUXFER HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $63,284.32 | $1,427.41 | 3,508.00 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $11,747.41 | $0.00 | 0.00 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $9,321,567.51 | ($760,647.84) | 16,842.00 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $9,017,711.64 | ($1,762,552.97) | 16,293.00 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $19,445,286.77 | $0.00 | 35,133.31 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $56,611.06 | $0.00 | 102.28 |
| EQUITIES | LVMH MOET HENNESSY LOUI | FRANCE | France | $27,380,236.59 | $18,629,980.71 | 49,470.00 |
| EQUITIES | LX HAUSYS LTD | SOUTH KOREA | South Korea | $95,221.20 | $7,823.88 | 4,603.00 |
| EQUITIES | LX HOLDINGS CORP | SOUTH KOREA | South Korea | $341,265.34 | ($35,721.11) | 72,033.00 |
| EQUITIES | LX INTERNATIONAL CORP | SOUTH KOREA | South Korea | $1,769,573.94 | $473,985.31 | 74,500.00 |
| EQUITIES | LX INTERNATIONAL CORP | SOUTH KOREA | South Korea | $509,518.53 | $79,669.63 | 21,451.00 |
| EQUITIES | LX SEMICON CO LTD | SOUTH KOREA | South Korea | $1,099,577.59 | ($1,008,641.83) | 41,500.00 |
| EQUITIES | LX SEMICON CO LTD | SOUTH KOREA | South Korea | $52,196.82 | ($17,938.92) | 1,970.00 |
| EQUITIES | LX SEMICON CO LTD | SOUTH KOREA | South Korea | $1,666,217.75 | ($777,000.40) | 62,886.00 |
| EQUITIES | LXP INDUSTRIAL TRUST | INDUSTRIAL REITS | United States | $1,201,360.38 | ($429,816.49) | 22,011.00 |
| EQUITIES | LXP INDUSTRIAL TRUST | INDUSTRIAL REITS | United States | $1,018,299.06 | $21,371.91 | 18,657.00 |
| EQUITIES | LXP INDUSTRIAL TRUST | INDUSTRIAL REITS | United States | $814,279.02 | $104,986.35 | 14,919.00 |
| EQUITIES | LY CORP | SERVICES | Japan | $383,225.39 | ($83,413.35) | 143,577.00 |
| EQUITIES | LY CORP | SERVICES | Japan | $474,437.51 | ($80,447.42) | 177,750.00 |
| EQUITIES | LY CORP | SERVICES | Japan | $833,698.43 | $0.00 | 312,351.89 |
| EQUITIES | LY CORP | SERVICES | Japan | $2,783.52 | $0.00 | 1,042.87 |
| EQUITIES | LYFT INC | PASSENGER GROUNI | United States | $1,461,964.26 | ($2,905,637.82) | 100,066.00 |
| EQUITIES | LYFT INC | PASSENGER GROUNI | United States | $1,972,992.84 | ($3,743,407.35) | 135,044.00 |
| EQUITIES | LYFT INC | PASSENGER GROUNI | United States | $67,059.90 | $4,018.86 | 4,590.00 |
| EQUITIES | LYFT INC | PASSENGER GROUNI | United States | $1,250,966.64 | ($1,909,360.78) | 85,624.00 |
| EQUITIES | LYNAS RARE EARTHS LTD | AUSTRALIA | Australia | $451,682.04 | $57,639.68 | 36,100.00 |
| EQUITIES | LYNAS RARE EARTHS LTD | AUSTRALIA | Australia | $777,481.18 | $120,418.76 | 62,139.00 |
| EQUITIES | LYNAS RARE EARTHS LTD | AUSTRALIA | Australia | $4,690.45 | $0.00 | 374.88 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $569,462.40 | ($244,851.14) | 10,816.00 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $1,030,781.70 | $70,524.52 | 19,578.00 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $2,501,717.40 | ($330,833.83) | 47,516.00 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $3,364,545.60 | $63,231.49 | 63,904.00 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $159,529.50 | ($22,482.60) | 3,030.00 |
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $3,424,303.35 | ($2,568,132.51) | 65,039.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | LYONDELLBASELL INDUSTRIE | NETHERLANDS | Netherlands | $850,139.55 | ($449,660.90) | 16,147.00 |
| EQUITIES | M DIAS BRANCO SA | BRAZIL | Brazil | $382,492.10 | ($202,465.45) | 113,000.00 |
| EQUITIES | M&G PLC | UNITED KINGDOM CO | United Kingdom | $728,081.69 | $332,338.10 | 163,166.00 |
| EQUITIES | M&G PLC | UNITED KINGDOM CO | United Kingdom | $44,622.15 | $5,333.92 | 10,000.00 |
| EQUITIES | M&G PLC | UNITED KINGDOM CO | United Kingdom | $4,137.82 | $0.00 | 927.30 |
| EQUITIES | M&G PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $38,333,652.59 | $11,374,933.79 | 161,059.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $4,412,229.38 | $1,831,477.31 | 18,538.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $8,484,580.48 | $4,052,956.69 | 35,648.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $9,279,771.89 | $4,160,610.89 | 38,989.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $9,331,420.06 | $4,113,406.35 | 39,206.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $7,385,450.30 | $910,290.34 | 31,030.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $1,342.50 | $0.00 | 0.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $3,711,051.92 | $954,194.33 | 15,592.00 |
| EQUITIES | M&T BANK CORP | REGIONAL BANKS | United States | $4,069,494.98 | $175,767.44 | 17,098.00 |
| EQUITIES | M-TRON INDUSTRIES INC | ELECTRONIC COMPO | United States | $180,948.75 | $14,790.89 | 1,825.00 |
| EQUITIES | M-UP HOLDINGS INC | RETAIL TRADE | Japan | $650,688.86 | $87,026.72 | 147,700.00 |
| EQUITIES | M/I HOMES INC | HOMEBUILDING | United States | $944,962.83 | $744,982.62 | 5,877.00 |
| EQUITIES | M/I HOMES INC | HOMEBUILDING | United States | $98,725.06 | $15,289.77 | 614.00 |
| EQUITIES | M3 INC | SERVICES | Japan | $900,997.10 | $0.00 | 80,680.29 |
| EQUITIES | MA FINANCIAL GROUP LTD | AUSTRALIA | Australia | $168,430.13 | $0.00 | 40,928.78 |
| EQUITIES | MABUCHI MOTOR CO LTD | ELECTRIC APPLIANCE | Japan | $5,038,438.44 | $878,514.10 | 512,532.00 |
| EQUITIES | MABUCHI MOTOR CO LTD | ELECTRIC APPLIANCE | Japan | $318,699.98 | $0.00 | 33,001.97 |
| EQUITIES | MACAUTO INDUSTRIAL CO LT | TAIWAN | Taiwan | $1,007.64 | ($823.06) | 600.00 |
| EQUITIES | MACERICH CO/THE | RETAIL REITS | United States | $1,677,326.53 | ($1,095,092.66) | 66,587.00 |
| EQUITIES | MACERICH CO/THE | RETAIL REITS | United States | $2,343,324.94 | $1,268,405.21 | 93,026.00 |
| EQUITIES | MACERICH CO/THE | RETAIL REITS | United States | $315,932.98 | $14,423.30 | 12,542.00 |
| EQUITIES | MACMAHON HOLDINGS LTD | AUSTRALIA | Australia | $530,109.03 | ($559.19) | 801,224.00 |
| EQUITIES | MACMAHON HOLDINGS LTD | AUSTRALIA | Australia | $231,100.31 | $0.00 | 349,305.18 |
| EQUITIES | MACMAHON HOLDINGS LTD | AUSTRALIA | Australia | $115,141.10 | $103,501.50 | 174,028.00 |
| EQUITIES | MACNICA HOLDINGS INC | INFORMATN & COMMI | Japan | $2,967,479.68 | $809,354.35 | 153,400.00 |
| EQUITIES | MACNICA HOLDINGS INC | INFORMATN & COMMI | Japan | $622,299.34 | $0.00 | 32,168.98 |
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $5,518,788.33 | $4,729,815.18 | 14,509.00 |
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $7,623,755.91 | $4,669,973.35 | 20,043.00 |
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $296,688.60 | ($8,611.20) | 780.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $4,355,236.50 | $3,094,041.75 | 11,450.00 |
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $5,557,586.07 | $3,242,241.72 | 14,611.00 |
| EQUITIES | MACOM TECHNOLOGY SOLUT | SEMICONDUCTORS | United States | $12,233,079.57 | $5,235,578.93 | 32,161.00 |
| EQUITIES | MACQUARIE GROUP LTD | AUSTRALIA | Australia | $5,905,385.69 | $2,173,331.60 | 33,552.00 |
| EQUITIES | MACQUARIE GROUP LTD | AUSTRALIA | Australia | $20,701,952.87 | $9,652,234.95 | 117,330.00 |
| EQUITIES | MACQUARIE GROUP LTD | AUSTRALIA | Australia | $4,099,630.63 | $438,939.74 | 23,159.00 |
| EQUITIES | MACQUARIE GROUP LTD | AUSTRALIA | Australia | $19,113,282.27 | $0.00 | 110,225.97 |
| EQUITIES | MACQUARIE GROUP LTD | AUSTRALIA | Australia | $25,995.14 | $0.00 | 149.91 |
| EQUITIES | MACRONIX INTERNATIONAL C | TAIWAN | Taiwan | $4,325,776.53 | $2,280,671.03 | 886,200.00 |
| EQUITIES | MACRONIX INTERNATIONAL C | TAIWAN | Taiwan | $4,705,709.75 | $2,093,776.02 | 964,035.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $80,093.55 | ($8,247.43) | 3,401.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $1,636,359.14 | $13,461.29 | 68,924.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $1,276,200.59 | $61,088.03 | 53,754.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $520,508.65 | $7,825.44 | 21,924.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $74,182.50 | ($1,858.50) | 3,150.00 |
| EQUITIES | MACY'S INC | BROADLINE RETAIL | United States | $1,051,307.05 | $331,367.36 | 44,256.00 |
| EQUITIES | MADISON SQUARE GARDEN E | MOVIES & ENTERTAIN | United States | $1,566,839.30 | $84,840.60 | 19,370.00 |
| EQUITIES | MADISON SQUARE GARDEN E | MOVIES & ENTERTAIN | United States | $998,667.94 | $644,603.04 | 12,346.00 |
| EQUITIES | MADISON SQUARE GARDEN E | MOVIES & ENTERTAIN | United States | $181,031.82 | $40,297.20 | 2,238.00 |
| EQUITIES | MADISON SQUARE GARDEN S | MOVIES & ENTERTAIN | United States | $1,395,992.16 | $534,851.08 | 3,474.00 |
| EQUITIES | MADISON SQUARE GARDEN S | MOVIES & ENTERTAIN | United States | $1,014,646.00 | $631,342.00 | 2,525.00 |
| EQUITIES | MADISON SQUARE GARDEN S | MOVIES & ENTERTAIN | United States | $76,349.60 | $6,030.60 | 190.00 |
| EQUITIES | MADISON SQUARE GARDEN S | MOVIES & ENTERTAIN | United States | $1,932,046.72 | $1,127,440.52 | 4,808.00 |
| EQUITIES | MADRIGAL PHARMACEUTICAL | BIOTECHNOLOGY | United States | $945,032.00 | $47,854.40 | 1,760.00 |
| EQUITIES | MADRIGAL PHARMACEUTICAL | BIOTECHNOLOGY | United States | $2,514,536.85 | $1,332,116.54 | 4,683.00 |
| EQUITIES | MADRIGAL PHARMACEUTICAL | BIOTECHNOLOGY | United States | $2,865,702.15 | $94,966.04 | 5,337.00 |
| EQUITIES | MADRIGAL PHARMACEUTICAL | BIOTECHNOLOGY | United States | $2,135,450.15 | $70,766.34 | 3,977.00 |
| EQUITIES | MADRIGAL PHARMACEUTICAL | BIOTECHNOLOGY | United States | $762,469.00 | $176,191.54 | 1,420.00 |
| EQUITIES | MAEIL DAIRIES CO LTD | SOUTH KOREA | South Korea | $15,650.04 | ($7,404.25) | 753.00 |
| EQUITIES | MAEIL HOLDINGS CO LTD | SOUTH KOREA | South Korea | $4,598.05 | ($79.21) | 695.00 |
| EQUITIES | MAEZAWA KYUSO INDUSTRIE | MACHINERY | Japan | $1,840.95 | $995.88 | 200.00 |
| EQUITIES | MAGELLAN FINANCIAL GROUI | AUSTRALIA | Australia | $524.21 | $0.00 | 0.00 |
| EQUITIES | MAGELLAN FINANCIAL GROUI | AUSTRALIA | Australia | $267,142.05 | $0.00 | 39,793.55 |
| EQUITIES | MAGELLAN FINANCIAL OPTIO | AUSTRALIA | Australia | $25.47 | $0.00 | 4,631.38 |
| EQUITIES | MAGNA INTERNATIONAL INC | CDN AUTO PARTS & E | Canada | $17,517,694.04 | $4,565,154.73 | 266,794.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MAGNA INTL INC | CDN AUTO PARTS & E | Canada | $1,111,494.87 | $338,563.11 | 16,909.00 |
| EQUITIES | MAGNA INTL INC | CDN AUTO PARTS & E | Canada | $12,330,237.38 | $1,556,349.45 | 187,578.00 |
| EQUITIES | MAGNA INTL INC | CDN AUTO PARTS & E | Canada | $1,111,363.40 | $470,658.14 | 16,907.00 |
| EQUITIES | MAGNA INTL INC | CDN AUTO PARTS & E | Canada | $313,226.62 | $0.00 | 4,765.07 |
| EQUITIES | MAGNA INTL INC | CDN AUTO PARTS & E | Canada | $7,226.55 | $0.00 | 109.94 |
| EQUITIES | MAGNIT PJSC | RUSSIA | Russia | $0.00 | ($1,389,348.08) | 18,708.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $8,367,655.66 | $2,838,774.72 | 440,867.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $725,624.38 | $230,631.10 | 38,231.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $3,305,310.06 | $715,967.76 | 174,147.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $99,569.08 | ($2,491.85) | 5,246.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $414,788.92 | $110,413.57 | 21,854.00 |
| EQUITIES | MAGNITE INC | ADVERTISING | United States | $781,140.88 | $40,332.88 | 41,156.00 |
| EQUITIES | MAGNITOGORSK IRON & STEI | RUSSIA | Russia | $0.00 | ($339,488.75) | 36,947.00 |
| EQUITIES | MAGNOLIA OIL & GAS CORP | OIL & GAS EXPL & PR | United States | $1,086,382.60 | ($56,909.80) | 42,470.00 |
| EQUITIES | MAGNOLIA OIL & GAS CORP | OIL & GAS EXPL & PR | United States | $1,339,445.54 | $764,897.01 | 52,363.00 |
| EQUITIES | MAGNOLIA OIL & GAS CORP | OIL & GAS EXPL & PR | United States | $1,825,567.86 | $147,267.00 | 71,367.00 |
| EQUITIES | MAGNOLIA OIL & GAS CORP | OIL & GAS EXPL & PR | United States | $2,249,095.92 | $472,039.52 | 87,924.00 |
| EQUITIES | MAGNUM ICE CREAM CO NV/T | NETHERLANDS | Netherlands | $3,542.62 | $0.00 | 203.37 |
| EQUITIES | MAGYAR TELEKOM TELECOM | HUNGARY | Hungary | $1,166,007.91 | $1,039,691.11 | 136,979.00 |
| EQUITIES | MAGYAR TELEKOM TELECOM | HUNGARY | Hungary | $645,037.42 | $336,788.23 | 75,777.00 |
| EQUITIES | MAGYAR TELEKOM TELECOM | HUNGARY | Hungary | $342,305.58 | $156,417.46 | 40,213.00 |
| EQUITIES | MAGYAR TELEKOM TELECOM | HUNGARY | Hungary | $2,196,780.73 | $180,811.74 | 258,071.00 |
| EQUITIES | MAGYAR TELEKOM TELECOM | HUNGARY | Hungary | $489,287.66 | $532,263.66 | 57,480.00 |
| EQUITIES | MAHARAH HUMAN RESOURCE | SAUDI ARABIA | Saudi Arabia | $522,580.65 | ($16,344.03) | 388,800.00 |
| EQUITIES | MAHARASHTRA SCOOTERS L | INDIA | India | $470,401.06 | ($130,168.16) | 3,549.00 |
| EQUITIES | MAHARASHTRA SEAMLESS LT | INDIA | India | $1,118,328.97 | ($22,357.91) | 177,082.00 |
| EQUITIES | MAHINDRA & MAHINDRA LTD | INDIA | India | $1,639,103.23 | $1,144,231.19 | 50,559.00 |
| EQUITIES | MAHINDRA & MAHINDRA LTD | INDIA | India | $6,170,260.37 | ($422,725.86) | 190,325.00 |
| EQUITIES | MAHINDRA & MAHINDRA LTD | INDIA | India | $2,730,185.32 | $854,231.25 | 84,214.00 |
| EQUITIES | MAIRE SPA | ITALY | Italy | $973,197.10 | $0.00 | 59,442.41 |
| EQUITIES | MAJOR CINEPLEX GROUP PC | THAILAND | Thailand | $18,319.41 | ($21,016.78) | 88,200.00 |
| EQUITIES | MAJOR DRILLING GROUP INTI | CDN DIV METALS & M | Canada | $2,988,241.59 | $1,306,969.81 | 281,325.00 |
| EQUITIES | MAJOR DRILLING GROUP INTI | CDN DIV METALS & M | Canada | $1,737,763.52 | ($54,296.28) | 163,600.00 |
| EQUITIES | MAKEMYTRIP LTD | MAURITIUS | Mauritius | $5,282,690.99 | ($3,648,575.84) | 99,131.00 |
| EQUITIES | MAKEMYTRIP LTD | MAURITIUS | Mauritius | $9,614,421.93 | ($4,889,209.59) | 180,417.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MAKINO MILLING MACHINE C( | MACHINERY | Japan | $437,745.84 | $0.00 | 4,680.57 |
| EQUITIES | MAKITA CORP | MACHINERY | Japan | $480,953.23 | $198,230.31 | 13,498.00 |
| EQUITIES | MAKITA CORP | MACHINERY | Japan | $497,700.01 | $124,576.33 | 13,968.00 |
| EQUITIES | MAKITA CORP | MACHINERY | Japan | $3,217.08 | $0.00 | 90.29 |
| EQUITIES | MAKITA CORP | MACHINERY | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MAKITA CORP | MACHINERY | Japan | $167,467.79 | ($414.50) | 4,700.00 |
| EQUITIES | MAKO MINING CORP | CDN GOLD | Canada | $373,392.16 | $14,418.47 | 50,791.00 |
| EQUITIES | MALAKOFF CORP BHD | MALAYSIA | Malaysia | $84,755.11 | ($4,388.30) | 413,879.00 |
| EQUITIES | MALAYAN BANKING BHD | MALAYSIA | Malaysia | $617,057.51 | $71,633.90 | 233,400.00 |
| EQUITIES | MALAYAN CEMENT BHD | MALAYSIA | Malaysia | $242,488.51 | ($60,662.60) | 154,976.00 |
| EQUITIES | MALAYSIAN PACIFIC INDUSTF | MALAYSIA | Malaysia | $1,342,129.25 | $124,854.71 | 110,200.00 |
| EQUITIES | MALAYSIAN PACIFIC INDUSTF | MALAYSIA | Malaysia | $1,208,951.54 | $275,306.48 | 99,265.00 |
| EQUITIES | MALIBU BOATS INC | LEISURE PRODUCTS | United States | $4,386,139.29 | ($447,577.71) | 159,903.00 |
| EQUITIES | MALIBU BOATS INC | LEISURE PRODUCTS | United States | $159,176.29 | ($72,677.27) | 5,803.00 |
| EQUITIES | MAMA'S CREATIONS INC | PACKAGED FOODS & | United States | $1,720,615.05 | $263,379.61 | 96,393.00 |
| EQUITIES | MAMA'S CREATIONS INC | PACKAGED FOODS & | United States | $2,181,216.45 | $1,189,830.49 | 122,197.00 |
| EQUITIES | MAMA'S CREATIONS INC | PACKAGED FOODS & | United States | $196,278.60 | $38,844.85 | 10,996.00 |
| EQUITIES | MAN GROUP PLC/JERSEY | UNITED KINGDOM CO | United Kingdom | $5,590,289.97 | $305,857.71 | 1,441,456.00 |
| EQUITIES | MAN GROUP PLC/JERSEY | UNITED KINGDOM CO | United Kingdom | $701,898.49 | $0.00 | 180,985.64 |
| EQUITIES | MAN SE | GERMANY | Germany | $24,346.31 | $0.00 | 0.00 |
| EQUITIES | MAN SE | GERMANY | Germany | $28,103.24 | $0.00 | 0.00 |
| EQUITIES | MAN SE | GERMANY | Germany | $7,766.63 | $0.00 | 0.00 |
| EQUITIES | MAN SE | GERMANY | Germany | $7,547.91 | $0.00 | 0.00 |
| EQUITIES | MAN SE | GERMANY | Germany | $97,263.17 | $0.00 | 0.00 |
| EQUITIES | MAN WAH HOLDINGS LTD | HONG KONG | Hong Kong | $131,523.34 | $0.00 | 344,934.01 |
| EQUITIES | MANDATUM OYJ | FINLAND | Finland | $552,087.06 | $0.00 | 87,958.17 |
| EQUITIES | MANHATTAN ASSOCIATES IN( | APPLICATION SOFTW | United States | $2,072,040.00 | $1,826,234.95 | 14,880.00 |
| EQUITIES | MANHATTAN ASSOCIATES IN( | APPLICATION SOFTW | United States | $3,014,623.25 | $1,672,830.93 | 21,649.00 |
| EQUITIES | MANHATTAN ASSOCIATES IN( | APPLICATION SOFTW | United States | $2,678,891.50 | $606,158.11 | 19,238.00 |
| EQUITIES | MANHATTAN ASSOCIATES IN( | APPLICATION SOFTW | United States | $2,183,857.75 | $720,395.57 | 15,683.00 |
| EQUITIES | MANILA WATER CO INC | PHILIPPINES | Philippines | $134,252.97 | $36,043.74 | 235,403.00 |
| EQUITIES | MANITOU BF SA | FRANCE | France | $172,756.08 | ($366.25) | 7,734.00 |
| EQUITIES | MANITOWOC CO INC/THE | CONST MACH&HVY TI | United States | $138,261.06 | $39,540.48 | 9,954.00 |
| EQUITIES | MANITOWOC CO INC/THE | CONST MACH&HVY TI | United States | $34,627.77 | ($1,404.05) | 2,493.00 |
| EQUITIES | MANNKIND CORP | BIOTECHNOLOGY | United States | $312,202.62 | $146,677.10 | 73,287.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MANPOWERGROUP INC | HUMAN RESOURCE & | United States | $209,610.39 | ($180,961.12) | 6,207.00 |
| EQUITIES | MANPOWERGROUP INC | HUMAN RESOURCE & | United States | $19,248.90 | $125.40 | 570.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $3,677,225.73 | $526,090.18 | 90,700.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $3,752,716.29 | $2,720,790.14 | 92,562.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $11,120,222.51 | $4,303,111.32 | 274,284.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $2,966,061.18 | $1,427,465.11 | 73,218.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $4,744,026.62 | $1,150,857.51 | 117,013.00 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $6,405,507.90 | $0.00 | 157,994.11 |
| EQUITIES | MANULIFE FINANCIAL CORP | CDN LIFE & HEATLH II | Canada | $28,444.44 | $0.00 | 698.61 |
| EQUITIES | MAPFRE SA | SPAIN | Spain | $2,419,303.97 | $153,809.25 | 488,700.00 |
| EQUITIES | MAPFRE SA | SPAIN | Spain | $17,202,988.88 | $2,112,862.39 | 3,475,008.00 |
| EQUITIES | MAPFRE SA | SPAIN | Spain | $1,826.85 | $0.00 | 369.02 |
| EQUITIES | MAPLE LEAF FOODS INC | CDN PACKAGED FOO | Canada | $506,327.08 | $0.00 | 23,544.84 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $822,990.35 | $85,908.13 | 17,381.00 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $1,354,210.00 | $433,867.81 | 28,600.00 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $2,344,772.00 | $362,495.72 | 49,520.00 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $96,120.50 | $5,684.00 | 2,030.00 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $1,716,106.05 | $137,808.70 | 36,243.00 |
| EQUITIES | MAPLEBEAR INC | FOOD RETAIL | United States | $4,179,442.45 | $639,729.01 | 88,267.00 |
| EQUITIES | MAPLETREE LOGISTICS TRUS | SINGAPORE | Singapore | $1,011,642.26 | $0.00 | 1,072,563.89 |
| EQUITIES | MAPLETREE LOGISTICS TRUS | SINGAPORE | Singapore | $614,881.13 | ($5,443.38) | 651,900.00 |
| EQUITIES | MAPLETREE PAN ASIA COMM | SINGAPORE | Singapore | $188,141.30 | $0.00 | 188,650.66 |
| EQUITIES | MAPLIGHT THERAPEUTICS IN | BIOTECHNOLOGY | United States | $106,516.48 | $30,904.58 | 2,972.00 |
| EQUITIES | MARA HOLDINGS INC | APPLICATION SOFTW | United States | $973,050.06 | ($563,578.04) | 70,054.00 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $3,698,010.88 | $920,967.43 | 14,464.00 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $16,499,853.16 | $14,891,486.40 | 64,535.74 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $24,476,056.11 | $21,686,476.21 | 95,733.00 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $65.96 | $3.29 | 0.26 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $18,001,980.37 | $13,496,017.28 | 70,411.00 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $6,819,485.91 | $1,712,314.33 | 26,673.00 |
| EQUITIES | MARATHON PETROLEUM COF | OIL & GAS REFINING & | United States | $5,147,404.11 | $3,955,689.07 | 20,133.00 |
| EQUITIES | MARAVAI LIFESCIENCES HOL | LIFE SCIENCES TOOL | United States | $197,352.48 | ($1,015,707.59) | 31,627.00 |
| EQUITIES | MARCOPOLO SA | BRAZIL | Brazil | $74,297.09 | ($3,802.68) | 64,200.00 |
| EQUITIES | MARCUS & MILLICHAP INC | REAL ESTATE SERVIC | United States | $215,914.59 | ($91,894.63) | 6,927.00 |
| EQUITIES | MARCUS CORP/THE | MOVIES & ENTERTAIN | United States | $162,671.64 | $25,181.60 | 6,934.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MARCUS CORP/THE | MOVIES & ENTERTAIN | United States | $381,647.28 | $31,097.98 | 16,268.00 |
| EQUITIES | MARCUS CORP/THE | MOVIES & ENTERTAIN | United States | $1,334,639.40 | $534,131.50 | 56,890.00 |
| EQUITIES | MAREX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $109,770.95 | ($5,668.47) | 1,801.00 |
| EQUITIES | MAREX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $148,839.90 | $63,819.37 | 2,442.00 |
| EQUITIES | MAREX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $202,354.00 | ($18,459.20) | 3,320.00 |
| EQUITIES | MARICO LTD | INDIA | India | $1,981,353.89 | $427,131.84 | 224,278.00 |
| EQUITIES | MARICO LTD | INDIA | India | $919,083.24 | ($1,939.04) | 104,035.00 |
| EQUITIES | MARICO LTD | INDIA | India | $2,641,219.17 | $1,579.24 | 298,971.00 |
| EQUITIES | MARIMEKKO OYJ | FINLAND | Finland | $143,817.35 | $0.00 | 11,934.65 |
| EQUITIES | MARINEMAX INC | OTHER SPECIALTY RI | United States | $237,077.88 | ($4,970.74) | 6,474.00 |
| EQUITIES | MARINEMAX INC | OTHER SPECIALTY RI | United States | $223,272.14 | $157,218.16 | 6,097.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $31,593,842.77 | $11,460,011.74 | 16,177.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $5,792,627.66 | $627,051.23 | 2,966.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $8,089,367.42 | $1,266,235.91 | 4,142.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $6,255,491.03 | $1,761,006.73 | 3,203.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $2,128,780.90 | $354,282.08 | 1,090.00 |
| EQUITIES | MARKEL GROUP INC | PROPERTY & CASUAL | United States | $3,353,318.17 | $161,569.70 | 1,717.00 |
| EQUITIES | MARKETAXESS HOLDINGS IN | FINANCIAL EXNG & D/ | United States | $1,083,602.52 | ($444,846.19) | 9,548.00 |
| EQUITIES | MARKETAXESS HOLDINGS IN | FINANCIAL EXNG & D/ | United States | $1,586,476.71 | ($1,528,388.90) | 13,979.00 |
| EQUITIES | MARKETAXESS HOLDINGS IN | FINANCIAL EXNG & D/ | United States | $48,800.70 | ($2,941.20) | 430.00 |
| EQUITIES | MARKETAXESS HOLDINGS IN | FINANCIAL EXNG & D/ | United States | $1,185,970.50 | ($1,331,056.92) | 10,450.00 |
| EQUITIES | MARKETECH INTERNATIONAL | TAIWAN | Taiwan | $1,665,525.11 | $677,027.13 | 94,900.00 |
| EQUITIES | MARKETECH INTERNATIONAL | TAIWAN | Taiwan | $1,319,150.77 | $577,092.91 | 75,000.00 |
| EQUITIES | MARKETECH INTERNATIONAL | TAIWAN | Taiwan | $3,825,969.18 | $1,591,680.96 | 218,000.00 |
| EQUITIES | MARKLINES CO LTD | INFORMATN & COMM | Japan | $64,171.67 | ($32,158.58) | 8,500.00 |
| EQUITIES | MARKS & SPENCER GROUP P | UNITED KINGDOM CO | United Kingdom | $348,587.26 | ($9,400.47) | 70,037.00 |
| EQUITIES | MARKS & SPENCER GROUP P | UNITED KINGDOM CO | United Kingdom | $3,171,535.88 | $1,587,476.46 | 636,775.00 |
| EQUITIES | MARKS & SPENCER GROUP P | UNITED KINGDOM CO | United Kingdom | $635,198.58 | $24,568.31 | 127,622.00 |
| EQUITIES | MARKS & SPENCER GROUP P | UNITED KINGDOM CO | United Kingdom | $4,223.78 | $0.00 | 855.47 |
| EQUITIES | MARKSANS PHARMA LTD | INDIA | India | $208,477.90 | $4,282.88 | 72,337.00 |
| EQUITIES | MARQETA INC | TRANS & PAYMNT PR | United States | $568,156.40 | ($722,663.53) | 139,940.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $668,173.77 | ($46,315.83) | 1,803.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $695,226.84 | $205,022.80 | 1,876.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $18,226,357.38 | $15,989,559.55 | 49,182.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $26,403,055.14 | $22,410,805.46 | 71,246.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $19,278,832.98 | $14,174,933.06 | 52,022.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $2,345,834.70 | ($43,261.75) | 6,330.00 |
| EQUITIES | MARRIOTT INTERNATIONAL IN | HOTELS, RESORTS & | United States | $5,378,743.26 | $3,864,286.33 | 14,514.00 |
| EQUITIES | MARRIOTT VACATIONS WORL | HOTELS, RESORTS & | United States | $2,479,147.92 | $179,498.38 | 24,334.00 |
| EQUITIES | MARSH & MCLENNAN COS IN( | INSURANCE BROKER | United States | $4,927,765.22 | ($1,106,782.19) | 29,566.00 |
| EQUITIES | MARSH & MCLENNAN COS IN( | INSURANCE BROKER | United States | $19,703,727.40 | $16,256,072.87 | 118,220.00 |
| EQUITIES | MARSH & MCLENNAN COS IN( | INSURANCE BROKER | United States | $26,592,031.83 | $19,673,715.47 | 159,549.00 |
| EQUITIES | MARSH & MCLENNAN COS IN( | INSURANCE BROKER | United States | $19,564,891.29 | $7,981,587.82 | 117,387.00 |
| EQUITIES | MARSH & MCLENNAN COS IN( | INSURANCE BROKER | United States | $5,134,602.69 | $2,389,051.10 | 30,807.00 |
| EQUITIES | MARTEN TRANSPORT LTD | CARGO GROUND TRA | United States | $289,814.40 | $220,661.52 | 16,704.00 |
| EQUITIES | MARTEN TRANSPORT LTD | CARGO GROUND TRA | United States | $174,141.95 | $34,094.93 | 10,037.00 |
| EQUITIES | MARTIN MARIETTA MATERIAL | CONSTRUCTION MAT | United States | $1,291,231.30 | ($70,557.80) | 2,239.00 |
| EQUITIES | MARTIN MARIETTA MATERIAL | CONSTRUCTION MAT | United States | $7,212,210.20 | $2,946,270.91 | 12,506.00 |
| EQUITIES | MARTIN MARIETTA MATERIAL | CONSTRUCTION MAT | United States | $11,004,589.40 | $6,010,368.14 | 19,082.00 |
| EQUITIES | MARTIN MARIETTA MATERIAL | CONSTRUCTION MAT | United States | $9,486,138.30 | $4,541,563.28 | 16,449.00 |
| EQUITIES | MARTIN MARIETTA MATERIAL | CONSTRUCTION MAT | United States | $2,709,913.30 | $756,158.13 | 4,699.00 |
| EQUITIES | MARTINREA INTERNATIONAL | CDN AUTO PARTS & E | Canada | $1,301,987.84 | ($8,111.77) | 183,800.00 |
| EQUITIES | MARTINREA INTERNATIONAL | CDN AUTO PARTS & E | Canada | $440,366.57 | ($43,701.05) | 62,166.00 |
| EQUITIES | MARUBENI CORP | RETAIL TRADE | Japan | $2,556,335.15 | $2,757,881.76 | 88,586.00 |
| EQUITIES | MARUBENI CORP | RETAIL TRADE | Japan | $20,500,084.55 | $1,042,203.70 | 710,400.00 |
| EQUITIES | MARUBENI CORP | RETAIL TRADE | Japan | $2,681,921.25 | $1,325,726.80 | 92,938.00 |
| EQUITIES | MARUBENI CORP | RETAIL TRADE | Japan | $16,803.70 | $0.00 | 582.31 |
| EQUITIES | MARUBUN CORP | SERVICES | Japan | $34,622.37 | $11,310.33 | 3,400.00 |
| EQUITIES | MARUDAI FOOD CO LTD | FOODS | Japan | $482,253.84 | ($6,036.25) | 35,100.00 |
| EQUITIES | MARUDAI FOOD CO LTD | FOODS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MARUI GROUP CO LTD | RETAIL TRADE | Japan | $620,809.82 | $0.00 | 35,223.25 |
| EQUITIES | MARUICHI STEEL TUBE LTD | METAL PRODUCTS | Japan | $4,229,296.72 | $2,189,923.30 | 366,400.00 |
| EQUITIES | MARUICHI STEEL TUBE LTD | METAL PRODUCTS | Japan | $434,961.94 | $0.00 | 37,682.53 |
| EQUITIES | MARUSAN SECURITIES CO LT | JAPAN | Japan | $1,193.88 | $0.00 | 0.00 |
| EQUITIES | MARUWA CO LTD/AICHI | PRECISION INSTRUMI | Japan | $6,185,879.54 | $3,550,895.40 | 14,200.00 |
| EQUITIES | MARUWA CO LTD/AICHI | PRECISION INSTRUMI | Japan | $830,200.11 | $0.00 | 1,903.96 |
| EQUITIES | MARUZEN CO LTD/TAITO WAF | OTHER PRODUCTS | Japan | $54,342.41 | $25,530.48 | 2,300.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $4,161,523.30 | $2,935,710.05 | 13,970.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $59,395,095.54 | $55,772,207.30 | 199,386.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $84,071,111.58 | $75,304,946.79 | 282,222.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $2,981,878.90 | ($127,026.90) | 10,010.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $61,304,868.33 | $51,518,988.58 | 205,797.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $1,810,873.31 | $1,342,712.77 | 6,079.00 |
| EQUITIES | MARVELL TECHNOLOGY INC | SEMICONDUCTORS | United States | $16,346,713.75 | $13,323,078.11 | 54,875.00 |
| EQUITIES | MARVELOUS INC | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MARVELOUS INC | OTHER PRODUCTS | Japan | $49,853.26 | ($54,714.71) | 19,200.00 |
| EQUITIES | MARZETTI COMPANY/THE | PACKAGED FOODS & | United States | $433,579.68 | ($140,042.21) | 3,798.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $1,252,609.78 | $202,945.46 | 15,394.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $4,339,055.25 | $3,173,875.41 | 53,325.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $6,193,477.55 | $4,192,798.24 | 76,115.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $4,813,930.57 | $2,965,632.76 | 59,161.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $2,833,303.40 | $373,885.90 | 34,820.00 |
| EQUITIES | MASCO CORP | BUILDING PRODUCTS | United States | $1,079,454.42 | $712,002.85 | 13,266.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $2,069,482.44 | $152,102.09 | 4,974.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $350,738.58 | $178,082.99 | 843.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $5,846,059.06 | $5,632,545.78 | 14,051.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $8,729,770.92 | $6,713,152.61 | 20,982.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $303,723.80 | $26,572.00 | 730.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $5,588,101.86 | $4,499,898.58 | 13,431.00 |
| EQUITIES | MASTEC INC | CONSTRUCTION & EN | United States | $1,628,458.84 | $147,518.66 | 3,914.00 |
| EQUITIES | MASTERBRAND INC | BUILDING PRODUCTS | United States | $635,507.83 | $369,800.85 | 61,759.75 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $8,455,396.80 | ($19,292.62) | 16,463.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $9,663,897.60 | ($1,007,995.89) | 18,816.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $94,752,009.60 | $80,826,708.38 | 184,486.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $133,776,878.40 | $110,858,401.68 | 260,469.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $97,183,392.00 | $58,785,909.51 | 189,220.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $9,402,475.20 | ($219,858.40) | 18,307.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $8,755,339.20 | ($810,462.68) | 17,047.00 |
| EQUITIES | MASTERCARD INC | TRANS & PAYMNT PR | United States | $27,287,054.40 | $14,118,679.62 | 53,129.00 |
| EQUITIES | MASTERCRAFT BOAT HOLDIN | LEISURE PRODUCTS | United States | $129,564.76 | $3,206.85 | 5,018.00 |
| EQUITIES | MASTERCRAFT BOAT HOLDIN | LEISURE PRODUCTS | United States | $31,655.32 | $3,518.13 | 1,226.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $3,711,596.80 | $118,890.21 | 74,560.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $1,444,814.72 | $822,864.79 | 29,024.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $1,268,145.50 | ($69,933.33) | 25,475.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $2,444,446.90 | ($427,652.66) | 49,105.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $69,194.20 | $305.80 | 1,390.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $161,237.42 | ($20,405.39) | 3,239.00 |
| EQUITIES | MATADOR RESOURCES CO | OIL & GAS EXPL & PR | United States | $228,988.00 | ($4,048.00) | 4,600.00 |
| EQUITIES | MATCH GROUP INC | INTERACTIVE MEDIA & | United States | $732,272.25 | $47,146.23 | 19,245.00 |
| EQUITIES | MATCH GROUP INC | INTERACTIVE MEDIA & | United States | $2,303,128.45 | $346,686.02 | 60,529.00 |
| EQUITIES | MATCH GROUP INC | INTERACTIVE MEDIA & | United States | $3,394,630.75 | ($233,199.95) | 89,215.00 |
| EQUITIES | MATCH GROUP INC | INTERACTIVE MEDIA & | United States | $105,398.50 | $7,202.00 | 2,770.00 |
| EQUITIES | MATCH GROUP INC | INTERACTIVE MEDIA & | United States | $2,184,526.60 | ($997,747.06) | 57,412.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $6,525,033.99 | $4,854,280.60 | 21,941.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $984,360.90 | $91,918.70 | 3,310.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $1,583,006.97 | $796,370.28 | 5,323.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $4,001,679.84 | $1,684,470.66 | 13,456.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $3,788,153.82 | $1,841,144.55 | 12,738.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $1,174,095.72 | $121,277.74 | 3,948.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $672,993.57 | $418,137.49 | 2,263.00 |
| EQUITIES | MATERION CORP | DIV METALS & MINING | United States | $567,122.73 | $37,586.97 | 1,907.00 |
| EQUITIES | MATIV HOLDINGS INC | COMMODITY CHEMIC | United States | $117,819.48 | ($164,867.26) | 15,564.00 |
| EQUITIES | MATIV HOLDINGS INC | COMMODITY CHEMIC | United States | $300,052.09 | ($160,734.68) | 39,637.00 |
| EQUITIES | MATRIX IT LTD | ISRAEL | Israel | $380,727.70 | $0.00 | 14,963.94 |
| EQUITIES | MATRIX SERVICE CO | CONSTRUCTION & EN | United States | $269,232.40 | ($8,004.00) | 19,652.00 |
| EQUITIES | MATRIX SERVICE CO | CONSTRUCTION & EN | United States | $121,286.10 | $2,247.78 | 8,853.00 |
| EQUITIES | MATSON INC | MARINE TRANSPORT/ | United States | $1,279,290.65 | $1,150,554.13 | 6,655.00 |
| EQUITIES | MATSUI SECURITIES CO LTD | SEC & COMMODITIES | Japan | $374,325.92 | $0.00 | 63,306.66 |
| EQUITIES | MATSUKIYOCOCOKARA & CO | RETAIL TRADE | Japan | $325,076.17 | $2,731.73 | 22,000.00 |
| EQUITIES | MATSUKIYOCOCOKARA & CO | RETAIL TRADE | Japan | $706,313.07 | $0.00 | 47,836.98 |
| EQUITIES | MATSUKIYOCOCOKARA & CO | RETAIL TRADE | Japan | $2,257,801.73 | $1,748,999.77 | 152,800.00 |
| EQUITIES | MATTEL INC | LEISURE PRODUCTS | United States | $1,322,986.08 | ($469,696.21) | 95,316.00 |
| EQUITIES | MATTEL INC | LEISURE PRODUCTS | United States | $1,658,882.08 | ($742,056.08) | 119,516.00 |
| EQUITIES | MATTEL INC | LEISURE PRODUCTS | United States | $302,348.04 | ($97,480.59) | 21,783.00 |
| EQUITIES | MATTEL INC | LEISURE PRODUCTS | United States | $50,939.60 | ($587.20) | 3,670.00 |
| EQUITIES | MATTEL INC | LEISURE PRODUCTS | United States | $1,114,952.64 | ($1,335,842.09) | 80,328.00 |
| EQUITIES | MATTHEWS INTERNATIONAL ( | SPECIALIZED CONSUI | United States | $228,604.64 | ($67,640.77) | 8,492.00 |
| EQUITIES | MAUI LAND & PINEAPPLE CO I | REAL ESTATE OPERA | United States | $76,987.40 | ($20,527.60) | 4,330.00 |
| EQUITIES | MAVI GIYIM SANAYI VE TICAR | TURKEY | Turkey | $1,557,216.78 | ($209,299.64) | 1,930,200.00 |
| EQUITIES | MAX FINANCIAL SERVICES LT | INDIA | India | $873,838.73 | ($19,472.41) | 52,220.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MAX STOCK LTD | ISRAEL | Israel | $2,272,876.00 | $408,943.04 | 187,848.00 |
| EQUITIES | MAX STOCK LTD | ISRAEL | Israel | $304,970.94 | $0.00 | 25,205.25 |
| EQUITIES | MAXELL LTD | ELECTRIC APPLIANCE | Japan | $2,756,123.87 | $298,612.47 | 210,300.00 |
| EQUITIES | MAXELL LTD | ELECTRIC APPLIANCE | Japan | $197,895.72 | $11,111.72 | 15,100.00 |
| EQUITIES | MAXIMUS INC | DATA PRCSNG/OUTSI | United States | $253,209.60 | ($14,224.20) | 4,710.00 |
| EQUITIES | MAXIMUS INC | DATA PRCSNG/OUTSI | United States | $901,447.68 | $64,782.06 | 16,768.00 |
| EQUITIES | MAXIMUS INC | DATA PRCSNG/OUTSI | United States | $1,970,304.00 | ($642,335.86) | 36,650.00 |
| EQUITIES | MAXLINEAR INC | SEMICONDUCTORS | United States | $2,726,910.97 | $2,285,711.20 | 21,299.00 |
| EQUITIES | MAXLINEAR INC | SEMICONDUCTORS | United States | $3,742,188.87 | $3,226,063.53 | 29,229.00 |
| EQUITIES | MAXLINEAR INC | SEMICONDUCTORS | United States | $5,599,392.05 | $1,720,392.33 | 43,735.00 |
| EQUITIES | MAYR MELNHOF KARTON AG | AUSTRIA | Austria | $20,926.77 | $0.00 | 0.00 |
| EQUITIES | MAYUR UNIQUOTERS LTD | INDIA | India | $117,263.50 | $33,144.20 | 12,895.00 |
| EQUITIES | MAYVILLE ENGINEERING CO I | IND MACHNRY & SUPI | United States | $2,220,816.10 | $193,909.13 | 59,285.00 |
| EQUITIES | MAYVILLE ENGINEERING CO I | IND MACHNRY & SUPI | United States | $3,113,150.76 | $1,462,119.96 | 83,106.00 |
| EQUITIES | MAZDA MOTOR CORP | TRANSPORTATION EC | Japan | $385,102.32 | ($20,544.34) | 57,500.00 |
| EQUITIES | MAZDA MOTOR CORP | TRANSPORTATION EC | Japan | $3,786,727.85 | ($42,052.38) | 565,400.00 |
| EQUITIES | MAZDA MOTOR CORP | TRANSPORTATION EC | Japan | $896,861.04 | $0.00 | 133,911.82 |
| EQUITIES | MAZDA MOTOR CORP | TRANSPORTATION EC | Japan | $9,547,858.56 | ($2,433,228.09) | 1,425,600.00 |
| EQUITIES | MAZE THERAPEUTICS INC | PHARMACEUTICALS | United States | $171,729.20 | ($97,349.59) | 5,755.00 |
| EQUITIES | MAZE THERAPEUTICS INC | PHARMACEUTICALS | United States | $512,621.36 | $29,263.42 | 17,179.00 |
| EQUITIES | MBANK SA | POLAND | Poland | $1,377,118.00 | $95,477.78 | 3,795.00 |
| EQUITIES | MBB SE | GERMANY | Germany | $167,073.49 | $0.00 | 845.68 |
| EQUITIES | MBB SE | GERMANY | Germany | $165,937.12 | $13,954.74 | 837.00 |
| EQUITIES | MBIA INC | PROPERTY & CASUAL | United States | $116,714.52 | ($389,596.36) | 17,901.00 |
| EQUITIES | MBM RESOURCES BHD | MALAYSIA | Malaysia | $110,354.40 | $10,150.53 | 94,136.00 |
| EQUITIES | MBRF GLOBAL FOODS CO SA | BRAZIL | Brazil | $240,704.22 | $34,319.23 | 69,100.00 |
| EQUITIES | MBX BIOSCIENCES INC | PHARMACEUTICALS | United States | $539,690.40 | $135,610.08 | 9,777.00 |
| EQUITIES | MCCORMICK & CO INC/MD | PACKAGED FOODS & | United States | $3,377,232.44 | $1,521,046.10 | 66,982.00 |
| EQUITIES | MCCORMICK & CO INC/MD | PACKAGED FOODS & | United States | $4,539,413.44 | $1,473,031.52 | 90,032.00 |
| EQUITIES | MCCORMICK & CO INC/MD | PACKAGED FOODS & | United States | $151,260.00 | $11,340.00 | 3,000.00 |
| EQUITIES | MCCORMICK & CO INC/MD | PACKAGED FOODS & | United States | $2,794,881.44 | ($461,634.32) | 55,432.00 |
| EQUITIES | MCCORMICK & CO INC/MD | PACKAGED FOODS & | United States | $596,771.12 | ($4,818.36) | 11,836.00 |
| EQUITIES | MCDONALD'S CORP | RESTAURANTS | United States | $5,490,266.41 | ($634,899.40) | 20,311.00 |
| EQUITIES | MCDONALD'S CORP | RESTAURANTS | United States | $43,254,735.89 | $31,285,376.29 | 160,019.00 |
| EQUITIES | MCDONALD'S CORP | RESTAURANTS | United States | $62,078,313.36 | $39,248,182.07 | 229,656.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MCDONALD'S CORP | RESTAURANTS | United States | $44,867,675.66 | $17,602,883.13 | 165,986.00 |
| EQUITIES | MCDONALD'S CORP | RESTAURANTS | United States | $12,558,602.60 | $4,021,352.65 | 46,460.00 |
| EQUITIES | MCDONALD'S HOLDINGS CO J | FOODS | Japan | $3,543,824.28 | $509,572.79 | 77,000.00 |
| EQUITIES | MCDONALD'S HOLDINGS CO J | FOODS | Japan | $865,319.23 | $0.00 | 18,801.60 |
| EQUITIES | MCGRATH RENTCORP | TRADING COS & DIST | United States | $829,902.71 | $687,545.31 | 6,857.00 |
| EQUITIES | MCGRATH RENTCORP | TRADING COS & DIST | United States | $352,681.42 | $519.16 | 2,914.00 |
| EQUITIES | MCGRATH RENTCORP | TRADING COS & DIST | United States | $2,097,449.90 | $93,532.24 | 17,330.00 |
| EQUITIES | MCGRAW HILL INC | EDUCATION SERVICE | United States | $540,784.35 | ($205,142.16) | 57,105.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $1,597,380.72 | $101,259.44 | 2,111.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $1,784,394.78 | ($30,785.93) | 2,359.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $21,171,334.86 | $18,731,701.47 | 27,988.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $30,043,654.00 | $26,027,438.95 | 39,717.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $21,720,875.94 | $14,585,870.61 | 28,711.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $22,641,919.86 | $11,616,322.33 | 29,933.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $8,939,557.06 | ($96,355.26) | 11,812.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $4,595,251.50 | $945,709.46 | 6,075.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $469.04 | $0.00 | 0.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $6,161,040.90 | $3,813,768.78 | 8,145.00 |
| EQUITIES | MCKESSON CORP | HEALTH CARE DISTRI | United States | $11,996,821.20 | ($94,094.28) | 15,860.00 |
| EQUITIES | MCNEX CO LTD | SOUTH KOREA | South Korea | $34,228.45 | ($14,899.49) | 2,794.00 |
| EQUITIES | MDA SPACE LTD | CDN AEROSPACE & D | Canada | $709,023.86 | $121,999.19 | 17,166.00 |
| EQUITIES | MDA SPACE LTD | CDN AEROSPACE & D | Canada | $2,798,054.48 | $1,406,124.76 | 67,743.00 |
| EQUITIES | MDA SPACE LTD | CDN AEROSPACE & D | Canada | $1,273,069.09 | $0.00 | 30,821.93 |
| EQUITIES | MDA SPACE LTD | CDN AEROSPACE & D | Canada | $4,890,017.69 | $1,851,059.06 | 118,391.00 |
| EQUITIES | MDU RESOURCES GROUP INC | GAS UTILITIES | United States | $1,241,972.20 | $838,975.94 | 58,172.00 |
| EQUITIES | MDU RESOURCES GROUP INC | GAS UTILITIES | United States | $2,191,641.55 | $1,360,424.70 | 102,653.00 |
| EQUITIES | MDU RESOURCES GROUP INC | GAS UTILITIES | United States | $2,138,672.20 | $387,503.15 | 100,172.00 |
| EQUITIES | MDU RESOURCES GROUP INC | GAS UTILITIES | United States | $1,027,168.45 | $511,321.68 | 48,095.00 |
| EQUITIES | MDU RESOURCES GROUP INC | GAS UTILITIES | United States | $124.18 | $0.00 | 0.00 |
| EQUITIES | MEARS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,189,326.44 | $92,825.98 | 213,404.00 |
| EQUITIES | MEARS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $34,252.40 | $16,904.62 | 6,146.00 |
| EQUITIES | MEBUKI FINANCIAL GROUP IN | OTHER PRODUCTS | Japan | $3,509,040.71 | $466,665.41 | 403,900.00 |
| EQUITIES | MEBUKI FINANCIAL GROUP IN | OTHER PRODUCTS | Japan | $1,264,957.48 | ($17,933.51) | 145,600.00 |
| EQUITIES | MEBUKI FINANCIAL GROUP IN | OTHER PRODUCTS | Japan | $3,635,883.97 | $4,686,329.76 | 418,500.00 |
| EQUITIES | MEBUKI FINANCIAL GROUP IN | OTHER PRODUCTS | Japan | $1,661,033.29 | $0.00 | 191,189.27 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MEBUKI FINANCIAL GROUP IN | OTHER PRODUCTS | Japan | $6,038,086.89 | $4,809,417.94 | 695,000.00 |
| EQUITIES | MEC CO LTD | CHEMICALS | Japan | $233,243.14 | $0.00 | 3,490.59 |
| EQUITIES | MEDACTA GROUP SA | SWITZERLAND | Switzerland | $13,067,543.94 | $4,677,176.03 | 77,157.00 |
| EQUITIES | MEDACTA GROUP SA | SWITZERLAND | Switzerland | $329,698.60 | $0.00 | 1,955.53 |
| EQUITIES | MEDACTA GROUP SA | SWITZERLAND | Switzerland | $3,675,787.41 | ($217,262.63) | 21,730.00 |
| EQUITIES | MEDALLION FINANCIAL CORP | CONSUMER FINANCE | United States | $113,310.58 | $17,825.04 | 11,098.00 |
| EQUITIES | MEDCAP AB | SWEDEN | Sweden | $254,648.44 | $0.00 | 4,698.81 |
| EQUITIES | MEDCAP AB | SWEDEN | Sweden | $2,045,778.42 | $17,887.43 | 37,749.00 |
| EQUITIES | MEDCO ENERGI INTERNASIOI | INDONESIA | Indonesia | $211,361.13 | ($165,809.96) | 3,591,000.00 |
| EQUITIES | MEDIAALPHA INC | INTERACTIVE MEDIA & | United States | $92,930.01 | ($132,844.97) | 7,393.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $29,472,677.97 | $21,374,810.62 | 221,177.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $21,054,102.01 | $16,751,915.05 | 158,000.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $43,440,742.11 | $33,893,016.63 | 326,000.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $13,558,308.68 | ($872,155.52) | 101,748.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $24,212,617.07 | $16,491,491.96 | 181,703.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $31,048,137.77 | $23,459,929.22 | 233,000.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $25,717,985.36 | $18,736,862.89 | 193,000.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $15,324,188.17 | ($736,245.89) | 115,000.00 |
| EQUITIES | MEDIATEK INC | TAIWAN | Taiwan | $44,640,026.40 | $41,466,457.47 | 335,000.00 |
| EQUITIES | MEDIBANK PVT LTD | AUSTRALIA | Australia | $2,845,652.75 | $276,105.82 | 826,452.00 |
| EQUITIES | MEDIBANK PVT LTD | AUSTRALIA | Australia | $531,288.23 | $135,609.01 | 154,300.00 |
| EQUITIES | MEDIBANK PVT LTD | AUSTRALIA | Australia | $320,563.41 | $8,010.01 | 93,100.00 |
| EQUITIES | MEDIBANK PVT LTD | AUSTRALIA | Australia | $3,943.33 | $0.00 | 1,145.25 |
| EQUITIES | MEDIBANK PVT LTD | AUSTRALIA | Australia | $824,557.27 | $51,687.57 | 239,473.00 |
| EQUITIES | MEDICAL PROPERTIES TRUST | HEALTH CARE REITS | United States | $804,924.87 | ($1,046,918.88) | 170,897.00 |
| EQUITIES | MEDICAL PROPERTIES TRUST | HEALTH CARE REITS | United States | $1,094,731.17 | ($2,348,961.67) | 232,427.00 |
| EQUITIES | MEDICAL PROPERTIES TRUST | HEALTH CARE REITS | United States | $30,861.60 | $601.20 | 6,680.00 |
| EQUITIES | MEDICAL PROPERTIES TRUST | HEALTH CARE REITS | United States | $715,079.94 | ($1,394,891.65) | 151,694.00 |
| EQUITIES | MEDICOVER AB | SWEDEN | Sweden | $441,292.51 | $0.00 | 18,782.56 |
| EQUITIES | MEDINCELL SA | FRANCE | France | $205,707.39 | $0.00 | 6,282.27 |
| EQUITIES | MEDIPAL HOLDINGS CORP | PHARMACEUTICAL | Japan | $75,824.65 | ($2,002.76) | 4,700.00 |
| EQUITIES | MEDIPAL HOLDINGS CORP | PHARMACEUTICAL | Japan | $997,002.80 | $0.00 | 61,799.35 |
| EQUITIES | MEDLINE INC | HEALTH CARE SUPPL | United States | $2,237,234.00 | ($175,112.44) | 56,725.00 |
| EQUITIES | MEDLINE INC | HEALTH CARE SUPPL | United States | $3,300,339.20 | ($251,287.39) | 83,680.00 |
| EQUITIES | MEDLINE INC | HEALTH CARE SUPPL | United States | $1,537,450.08 | $19,615.74 | 38,982.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MEDLINE INC | HEALTH CARE SUPPL | United States | $9,352,525.52 | $2,475,668.52 | 237,133.00 |
| EQUITIES | MEDLINE INC | HEALTH CARE SUPPL | United States | $232,932.64 | $17,009.28 | 5,906.00 |
| EQUITIES | MEDMIX AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | MEDPACE HOLDINGS INC | LIFE SCIENCES TOOL | United States | $2,716,267.11 | $2,240,092.17 | 5,129.00 |
| EQUITIES | MEDPACE HOLDINGS INC | LIFE SCIENCES TOOL | United States | $4,180,053.87 | $2,183,252.39 | 7,893.00 |
| EQUITIES | MEDPACE HOLDINGS INC | LIFE SCIENCES TOOL | United States | $137,693.40 | $18,041.40 | 260.00 |
| EQUITIES | MEDPACE HOLDINGS INC | LIFE SCIENCES TOOL | United States | $2,864,022.72 | $1,370,856.17 | 5,408.00 |
| EQUITIES | MEDPACE HOLDINGS INC | LIFE SCIENCES TOOL | United States | $3,035,609.88 | $1,623,346.47 | 5,732.00 |
| EQUITIES | MEDPLUS HEALTH SERVICES | INDIA | India | $547,610.37 | $12,536.31 | 63,936.00 |
| EQUITIES | MEDPLUS HEALTH SERVICES | INDIA | India | $251,639.03 | ($8,356.82) | 29,380.00 |
| EQUITIES | MEDTECS INTERNATIONAL C( | SINGAPORE | Taiwan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $2,373,921.44 | ($475,141.58) | 29,992.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $23,116,560.00 | $530,895.70 | 292,800.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $32,815,409.60 | ($73,223.23) | 415,648.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $24,078,565.75 | ($2,376,178.21) | 304,985.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $3,209,001.70 | ($118,255.55) | 40,646.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $22,034,076.55 | ($5,092,000.78) | 279,089.00 |
| EQUITIES | MEDTRONIC PLC | IRELAND | Ireland | $6,327,447.75 | ($174,538.21) | 80,145.00 |
| EQUITIES | MEEZAN BANK LTD | PAKISTAN | Pakistan | $2,444,314.14 | $382,525.22 | 1,316,080.00 |
| EQUITIES | MEGA FINANCIAL HOLDING C( | TAIWAN | Taiwan | $428,345.86 | $45,255.02 | 296,000.00 |
| EQUITIES | MEGA FIRST CORP BHD | MALAYSIA | Malaysia | $117,813.37 | ($490.50) | 166,800.00 |
| EQUITIES | MEGA LIFESCIENCES PCL | THAILAND | Thailand | $144,033.05 | ($512.92) | 130,200.00 |
| EQUITIES | MEGA OR HOLDINGS LTD | ISRAEL | Israel | $980,592.14 | $0.00 | 4,869.38 |
| EQUITIES | MEGA UNION TECHNOLOGY II | TAIWAN | Taiwan | $539,770.53 | $117,463.76 | 17,600.00 |
| EQUITIES | MEGA UNION TECHNOLOGY II | TAIWAN | Taiwan | $1,625,445.36 | $79,623.62 | 53,000.00 |
| EQUITIES | MEGA UNION TECHNOLOGY II | TAIWAN | Taiwan | $3,128,215.59 | $160,637.74 | 102,000.00 |
| EQUITIES | MEGACABLE HOLDINGS SAB I | MEXICO | Mexico | $971,083.19 | $117,556.27 | 270,500.00 |
| EQUITIES | MEGACABLE HOLDINGS SAB I | MEXICO | Mexico | $52,183.61 | $16,284.05 | 14,536.00 |
| EQUITIES | MEGACABLE HOLDINGS SAB I | MEXICO | Mexico | $93,902.49 | $12,738.59 | 26,157.00 |
| EQUITIES | MEGACABLE HOLDINGS SAB I | MEXICO | Mexico | $1,004,954.43 | $202,234.20 | 279,935.00 |
| EQUITIES | MEGACHIPS CORP | ELECTRIC APPLIANCE | Japan | $925,617.66 | ($75,652.98) | 14,300.00 |
| EQUITIES | MEGACHIPS CORP | ELECTRIC APPLIANCE | Japan | $189,995.69 | $0.00 | 2,935.27 |
| EQUITIES | MEGACHIPS CORP | ELECTRIC APPLIANCE | Japan | $446,626.71 | $466,294.91 | 6,900.00 |
| EQUITIES | MEGAPORT LTD | AUSTRALIA | Australia | $832,978.81 | $0.00 | 55,715.41 |
| EQUITIES | MEGAWORLD CORP | PHILIPPINES | Philippines | $124,555.97 | $9,042.48 | 3,675,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MEGMILK SNOW BRAND CO L | FOODS | Japan | $612,822.69 | $65,725.92 | 27,400.00 |
| EQUITIES | MEGMILK SNOW BRAND CO L | FOODS | Japan | $516,325.89 | $0.00 | 23,085.51 |
| EQUITIES | MEHADRIN LTD | ISRAEL | Israel | $77.84 | $36.55 | 0.77 |
| EQUITIES | MEIDENSHA CORP | MACHINERY | Japan | $567,237.01 | $0.00 | 9,361.13 |
| EQUITIES | MEIJI ELECTRIC INDUSTRIES | WHOLESALE TRADE | Japan | $33,738.81 | $9,137.67 | 2,600.00 |
| EQUITIES | MEIJI HOLDINGS CO LTD | FOODS | Japan | $225,840.96 | $1,944.43 | 9,700.00 |
| EQUITIES | MEIJI HOLDINGS CO LTD | FOODS | Japan | $1,165,673.78 | $0.00 | 49,978.94 |
| EQUITIES | MEIKO ELECTRONICS CO LTD | ELECTRIC APPLIANCE | Japan | $877,639.22 | $0.00 | 4,601.24 |
| EQUITIES | MEIRAGTX HOLDINGS PLC | BIOTECHNOLOGY | Cayman Islands | $165,321.87 | ($78,704.61) | 12,237.00 |
| EQUITIES | MEIRAGTX HOLDINGS PLC | BIOTECHNOLOGY | Cayman Islands | $467,486.53 | $48,276.58 | 34,603.00 |
| EQUITIES | MEISEI INDUSTRIAL CO LTD | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MEITAV INVESTMENT HOUSE | ISRAEL | Israel | $447,561.32 | $0.00 | 10,313.11 |
| EQUITIES | MEITEC GROUP HOLDINGS IN | SERVICES | Japan | $5,840,261.92 | $2,705,783.45 | 305,500.00 |
| EQUITIES | MEITEC GROUP HOLDINGS IN | SERVICES | Japan | $435,140.46 | $0.00 | 22,371.52 |
| EQUITIES | MEITEC GROUP HOLDINGS IN | SERVICES | Japan | $2,773,885.45 | $1,504,061.79 | 145,100.00 |
| EQUITIES | MEITUAN | CHINA | China | $7,170,529.38 | ($3,082,716.92) | 820,900.00 |
| EQUITIES | MELCO RESORTS & ENTERTA | HONG KONG | Cayman Islands | $202,057.00 | $0.00 | 38,340.99 |
| EQUITIES | MELCO RESORTS AND ENTEF | PHILIPPINES | Philippines | $288,332.54 | ($0.01) | 4.00 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $1,320,422.08 | ($15,440.60) | 14,583.00 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $273,222.50 | $35.23 | 2,900.00 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $399,659.97 | $0.00 | 4,475.89 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $56,109.25 | $0.00 | 0.00 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $169,862.79 | $0.00 | 0.00 |
| EQUITIES | MELEXIS NV | BELGIUM | Belgium | $2,022.10 | $0.00 | 0.00 |
| EQUITIES | MELIA HOTELS INTERNATION | SPAIN | Spain | $5,237,581.81 | $2,639,916.00 | 377,046.00 |
| EQUITIES | MELISRON LTD | ISRAEL | Israel | $1,062,577.63 | $0.00 | 7,577.76 |
| EQUITIES | MELROSE INDUSTRIES PLC | UNITED KINGDOM CO | United Kingdom | $485,339.49 | ($31,697.67) | 77,000.00 |
| EQUITIES | MELROSE INDUSTRIES PLC | UNITED KINGDOM CO | United Kingdom | $31,878,969.67 | ($1,219,625.83) | 5,057,657.00 |
| EQUITIES | MELROSE INDUSTRIES PLC | UNITED KINGDOM CO | United Kingdom | $565,622.20 | ($52,714.46) | 89,737.00 |
| EQUITIES | MELROSE INDUSTRIES PLC | UNITED KINGDOM CO | United Kingdom | $15,570,478.71 | ($2,325,847.10) | 2,470,285.00 |
| EQUITIES | MELROSE INDUSTRIES PLC | UNITED KINGDOM CO | United Kingdom | $3,221.19 | $0.00 | 511.05 |
| EQUITIES | MEMBERS CO LTD | JAPAN | Japan | $28,906.32 | ($7,740.12) | 4,500.00 |
| EQUITIES | MENICON CO LTD | OTHER PRODUCTS | Japan | $2,099,715.89 | $246,501.40 | 205,700.00 |
| EQUITIES | MENORA MIVTACHIM HOLDIN | ISRAEL | Israel | $772,923.51 | $0.00 | 5,154.18 |
| EQUITIES | MENSCH UND MASCHINE SOF | GERMANY | Germany | $2,030.45 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MERAFE RESOURCES LTD | SOUTH AFRICA | South Africa | $404.13 | ($115.16) | 5,018.00 |
| EQUITIES | MERCADOLIBRE INC | BROADLINE RETAIL | United States | $5,048,037.86 | $2,020,049.12 | 2,974.00 |
| EQUITIES | MERCADOLIBRE INC | BROADLINE RETAIL | United States | $14,317,484.65 | ($320,629.07) | 8,435.00 |
| EQUITIES | MERCADOLIBRE INC | BROADLINE RETAIL | United States | $36,132,340.93 | $17,990,809.46 | 21,287.00 |
| EQUITIES | MERCADOLIBRE INC | BROADLINE RETAIL | United States | $6,200,565.67 | $4,065,334.93 | 3,653.00 |
| EQUITIES | MERCANTILE BANK CORP | REGIONAL BANKS | United States | $252,648.00 | $131,218.27 | 4,400.00 |
| EQUITIES | MERCANTILE BANK CORP | REGIONAL BANKS | United States | $1,572,159.60 | $547,946.90 | 27,380.00 |
| EQUITIES | MERCARI INC | OTHER PRODUCTS | Japan | $560,991.96 | $0.00 | 22,292.19 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $32,811.60 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $411,794.43 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $3,460.46 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $160,649.50 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $3,299,175.38 | ($1,135,475.65) | 55,373.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $53,776.27 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $9,571,672.03 | ($2,738,022.60) | 159,710.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $2,384,817.84 | ($493,627.92) | 45,765.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $1,461,249.88 | $0.00 | 0.00 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $1,325,921.32 | $0.00 | 26,405.57 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $14,271.84 | $0.00 | 284.22 |
| EQUITIES | MERCEDES-BENZ GROUP AG | GERMANY | Germany | $176,186.93 | $0.00 | 0.00 |
| EQUITIES | MERCHANTS BANCORP/IN | CMRL&RESIDENTIAL I | United States | $227,499.40 | $111,772.55 | 4,540.00 |
| EQUITIES | MERCHANTS BANCORP/IN | CMRL&RESIDENTIAL I | United States | $2,490,216.45 | $226,997.05 | 49,695.00 |
| EQUITIES | MERCIALYS SA | FRANCE | France | $1,522,528.86 | ($9,529.62) | 113,626.00 |
| EQUITIES | MERCIALYS SA | FRANCE | France | $551,416.44 | $0.00 | 40,925.61 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $8,062,934.60 | $1,971,947.68 | 62,347.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $593,845.85 | $223,189.06 | 4,591.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $74,684,274.75 | $57,014,189.41 | 577,369.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $104,897,599.95 | $74,095,381.87 | 810,878.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $76,581,158.55 | $36,178,649.34 | 591,853.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $21,712,820.35 | $5,140,674.24 | 167,861.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $40,177,791.55 | $10,431,524.20 | 310,613.00 |
| EQUITIES | MERCK & CO INC | PHARMACEUTICALS | United States | $20,793,400.55 | $9,028,467.16 | 160,753.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $82,014.80 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $20,328.46 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $829.25 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MERCK KGAA | GERMANY | Germany | $33,437.11 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $2,026,191.53 | $352,936.55 | 11,843.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $28,494.44 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $2,163,700.54 | $501,624.81 | 12,077.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $175,343.21 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $30,408,254.02 | $2,696,676.63 | 179,900.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $1,387,471.24 | $187,535.60 | 8,211.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $75,674.33 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $174,404.50 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $322,042.31 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $1,043,719.91 | $0.00 | 6,216.56 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $8,559.14 | $0.00 | 50.98 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $209,039.95 | $0.00 | 0.00 |
| EQUITIES | MERCK KGAA | GERMANY | Germany | $26,776,872.75 | ($1,244,100.37) | 155,500.00 |
| EQUITIES | MERCURY GENERAL CORP | PROPERTY & CASUAL | United States | $813,617.22 | $470,689.52 | 7,631.00 |
| EQUITIES | MERCURY GENERAL CORP | PROPERTY & CASUAL | United States | $1,668,922.86 | ($12,543.53) | 15,653.00 |
| EQUITIES | MERCURY NZ LTD | NEW ZEALAND | New Zealand | $3,899,599.18 | ($88,882.79) | 993,512.00 |
| EQUITIES | MERCURY NZ LTD | NEW ZEALAND | New Zealand | $827,643.13 | ($673.01) | 210,861.00 |
| EQUITIES | MERCURY NZ LTD | NEW ZEALAND | New Zealand | $730,698.34 | $0.00 | 186,160.44 |
| EQUITIES | MERCURY SYSTEMS INC | AEROSPACE & DEFEN | United States | $1,745,526.77 | $1,426,739.72 | 14,269.00 |
| EQUITIES | MERCURY SYSTEMS INC | AEROSPACE & DEFEN | United States | $6,851,580.97 | $4,536,376.25 | 56,009.00 |
| EQUITIES | MERCURY SYSTEMS INC | AEROSPACE & DEFEN | United States | $375,797.76 | $32,471.04 | 3,072.00 |
| EQUITIES | MERDEKA COPPER GOLD TBK | INDONESIA | Indonesia | $428,504.68 | ($150,284.28) | 3,166,000.00 |
| EQUITIES | MEREN ENERGY INC | CDN OIL & GAS EXPL | Canada | $313,442.27 | $0.00 | 230,404.49 |
| EQUITIES | MERIDA INDUSTRY CO LTD | TAIWAN | Taiwan | $503,868.91 | ($927,708.54) | 205,000.00 |
| EQUITIES | MERIDA INDUSTRY CO LTD | TAIWAN | Taiwan | $341,549.39 | $85,516.13 | 138,960.00 |
| EQUITIES | MERIDIAN ENERGY LTD | NEW ZEALAND | New Zealand | $137,818.11 | $70,363.38 | 41,628.00 |
| EQUITIES | MERIDIAN ENERGY LTD | NEW ZEALAND | New Zealand | $193,239.35 | $112.52 | 58,368.00 |
| EQUITIES | MERIDIAN ENERGY LTD | NEW ZEALAND | New Zealand | $1,791.37 | $0.00 | 541.09 |
| EQUITIES | MERIT MEDICAL SYSTEMS INC | HEALTH CARE SUPPL | United States | $241,996.60 | $488.60 | 3,490.00 |
| EQUITIES | MERIT MEDICAL SYSTEMS INC | HEALTH CARE SUPPL | United States | $1,112,907.00 | $932,998.16 | 16,050.00 |
| EQUITIES | MERITAGE HOMES CORP | HOMEBUILDING | United States | $246,938.25 | $73,133.12 | 2,945.00 |
| EQUITIES | MERLIN PROPERTIES SOCIMI | SPAIN | Spain | $8,626,349.87 | $2,335,814.49 | 491,860.00 |
| EQUITIES | MERLIN PROPERTIES SOCIMI | SPAIN | Spain | $1,569,299.90 | $0.00 | 89,478.96 |
| EQUITIES | MERLIN PROPERTIES SOCIMI | SPAIN | Spain | $5,105,323.81 | $1,386,259.58 | 291,097.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MERSEN SA | FRANCE | France | $573,368.47 | $83,956.52 | 12,038.00 |
| EQUITIES | MESA LABORATORIES INC | LIFE SCIENCES TOOL | United States | $3,005,314.95 | $449,161.01 | 30,189.00 |
| EQUITIES | MESA LABORATORIES INC | LIFE SCIENCES TOOL | United States | $310,795.10 | $29,452.93 | 3,122.00 |
| EQUITIES | MESA LABORATORIES INC | LIFE SCIENCES TOOL | United States | $231,254.65 | ($10,161.67) | 2,323.00 |
| EQUITIES | MESA LABORATORIES INC | LIFE SCIENCES TOOL | United States | $1,530,183.05 | ($463,655.73) | 15,371.00 |
| EQUITIES | MESA LABORATORIES INC | LIFE SCIENCES TOOL | United States | $174,909.35 | ($1,258.54) | 1,757.00 |
| EQUITIES | MESHEK ENERGY RENEWABL | ISRAEL | Israel | $274,641.89 | $0.00 | 66,257.00 |
| EQUITIES | MESOBLAST LTD | AUSTRALIA | Australia | $278,968.39 | $0.00 | 205,971.93 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $22,868,447.42 | ($6,613,663.12) | 40,598.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $17,335,249.75 | ($5,695,906.64) | 30,775.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $282,671,877.67 | $241,926,566.38 | 501,823.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $401,149,226.66 | $325,943,508.91 | 712,154.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $292,702,382.70 | $208,230,294.34 | 519,630.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $27,192,261.46 | ($5,362,496.76) | 48,274.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $9,703,796.83 | ($840,269.65) | 17,227.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $36,647,084.11 | $2,605,765.51 | 65,059.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $20,027,775.95 | ($467,971.47) | 35,555.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $10,473,250.97 | ($1,960,869.43) | 18,593.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $40,154,690.94 | $11,627,434.39 | 71,286.00 |
| EQUITIES | META PLATFORMS INC | INTERACTIVE MEDIA & | United States | $80,278,400.93 | $42,915,834.74 | 142,517.00 |
| EQUITIES | METALLA ROYALTY & STREAM | CDN PREC METALS & | Canada | $1,485,981.87 | $743,503.66 | 195,267.00 |
| EQUITIES | METALLUS INC | STEEL | United States | $232,840.02 | $60,322.06 | 12,458.00 |
| EQUITIES | METALURGICA GERDAU SA | BRAZIL | Brazil | $1,018,004.87 | $173,913.85 | 572,111.00 |
| EQUITIES | METAPLANET INC | OTHER FINANCING BU | Japan | $123,496.29 | $0.00 | 100,354.54 |
| EQUITIES | METAWATER CO LTD | MACHINERY | Japan | $559,934.52 | $0.00 | 27,369.42 |
| EQUITIES | METHANEX CORP | CDN COMMODITY CHI | Canada | $1,945,684.00 | ($211,647.74) | 42,160.00 |
| EQUITIES | METHANEX CORP | CDN COMMODITY CHI | Canada | $621,736.48 | $0.00 | 13,464.96 |
| EQUITIES | METHANEX CORP | CDN COMMODITY CHI | Canada | $484,831.72 | ($153,108.35) | 10,500.00 |
| EQUITIES | METHODE ELECTRONICS INC | ELECTRC MANUFACT | United States | $46,381.65 | $33,351.41 | 2,445.00 |
| EQUITIES | METLEN ENERGY & METALS F | UNITED KINGDOM CO | Greece | $881,722.45 | $0.00 | 18,709.58 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $3,252,069.96 | $70,657.20 | 38,436.00 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $1,703,368.52 | ($28,323.28) | 20,132.00 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $10,807,404.52 | $6,398,406.56 | 127,732.00 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $14,749,638.25 | $8,123,759.07 | 174,325.00 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $11,830,931.69 | $4,576,553.30 | 139,829.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $5,726,743.24 | $1,555,357.32 | 67,684.00 |
| EQUITIES | METLIFE INC | LIFE & HEALTH INSUR | United States | $2,857,787.36 | $1,214,404.04 | 33,776.00 |
| EQUITIES | METRO AG | GERMANY | Germany | $6,715.57 | $0.00 | 0.00 |
| EQUITIES | METRO AG | GERMANY | Germany | $5,708.07 | $0.00 | 0.00 |
| EQUITIES | METRO AG | GERMANY | Germany | $5,532.03 | $0.00 | 0.00 |
| EQUITIES | METRO AG | GERMANY | Germany | $28,384.79 | $0.00 | 0.00 |
| EQUITIES | METRO AG | GERMANY | Germany | $11,548.70 | $0.00 | 0.00 |
| EQUITIES | METRO INC | CDN FOOD RETAIL | Canada | $758,612.10 | $548,385.62 | 11,869.00 |
| EQUITIES | METRO INC | CDN FOOD RETAIL | Canada | $766,026.29 | ($79,563.25) | 11,985.00 |
| EQUITIES | METRO INC | CDN FOOD RETAIL | Canada | $5,070.66 | $0.00 | 79.16 |
| EQUITIES | METROCITY BANKSHARES IN( | REGIONAL BANKS | United States | $186,986.90 | $92,518.32 | 5,210.00 |
| EQUITIES | METROPOLE TELEVISION SA | FRANCE | France | $118,354.32 | ($8,577.24) | 8,598.00 |
| EQUITIES | METROPOLIS HEALTHCARE L | INDIA | India | $2,018,975.71 | $712,446.17 | 353,816.00 |
| EQUITIES | METROPOLITAN BANK & TRUS | PHILIPPINES | Philippines | $734,880.21 | $9,404.01 | 693,840.00 |
| EQUITIES | METROPOLITAN BANK & TRUS | PHILIPPINES | Philippines | $6,422,448.89 | $1,935,422.98 | 6,063,780.00 |
| EQUITIES | METROPOLITAN BANK HOLDI | REGIONAL BANKS | United States | $643,421.40 | $36,012.02 | 6,515.00 |
| EQUITIES | METROPOLITAN BANK HOLDI | REGIONAL BANKS | United States | $67,749.36 | $3,192.36 | 686.00 |
| EQUITIES | METROPOLITAN BANK HOLDI | REGIONAL BANKS | United States | $1,600,010.76 | $896,692.76 | 16,201.00 |
| EQUITIES | METROPOLITAN BANK HOLDI | REGIONAL BANKS | United States | $4,028,914.20 | $1,908,670.00 | 40,795.00 |
| EQUITIES | METROPOLITAN BANK HOLDI | REGIONAL BANKS | United States | $253,121.88 | $24,559.95 | 2,563.00 |
| EQUITIES | METSA BOARD OYJ | FINLAND | Finland | $14,061.63 | $0.00 | 0.00 |
| EQUITIES | METSA BOARD OYJ | FINLAND | Finland | $2,407.46 | $0.00 | 0.00 |
| EQUITIES | METSERA INC CONTRA | BIOTECHNOLOGY | United States | $0.00 | $0.00 | 9,320.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $9,092.66 | $0.00 | 0.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $704,121.31 | $196,580.55 | 40,000.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $1,498.87 | $0.00 | 0.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $4,677,658.08 | $1,504,472.89 | 267,471.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $690,741.84 | $215,473.90 | 39,567.00 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $4,575.01 | $0.00 | 263.26 |
| EQUITIES | METSO OYJ | FINLAND | Finland | $596.81 | $0.00 | 0.00 |
| EQUITIES | METTLER-TOLEDO INTERNAT | LIFE SCIENCES TOOL | United States | $2,897,392.68 | $112,770.05 | 2,268.00 |
| EQUITIES | METTLER-TOLEDO INTERNAT | LIFE SCIENCES TOOL | United States | $6,144,823.10 | $522,511.24 | 4,810.00 |
| EQUITIES | METTLER-TOLEDO INTERNAT | LIFE SCIENCES TOOL | United States | $8,285,929.86 | $1,068,609.26 | 6,486.00 |
| EQUITIES | METTLER-TOLEDO INTERNAT | LIFE SCIENCES TOOL | United States | $6,636,664.45 | $1,105,252.70 | 5,195.00 |
| EQUITIES | METTLER-TOLEDO INTERNAT | LIFE SCIENCES TOOL | United States | $2,046,571.02 | $183,343.72 | 1,602.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MFA FINANCIAL INC | MORTGAGE REITS | United States | $460,159.35 | ($944,121.83) | 45,787.00 |
| EQUITIES | MFE-MEDIAFOREUROPE NV | NETHERLANDS | Italy | $336,415.42 | $27,795.56 | 104,492.00 |
| EQUITIES | MFE-MEDIAFOREUROPE NV | NETHERLANDS | Italy | $17.03 | $0.00 | 5.38 |
| EQUITIES | MFE-MEDIAFOREUROPE NV | NETHERLANDS | Italy | $20.90 | $0.00 | 5.38 |
| EQUITIES | MFE-MEDIAFOREUROPE NV | NETHERLANDS | Italy | $292,061.15 | $0.00 | 92,223.04 |
| EQUITIES | MGAME CORP | SOUTH KOREA | South Korea | $40,705.48 | ($46,522.52) | 14,156.00 |
| EQUITIES | MGE ENERGY INC | ELECTRIC UTILITIES | United States | $827,549.46 | $555,416.30 | 10,149.00 |
| EQUITIES | MGIC INVESTMENT CORP | CMRL&RESIDENTIAL I | United States | $389,611.20 | ($2,587.37) | 13,816.00 |
| EQUITIES | MGIC INVESTMENT CORP | CMRL&RESIDENTIAL I | United States | $2,124,954.60 | $922,483.35 | 75,353.00 |
| EQUITIES | MGIC INVESTMENT CORP | CMRL&RESIDENTIAL I | United States | $3,092,214.60 | $1,894,674.98 | 109,653.00 |
| EQUITIES | MGIC INVESTMENT CORP | CMRL&RESIDENTIAL I | United States | $1,615,831.80 | $428,362.83 | 57,299.00 |
| EQUITIES | MGIC INVESTMENT CORP | CMRL&RESIDENTIAL I | United States | $2,061,589.20 | $1,215,524.26 | 73,106.00 |
| EQUITIES | MGM CHINA HOLDINGS LTD | HONG KONG | Macau | $215,409.23 | $0.00 | 166,596.46 |
| EQUITIES | MGM CHINA HOLDINGS LTD | HONG KONG | Macau | $3,278,604.95 | ($299,650.20) | 2,535,600.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $114,791.81 | $31,977.59 | 2,401.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $2,990,419.88 | $1,582,881.62 | 62,548.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $3,651,154.08 | $1,448,915.41 | 76,368.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $4,963,442.96 | $154,132.67 | 103,816.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $116,178.30 | $2,357.10 | 2,430.00 |
| EQUITIES | MGM RESORTS INTERNATION | CASINOS & GAMING | United States | $2,986,786.32 | $1,123,724.86 | 62,472.00 |
| EQUITIES | MGX RESOURCES LTD | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | MICRO-STAR INTERNATIONAL | TAIWAN | Taiwan | $1,746,142.86 | $88,322.05 | 381,000.00 |
| EQUITIES | MICRO-STAR INTERNATIONAL | TAIWAN | Taiwan | $384,976.38 | $87,676.70 | 84,000.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $1,245,700.80 | $96,958.35 | 13,659.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $11,249,793.60 | $8,999,430.11 | 123,353.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $15,969,849.60 | $11,864,419.25 | 175,108.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $569,088.00 | ($53,476.80) | 6,240.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $11,756,683.20 | $6,037,657.07 | 128,911.00 |
| EQUITIES | MICROCHIP TECHNOLOGY IN | SEMICONDUCTORS | United States | $3,031,214.40 | $1,574,900.09 | 33,237.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $23,110,040.09 | $20,094,580.93 | 20,021.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $20,336,281.22 | $16,742,805.09 | 17,618.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $296,893,776.61 | $291,178,243.49 | 257,209.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $421,500,536.40 | $413,866,821.78 | 365,160.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $15,248,170.90 | $268,163.00 | 13,210.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $307,440,524.34 | $293,176,809.16 | 266,346.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $25,555,980.60 | $18,805,445.70 | 22,140.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $20,954,980.66 | $14,640,351.57 | 18,154.00 |
| EQUITIES | MICRON TECHNOLOGY INC | SEMICONDUCTORS | United States | $84,537,891.02 | $74,641,617.96 | 73,238.00 |
| EQUITIES | MICRONICS JAPAN CO LTD | ELECTRIC APPLIANCE | Japan | $690,396.13 | $0.00 | 6,743.19 |
| EQUITIES | MICRONICS JAPAN CO LTD | ELECTRIC APPLIANCE | Japan | $4,033,939.69 | $938,176.05 | 39,400.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $40,919,547.96 | ($13,723,080.81) | 109,698.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $40,793,840.22 | ($14,385,399.43) | 109,361.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $633,074,623.20 | $545,298,871.58 | 1,697,160.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $898,856,595.48 | $712,136,705.65 | 2,409,674.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $655,150,692.84 | $368,072,847.82 | 1,756,342.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $22,730,719.74 | $4,526,802.02 | 60,937.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $35,671,156.56 | ($7,651,975.26) | 95,628.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $21,749,677.14 | ($1,653,040.36) | 58,307.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $39,205,148.04 | ($5,337,579.71) | 105,102.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $31,858,519.14 | ($6,250,419.09) | 85,407.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $51,493,172.88 | $15,900,131.78 | 138,044.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $170,611,141.56 | $78,555,633.27 | 457,378.00 |
| EQUITIES | MICROSOFT CORP | SYSTEMS SOFTWARE | United States | $11,458,801.38 | $3,052,247.67 | 30,719.00 |
| EQUITIES | MID PENN BANCORP INC | REGIONAL BANKS | United States | $141,450.40 | $47,882.94 | 4,060.00 |
| EQUITIES | MID-AMERICA APARTMENT C( | MULTIFAMILY RESIDN | United States | $2,746,843.80 | $1,124,124.11 | 19,770.00 |
| EQUITIES | MID-AMERICA APARTMENT C( | MULTIFAMILY RESIDN | United States | $5,590,389.84 | $2,276,044.36 | 40,236.00 |
| EQUITIES | MID-AMERICA APARTMENT C( | MULTIFAMILY RESIDN | United States | $4,603,499.02 | $223,486.63 | 33,133.00 |
| EQUITIES | MID-AMERICA APARTMENT C( | MULTIFAMILY RESIDN | United States | $1,313,399.82 | $80,587.34 | 9,453.00 |
| EQUITIES | MIDDLEBY CORP/THE | IND MACHNRY & SUPI | United States | $1,254,296.92 | $873,961.93 | 7,292.00 |
| EQUITIES | MIDDLEBY CORP/THE | IND MACHNRY & SUPI | United States | $2,999,510.38 | $1,289,363.66 | 17,438.00 |
| EQUITIES | MIDDLEBY CORP/THE | IND MACHNRY & SUPI | United States | $96,325.60 | ($140.00) | 560.00 |
| EQUITIES | MIDDLEBY CORP/THE | IND MACHNRY & SUPI | United States | $2,281,884.66 | $684,189.66 | 13,266.00 |
| EQUITIES | MIDDLESEX WATER CO | WATER UTILITIES | United States | $269,062.56 | $175,583.45 | 4,791.00 |
| EQUITIES | MIDLAND STATES BANCORP I | REGIONAL BANKS | United States | $189,331.20 | $66,094.41 | 6,080.00 |
| EQUITIES | MIGDAL INSURANCE & FINAN( | ISRAEL | Israel | $851,852.15 | $0.00 | 153,263.19 |
| EQUITIES | MIGROS TICARET AS | TURKEY | Turkey | $2,730,778.77 | $1,016,983.77 | 190,300.00 |
| EQUITIES | MILBON CO LTD | OTHER PRODUCTS | Japan | $437,287.20 | $3,464.38 | 26,300.00 |
| EQUITIES | MILDEF GROUP AB | SWEDEN | Sweden | $675,589.50 | ($7,460.73) | 35,410.00 |
| EQUITIES | MILDEF GROUP AB | SWEDEN | Sweden | $271,838.34 | $0.00 | 14,247.96 |
| EQUITIES | MILLER INDUSTRIES INC/TN | CONST MACH&HVY TI | United States | $163,321.95 | $121,402.51 | 3,193.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MILLER INDUSTRIES INC/TN | CONST MACH&HVY TI | United States | $91,200.45 | $4,263.15 | 1,783.00 |
| EQUITIES | MILLER INDUSTRIES INC/TN | CONST MACH&HVY TI | United States | $2,370,086.40 | $714,892.37 | 46,336.00 |
| EQUITIES | MILLERKNOLL INC | OFFICE SERVICES/SU | United States | $447,802.98 | ($140,788.72) | 21,688.00 |
| EQUITIES | MILLERKNOLL INC | OFFICE SERVICES/SU | United States | $477,843.30 | $10,456.03 | 23,355.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $873,837.28 | $112,712.10 | 9,628.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $461,060.80 | $217,750.88 | 5,080.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $1,378,099.84 | $371,599.13 | 15,184.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $1,769,093.92 | $732,418.97 | 19,492.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $107,096.80 | $7,493.00 | 1,180.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $1,134,500.00 | $659,319.69 | 12,500.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $1,213,824.24 | $72,219.60 | 13,374.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $542,291.00 | $32,205.25 | 5,975.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $4,981,453.36 | $1,333,599.95 | 54,886.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $2,240,501.36 | ($19,600.68) | 24,686.00 |
| EQUITIES | MILLICOM INTERNATIONAL CE | LUXEMBOURG | Luxembourg | $5,321,349.56 | $1,279,409.89 | 58,631.00 |
| EQUITIES | MILLICOM INTL CELLULAR SA | LUXEMBOURG | Luxembourg | $3,245.19 | $0.00 | 38.02 |
| EQUITIES | MILLROSE PROPERTIES INC | OTHER SPECIALIZED | United States | $924,488.25 | $584,227.35 | 30,765.00 |
| EQUITIES | MILLROSE PROPERTIES INC | OTHER SPECIALIZED | United States | $1,411,568.70 | $871,596.06 | 46,974.00 |
| EQUITIES | MILLROSE PROPERTIES INC | OTHER SPECIALIZED | United States | $54,390.50 | $2,986.50 | 1,810.00 |
| EQUITIES | MILLROSE PROPERTIES INC | OTHER SPECIALIZED | United States | $1,038,077.25 | $656,009.55 | 34,545.00 |
| EQUITIES | MIMEDX GROUP INC | BIOTECHNOLOGY | United States | $1,920,734.20 | ($1,097,916.75) | 498,892.00 |
| EQUITIES | MIMEDX GROUP INC | BIOTECHNOLOGY | United States | $126,803.60 | ($154,883.74) | 32,936.00 |
| EQUITIES | MIMEDX GROUP INC | BIOTECHNOLOGY | United States | $288,180.20 | ($259,381.49) | 74,852.00 |
| EQUITIES | MINDSPACE BUSINESS PARKS | INDIA | India | $178,581.31 | ($4,188.29) | 35,709.00 |
| EQUITIES | MINEBEA MITSUMI INC | ELECTRIC APPLIANCE | Japan | $594,042.81 | $336,352.35 | 20,300.00 |
| EQUITIES | MINEBEA MITSUMI INC | ELECTRIC APPLIANCE | Japan | $661,523.73 | $373,903.82 | 22,606.00 |
| EQUITIES | MINEBEA MITSUMI INC | ELECTRIC APPLIANCE | Japan | $3,959.89 | $0.00 | 135.32 |
| EQUITIES | MINEBEA MITSUMI INC | ELECTRIC APPLIANCE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MINEBEA MITSUMI INC | ELECTRIC APPLIANCE | Japan | $497,474.27 | $2,176.30 | 17,000.00 |
| EQUITIES | MINERAL RESOURCES LTD | AUSTRALIA | Australia | $176,308.59 | ($26,972.43) | 4,100.00 |
| EQUITIES | MINERAL RESOURCES LTD | AUSTRALIA | Australia | $1,765,038.47 | $0.00 | 41,045.40 |
| EQUITIES | MINERALS TECHNOLOGIES IN | SPECIALTY CHEMICA | United States | $675,198.16 | $372,868.74 | 9,128.00 |
| EQUITIES | MINERALS TECHNOLOGIES IN | SPECIALTY CHEMICA | United States | $1,992,234.01 | $358,192.97 | 26,933.00 |
| EQUITIES | MINERALYS THERAPEUTICS II | BIOTECHNOLOGY | United States | $206,990.56 | $61,101.16 | 7,672.00 |
| EQUITIES | MINERALYS THERAPEUTICS II | BIOTECHNOLOGY | United States | $378,637.32 | ($123,231.29) | 14,034.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MINERVA SA/BRAZIL | BRAZIL | Brazil | $10,577,731.49 | ($4,052,738.78) | 14,757,361.00 |
| EQUITIES | MINGFA GROUP INTERNATIOI | HONG KONG | Hong Kong | $1,824.78 | ($8,149.68) | 159,000.00 |
| EQUITIES | MINOR INTERNATIONAL PCL | THAILAND | Thailand | $1,740,498.49 | ($355,702.69) | 2,340,900.00 |
| EQUITIES | MINSUR SA | PERU | Peru | $39,674.27 | $13,134.20 | 19,899.00 |
| EQUITIES | MIPS AB | SWEDEN | Sweden | $388,921.65 | $0.00 | 14,577.98 |
| EQUITIES | MIRAE ASSET SECURITIES CC | SOUTH KOREA | South Korea | $902,212.11 | $655,984.24 | 32,697.00 |
| EQUITIES | MIRAI CORP | REAL ESTATE | Japan | $6,366.00 | $0.00 | 0.00 |
| EQUITIES | MIRAI CORP | REAL ESTATE | Japan | $230,893.98 | $0.00 | 898.83 |
| EQUITIES | MIRAIT ONE CORP | SERVICES | Japan | $1,018,639.81 | $0.00 | 42,743.89 |
| EQUITIES | MIRARTH HOLDINGS INC | REAL ESTATE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MIRATI THERAPEU CONTRA | OTHER | United States | $0.00 | $0.00 | 14,336.00 |
| EQUITIES | MIRATI THERAPEU CONTRA | OTHER | United States | $0.00 | $0.00 | 32,521.00 |
| EQUITIES | MIRATI THERAPEU CONTRA | OTHER | United States | $0.00 | $0.00 | 17,446.00 |
| EQUITIES | MIRION TECHNOLOGIES INC | ELECTRONIC EQUIP & | United States | $1,025,775.30 | $554,495.35 | 57,210.00 |
| EQUITIES | MIRION TECHNOLOGIES INC | ELECTRONIC EQUIP & | United States | $1,586,285.03 | ($653,159.47) | 88,471.00 |
| EQUITIES | MIROKU JYOHO SERVICE CO | WHOLESALE TRADE | Japan | $112,025.85 | $9,862.31 | 10,500.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $5,263,115.99 | $3,201,675.51 | 44,957.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $1,199,967.50 | $21,525.00 | 10,250.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $1,568,738.00 | $762,572.23 | 13,400.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $2,391,505.96 | $1,890,753.72 | 20,428.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $3,198,001.19 | $105,362.47 | 27,317.00 |
| EQUITIES | MIRUM PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $547,302.25 | $264,233.37 | 4,675.00 |
| EQUITIES | MIRVAC GROUP | AUSTRALIA | Australia | $4,086,997.50 | ($294,295.32) | 3,336,775.00 |
| EQUITIES | MIRVAC GROUP | AUSTRALIA | Australia | $700,936.12 | $0.00 | 588,231.05 |
| EQUITIES | MIRVAC GROUP | AUSTRALIA | Australia | $1,482,274.28 | $0.00 | 1,243,936.12 |
| EQUITIES | MISSION PRODUCE INC | PACKAGED FOODS & | United States | $220,838.49 | ($35,415.20) | 18,731.00 |
| EQUITIES | MISSION PRODUCE INC | PACKAGED FOODS & | United States | $942,315.75 | ($215,203.89) | 79,925.00 |
| EQUITIES | MISTO HOLDINGS CORP | SOUTH KOREA | South Korea | $725,034.13 | $41,295.57 | 27,100.00 |
| EQUITIES | MISTO HOLDINGS CORP | SOUTH KOREA | South Korea | $329,502.59 | ($50,825.87) | 12,316.00 |
| EQUITIES | MISTRAS GROUP INC | RESEARCH & CONSUI | United States | $11,241,648.01 | $6,156,106.00 | 643,483.00 |
| EQUITIES | MISTRAS GROUP INC | RESEARCH & CONSUI | United States | $316,241.94 | $146,618.40 | 18,102.00 |
| EQUITIES | MISTRAS GROUP INC | RESEARCH & CONSUI | United States | $1,496,777.19 | $698,171.65 | 85,677.00 |
| EQUITIES | MISUMI GROUP INC | SERVICES | Japan | $9,490,422.95 | $3,658,644.72 | 386,187.00 |
| EQUITIES | MISUMI GROUP INC | SERVICES | Japan | $7,534,597.69 | $3,196,075.90 | 306,600.00 |
| EQUITIES | MISUMI GROUP INC | SERVICES | Japan | $1,195,075.05 | $0.00 | 48,630.30 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MISUMI GROUP INC | SERVICES | Japan | $4,108,886.93 | $837,794.36 | 167,200.00 |
| EQUITIES | MISUMI GROUP INC | SERVICES | Japan | $589,792.38 | $80,518.94 | 24,000.00 |
| EQUITIES | MITAC HOLDINGS CORP | TAIWAN | Taiwan | $1,172,897.21 | ($104,720.85) | 428,000.00 |
| EQUITIES | MITAC HOLDINGS CORP | TAIWAN | Taiwan | $1,419,578.32 | $663,648.32 | 518,016.00 |
| EQUITIES | MITCHELLS & BUTLERS PLC | UNITED KINGDOM CO | United Kingdom | $211,451.77 | $0.00 | 65,293.12 |
| EQUITIES | MITEK SYSTEMS INC | APPLICATION SOFTW | United States | $685,386.24 | $171,796.03 | 34,048.00 |
| EQUITIES | MITEK SYSTEMS INC | APPLICATION SOFTW | United States | $1,198,540.20 | $163,735.00 | 59,540.00 |
| EQUITIES | MITEK SYSTEMS INC | APPLICATION SOFTW | United States | $245,787.30 | $138,377.29 | 12,210.00 |
| EQUITIES | MITEK SYSTEMS INC | APPLICATION SOFTW | United States | $636,450.21 | $18,173.45 | 31,617.00 |
| EQUITIES | MITEK SYSTEMS INC | APPLICATION SOFTW | United States | $2,725,058.49 | $1,185,478.31 | 135,373.00 |
| EQUITIES | MITIE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $544,473.18 | $0.00 | 274,584.29 |
| EQUITIES | MITO SECURITIES CO LTD | OTHER FINANCING BI | Japan | $28,701.43 | $1,903.23 | 7,100.00 |
| EQUITIES | MITRA PINASTHIKA MUSTIKA | INDONESIA | Indonesia | $227,251.32 | ($23,045.54) | 4,299,771.00 |
| EQUITIES | MITSUBISHI CHEMICAL GROU | CHEMICALS | Japan | $2,054,595.75 | $547,435.54 | 295,900.00 |
| EQUITIES | MITSUBISHI CHEMICAL GROU | CHEMICALS | Japan | $484,715.17 | $264,489.03 | 69,808.00 |
| EQUITIES | MITSUBISHI CHEMICAL GROU | CHEMICALS | Japan | $467,807.64 | $159,261.36 | 67,373.00 |
| EQUITIES | MITSUBISHI CHEMICAL GROU | CHEMICALS | Japan | $3,537.20 | $0.00 | 502.09 |
| EQUITIES | MITSUBISHI CHEMICAL GROU | CHEMICALS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MITSUBISHI CORP | WHOLESALE TRADE | Japan | $5,122,974.31 | $5,118,419.07 | 191,537.00 |
| EQUITIES | MITSUBISHI CORP | WHOLESALE TRADE | Japan | $5,360,457.87 | $2,228,575.31 | 200,416.00 |
| EQUITIES | MITSUBISHI CORP | WHOLESALE TRADE | Japan | $7,886,786.25 | $0.00 | 294,869.51 |
| EQUITIES | MITSUBISHI CORP | WHOLESALE TRADE | Japan | $33,331.47 | $0.00 | 1,246.19 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $3,713,061.03 | $1,159,728.13 | 102,700.00 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $4,320,274.86 | $3,480,173.34 | 119,495.00 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $15,846,491.23 | $8,334,431.34 | 438,300.00 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $25,138,182.41 | $15,382,545.58 | 695,300.00 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $4,533,332.97 | $2,601,242.02 | 125,388.00 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | CONSTRUCTION | Japan | $14,528,714.61 | $0.00 | 387,122.69 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | CONSTRUCTION | Japan | $29,446.35 | $0.00 | 784.61 |
| EQUITIES | MITSUBISHI ELECTRIC CORP | MACHINERY | Japan | $741,166.03 | $4,023.12 | 20,500.00 |
| EQUITIES | MITSUBISHI ESTATE CO LTD | REAL ESTATE | Japan | $1,439,152.27 | $761,472.64 | 56,429.00 |
| EQUITIES | MITSUBISHI ESTATE CO LTD | REAL ESTATE | Japan | $1,777,765.83 | $814,779.60 | 69,706.00 |
| EQUITIES | MITSUBISHI ESTATE CO LTD | REAL ESTATE | Japan | $10,972.39 | $0.00 | 430.23 |
| EQUITIES | MITSUBISHI ESTATE LOGISTI | IRON AND STEEL | Japan | $226,904.83 | $0.00 | 308.60 |
| EQUITIES | MITSUBISHI GAS CHEMICAL C | CHEMICALS | Japan | $1,160,207.92 | $0.00 | 37,206.54 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MITSUBISHI HC CAPITAL INC | OTHER FINANCING BU | Japan | $299,287.22 | $81,001.03 | 37,018.00 |
| EQUITIES | MITSUBISHI HC CAPITAL INC | OTHER FINANCING BU | Japan | $285,219.48 | $67,148.43 | 35,278.00 |
| EQUITIES | MITSUBISHI HC CAPITAL INC | OTHER FINANCING BU | Japan | $701,642.68 | $0.00 | 86,784.34 |
| EQUITIES | MITSUBISHI HC CAPITAL INC | OTHER FINANCING BU | Japan | $2,880.92 | $0.00 | 356.33 |
| EQUITIES | MITSUBISHI HEAVY INDUSTRI | MACHINERY | Japan | $2,390,992.33 | ($623,008.68) | 106,000.00 |
| EQUITIES | MITSUBISHI HEAVY INDUSTRI | MACHINERY | Japan | $4,369,403.14 | $3,616,542.91 | 193,709.00 |
| EQUITIES | MITSUBISHI HEAVY INDUSTRI | MACHINERY | Japan | $4,831,541.36 | $1,235,011.84 | 214,197.00 |
| EQUITIES | MITSUBISHI HEAVY INDUSTRI | MACHINERY | Japan | $12,153,802.51 | $0.00 | 538,815.97 |
| EQUITIES | MITSUBISHI HEAVY INDUSTRI | MACHINERY | Japan | $29,813.08 | $0.00 | 1,321.71 |
| EQUITIES | MITSUBISHI LOGISTICS CORP | MARINE TRANSPORT/ | Japan | $1,038,202.66 | $0.00 | 109,319.01 |
| EQUITIES | MITSUBISHI MATERIALS CORI | NONFERROUS METAL | Japan | $3,693,072.10 | $314,441.70 | 139,100.00 |
| EQUITIES | MITSUBISHI MATERIALS CORI | NONFERROUS METAL | Japan | $2,978,883.46 | $880,776.42 | 112,200.00 |
| EQUITIES | MITSUBISHI MATERIALS CORI | NONFERROUS METAL | Japan | $1,053,119.70 | $0.00 | 39,665.82 |
| EQUITIES | MITSUBISHI MATERIALS CORI | NONFERROUS METAL | Japan | $600,024.66 | ($114,288.12) | 22,600.00 |
| EQUITIES | MITSUBISHI MOTORS CORP | LAND TRANSPORTATI | Japan | $181,437.61 | $0.00 | 94,483.99 |
| EQUITIES | MITSUBISHI RESEARCH INSTI | SERVICES | Japan | $54,637.75 | ($769.00) | 2,000.00 |
| EQUITIES | MITSUBISHI RESEARCH INSTI | SERVICES | Japan | $248,601.77 | $35,336.40 | 9,100.00 |
| EQUITIES | MITSUBISHI STEEL MANUFAC | IRON AND STEEL | Japan | $115,197.05 | $21,969.23 | 8,700.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $7,133,244.63 | ($83,528.45) | 361,500.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $28,201,475.05 | $22,282,897.91 | 1,429,200.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $12,722,294.73 | $10,672,422.70 | 644,743.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $14,033,312.08 | $6,095,019.28 | 711,183.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $25,460,378.19 | $0.00 | 1,290,289.43 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $45,471,228.03 | $9,780,691.22 | 2,304,400.00 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $86,929.02 | $0.00 | 4,405.42 |
| EQUITIES | MITSUBISHI UFJ FINANCIAL G | BANKS | Japan | $6,010,473.90 | $874,840.19 | 304,600.00 |
| EQUITIES | MITSUI & CO LTD | WHOLESALE TRADE | Japan | $4,149,082.89 | $3,728,172.50 | 149,951.00 |
| EQUITIES | MITSUI & CO LTD | WHOLESALE TRADE | Japan | $34,705,968.37 | ($965,253.77) | 1,254,300.00 |
| EQUITIES | MITSUI & CO LTD | WHOLESALE TRADE | Japan | $4,315,017.42 | $1,572,778.71 | 155,948.00 |
| EQUITIES | MITSUI & CO LTD | WHOLESALE TRADE | Japan | $4,720,713.67 | $0.00 | 170,610.12 |
| EQUITIES | MITSUI & CO LTD | WHOLESALE TRADE | Japan | $26,970.96 | $0.00 | 974.75 |
| EQUITIES | MITSUI CHEMICALS INC | CHEMICALS | Japan | $164,051.70 | ($3.66) | 12,500.00 |
| EQUITIES | MITSUI CHEMICALS INC | CHEMICALS | Japan | $1,493,128.36 | $0.00 | 113,769.96 |
| EQUITIES | MITSUI CHEMICALS INC | CHEMICALS | Japan | $1,328,515.68 | $0.00 | 101,227.18 |
| EQUITIES | MITSUI E&S CO LTD | MACHINERY | Japan | $642,256.71 | $0.00 | 25,465.46 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MITSUI FUDOSAN ACCOMMOI | REAL ESTATE | Japan | $443,440.58 | $0.00 | 566.43 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $5,087,515.52 | ($1,244,706.52) | 551,600.00 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $1,255,756.73 | $503,409.60 | 136,152.00 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $27,363,381.16 | $1,713,724.16 | 2,966,800.00 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $1,679,479.63 | $182,623.34 | 182,093.00 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $7,020,294.11 | $0.00 | 761,156.01 |
| EQUITIES | MITSUI FUDOSAN CO LTD | REAL ESTATE | Japan | $9,392.81 | $0.00 | 1,018.39 |
| EQUITIES | MITSUI HIGH-TEC INC | ELECTRIC APPLIANCE | Japan | $202,351.99 | $0.00 | 34,509.27 |
| EQUITIES | MITSUI KINZOKU CO LTD | MINING | Japan | $1,122,885.48 | ($248,550.71) | 4,289.00 |
| EQUITIES | MITSUI KINZOKU CO LTD | MINING | Japan | $916,320.63 | ($200,203.25) | 3,500.00 |
| EQUITIES | MITSUI KINZOKU CO LTD | MINING | Japan | $6,052.94 | $0.00 | 22.46 |
| EQUITIES | MITSUI OSK LINES LTD | MARINE TRANSPORT/ | Japan | $959,108.67 | $153,405.92 | 29,902.00 |
| EQUITIES | MITSUI OSK LINES LTD | MARINE TRANSPORT/ | Japan | $654,363.46 | $19,831.09 | 20,401.00 |
| EQUITIES | MITSUI OSK LINES LTD | MARINE TRANSPORT/ | Japan | $4,409.79 | $0.00 | 137.48 |
| EQUITIES | MITSUI-SOKO HOLDINGS CO L | WAREHNG & HARBOF | Japan | $209,948.08 | $0.00 | 9,916.46 |
| EQUITIES | MIURA CO LTD | MACHINERY | Japan | $2,332,972.94 | $68,534.21 | 120,600.00 |
| EQUITIES | MIURA CO LTD | MACHINERY | Japan | $326,879.80 | $0.00 | 16,897.64 |
| EQUITIES | MIVNE REAL ESTATE KD LTD | ISRAEL | Israel | $789,752.68 | $0.00 | 181,003.09 |
| EQUITIES | MIXI INC | SERVICES | Japan | $1,342,465.56 | ($6,183.24) | 80,600.00 |
| EQUITIES | MIXI INC | SERVICES | Japan | $712,872.53 | $26,824.77 | 42,800.00 |
| EQUITIES | MIZRAHI TEFAHOT BANK LTD | ISRAEL | Israel | $1,394,679.60 | $196,490.55 | 21,093.29 |
| EQUITIES | MIZRAHI TEFAHOT BANK LTD | ISRAEL | Israel | $1,703,571.13 | ($223,043.56) | 25,765.00 |
| EQUITIES | MIZRAHI TEFAHOT BANK LTD | ISRAEL | Israel | $605,655.41 | $26,373.80 | 9,160.00 |
| EQUITIES | MIZRAHI TEFAHOT BANK LTD | ISRAEL | Israel | $4,531,771.64 | $0.00 | 68,539.01 |
| EQUITIES | MIZRAHI TEFAHOT BANK LTD | ISRAEL | Israel | $4,669.88 | $0.00 | 70.63 |
| EQUITIES | MIZUHO FINANCIAL GROUP IN | BANKS | Japan | $7,984,545.02 | $5,710,429.25 | 167,595.00 |
| EQUITIES | MIZUHO FINANCIAL GROUP IN | BANKS | Japan | $7,293,832.68 | $3,881,279.75 | 153,097.00 |
| EQUITIES | MIZUHO FINANCIAL GROUP IN | BANKS | Japan | $6,099,346.01 | $0.00 | 128,024.83 |
| EQUITIES | MIZUHO FINANCIAL GROUP IN | BANKS | Japan | $46,489.90 | $0.00 | 975.82 |
| EQUITIES | MIZUHO FINANCIAL GROUP IN | BANKS | Japan | $13,044,353.51 | $5,300,024.54 | 273,800.00 |
| EQUITIES | MIZUHO LEASING CO LTD | OTHER FINANCING BU | Japan | $610,765.81 | $0.00 | 78,538.33 |
| EQUITIES | MIZUNO CORP | OTHER PRODUCTS | Japan | $6,863,867.60 | $988,198.08 | 333,000.00 |
| EQUITIES | MIZUNO CORP | OTHER PRODUCTS | Japan | $294,335.97 | $0.00 | 14,279.70 |
| EQUITIES | MKS INC | SEMICNDCTR MTRLS | United States | $697,891.20 | $343,412.68 | 1,569.00 |
| EQUITIES | MKS INC | SEMICNDCTR MTRLS | United States | $5,619,158.40 | $3,975,635.89 | 12,633.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MKS INC | SEMICNDCTR MTRLS | United States | $10,698,774.40 | $8,280,429.91 | 24,053.00 |
| EQUITIES | MKS INC | SEMICNDCTR MTRLS | United States | $351,392.00 | $30,359.70 | 790.00 |
| EQUITIES | MKS INC | SEMICNDCTR MTRLS | United States | $8,074,454.40 | $6,222,992.91 | 18,153.00 |
| EQUITIES | MMC NORILSK NICKEL PJSC | RUSSIA | Russia | $0.00 | ($2,292,525.34) | 86,437.00 |
| EQUITIES | MN HOLDINGS BHD | MALAYSIA | Malaysia | $1,316,252.36 | $203,429.43 | 1,857,100.00 |
| EQUITIES | MNC SOLUTION CO LTD | SOUTH KOREA | South Korea | $2,585,048.56 | ($3,444,596.94) | 169,704.00 |
| EQUITIES | MNTN INC | ADVERTISING | United States | $52,982.80 | $4,844.72 | 5,759.00 |
| EQUITIES | MOBILE TELECOMMUNICATIO | KUWAIT | Kuwait | $458,065.11 | $71,625.39 | 232,637.00 |
| EQUITIES | MOBILE TELECOMMUNICATIO | KUWAIT | Kuwait | $1,388,200.90 | $321,856.92 | 705,024.00 |
| EQUITIES | MOBILE TELECOMMUNICATIO | KUWAIT | Kuwait | $2,143,025.69 | $469,210.04 | 1,088,376.00 |
| EQUITIES | MOBILE TELECOMMUNICATIO | SAUDI ARABIA | Saudi Arabia | $761,832.22 | ($62,255.25) | 270,800.00 |
| EQUITIES | MOBILE TELECOMMUNICATIO | SAUDI ARABIA | Saudi Arabia | $504,381.88 | ($75,639.80) | 179,287.00 |
| EQUITIES | MOBILE TELESYSTEMS PJSC | RUSSIA | Russia | $0.00 | ($584,267.28) | 123,760.00 |
| EQUITIES | MOBILEYE GLOBAL INC | AUTOMOTIVE PARTS | United States | $0.00 | $0.00 | 0.00 |
| EQUITIES | MOBILEZONE HOLDING AG | SWITZERLAND | Switzerland | $164,573.02 | ($20,487.93) | 9,554.00 |
| EQUITIES | MOBILEZONE HOLDING AG | SWITZERLAND | Switzerland | $190,717.43 | $0.00 | 11,328.56 |
| EQUITIES | MOBIMO HOLDING AG | SWITZERLAND | Switzerland | $944,613.54 | $0.00 | 2,192.73 |
| EQUITIES | MOBVISTA INC | SINGAPORE | Singapore | $644,585.28 | ($164,290.52) | 499,000.00 |
| EQUITIES | MOBVISTA INC | SINGAPORE | Singapore | $225,837.41 | $0.00 | 174,823.82 |
| EQUITIES | MOBVISTA INC | SINGAPORE | Singapore | $192,663.57 | $0.00 | 149,143.50 |
| EQUITIES | MOCHIDA PHARMACEUTICAL | PHARMACEUTICAL | Japan | $202,959.23 | $0.00 | 10,075.12 |
| EQUITIES | MODALIS THERAPEUTICS COI | PHARMACEUTICAL | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MODEC INC | CONSTRUCTION | Japan | $521,553.18 | ($7,109.56) | 9,100.00 |
| EQUITIES | MODEC INC | CONSTRUCTION | Japan | $693,425.57 | $0.00 | 12,137.74 |
| EQUITIES | MODERN TIMES GROUP MTG | SWEDEN | Sweden | $621,728.74 | ($23,849.81) | 49,160.00 |
| EQUITIES | MODERN TIMES GROUP MTG | SWEDEN | Sweden | $270,682.29 | $0.00 | 21,402.89 |
| EQUITIES | MODERNA INC | BIOTECHNOLOGY | United States | $6,113,198.82 | $496,296.39 | 87,294.00 |
| EQUITIES | MODERNA INC | BIOTECHNOLOGY | United States | $8,498,000.44 | $1,730,190.39 | 121,348.00 |
| EQUITIES | MODERNA INC | BIOTECHNOLOGY | United States | $296,927.20 | $25,736.80 | 4,240.00 |
| EQUITIES | MODERNA INC | BIOTECHNOLOGY | United States | $6,235,821.35 | ($1,198,816.36) | 89,045.00 |
| EQUITIES | MODERNA INC | BIOTECHNOLOGY | United States | $11,704,043.87 | ($18,031,632.52) | 167,129.00 |
| EQUITIES | MODETOUR NETWORK INC | SOUTH KOREA | South Korea | $1,726.19 | ($674.97) | 318.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $179,170.42 | $7,391.06 | 671.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $1,049,388.60 | ($38,042.40) | 3,930.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $3,279,272.62 | $3,064,414.79 | 12,281.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $4,562,036.70 | $92,809.13 | 17,085.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $3,645,357.04 | $2,628,887.19 | 13,652.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $3,317,723.50 | $67,495.08 | 12,425.00 |
| EQUITIES | MODINE MANUFACTURING CO | BUILDING PRODUCTS | United States | $725,493.34 | ($28,365.48) | 2,717.00 |
| EQUITIES | MOELIS & CO | INVESTMNT BKG & BF | United States | $2,174,037.44 | ($69,121.21) | 33,232.00 |
| EQUITIES | MOELIS & CO | INVESTMNT BKG & BF | United States | $1,243,634.20 | $445,383.03 | 19,010.00 |
| EQUITIES | MOELIS & CO | INVESTMNT BKG & BF | United States | $16,747.52 | ($739.66) | 256.00 |
| EQUITIES | MOHAWK INDUSTRIES INC | HOME FURNISHINGS | United States | $662,219.14 | ($25,584.06) | 5,458.00 |
| EQUITIES | MOHAWK INDUSTRIES INC | HOME FURNISHINGS | United States | $1,284,884.70 | $95,888.56 | 10,590.00 |
| EQUITIES | MOHAWK INDUSTRIES INC | HOME FURNISHINGS | United States | $74,011.30 | $5,508.30 | 610.00 |
| EQUITIES | MOHAWK INDUSTRIES INC | HOME FURNISHINGS | United States | $2,292,045.03 | ($70,204.09) | 18,891.00 |
| EQUITIES | MOL HUNGARIAN OIL & GAS P | HUNGARY | Hungary | $513,983.64 | $118,223.90 | 43,246.00 |
| EQUITIES | MOL HUNGARIAN OIL & GAS P | HUNGARY | Hungary | $165,381.36 | $31,705.26 | 13,915.00 |
| EQUITIES | MOL HUNGARIAN OIL & GAS P | HUNGARY | Hungary | $968,910.16 | $304,539.17 | 81,523.00 |
| EQUITIES | MOLINA HEALTHCARE INC | MANAGED HEALTH CA | United States | $2,173,564.80 | $476,980.27 | 9,504.00 |
| EQUITIES | MOLINA HEALTHCARE INC | MANAGED HEALTH CA | United States | $2,862,637.90 | $2,112,737.25 | 12,517.00 |
| EQUITIES | MOLINA HEALTHCARE INC | MANAGED HEALTH CA | United States | $3,894,074.90 | $1,854,561.36 | 17,027.00 |
| EQUITIES | MOLINA HEALTHCARE INC | MANAGED HEALTH CA | United States | $137,220.00 | $19,998.00 | 600.00 |
| EQUITIES | MOLINA HEALTHCARE INC | MANAGED HEALTH CA | United States | $2,951,144.80 | $562,994.03 | 12,904.00 |
| EQUITIES | MOLSON COORS BEVERAGE ( | BREWERS | United States | $1,359,937.76 | ($514,109.91) | 34,906.00 |
| EQUITIES | MOLSON COORS BEVERAGE ( | BREWERS | United States | $2,316,172.00 | ($728,755.72) | 59,450.00 |
| EQUITIES | MOLSON COORS BEVERAGE ( | BREWERS | United States | $75,582.40 | ($853.60) | 1,940.00 |
| EQUITIES | MOLSON COORS BEVERAGE ( | BREWERS | United States | $1,765,784.08 | ($1,115,597.68) | 45,323.00 |
| EQUITIES | MOLTEN VENTURES PLC | UNITED KINGDOM CO | United Kingdom | $774,190.00 | ($19,085.94) | 100,483.00 |
| EQUITIES | MOLTEN VENTURES PLC | UNITED KINGDOM CO | United Kingdom | $2,028,751.76 | $286,067.66 | 263,314.00 |
| EQUITIES | MOLTEN VENTURES PLC | UNITED KINGDOM CO | United Kingdom | $371,968.03 | $0.00 | 48,278.07 |
| EQUITIES | MOMENTUM GROUP LTD | SOUTH AFRICA | South Africa | $1,733,460.74 | $518,398.60 | 699,272.00 |
| EQUITIES | MOMENTUM GROUP LTD | SOUTH AFRICA | South Africa | $1,580,893.72 | $356,905.13 | 637,727.00 |
| EQUITIES | MOMENTUM GROUP LTD | SOUTH AFRICA | South Africa | $5,417,739.08 | $1,047,096.93 | 2,185,497.00 |
| EQUITIES | MOMO.COM INC | TAIWAN | Taiwan | $1,046,351.30 | ($1,144,655.55) | 109,147.00 |
| EQUITIES | MONADELPHOUS GROUP LTD | AUSTRALIA | Australia | $367,478.33 | $120,607.77 | 17,116.00 |
| EQUITIES | MONADELPHOUS GROUP LTD | AUSTRALIA | Australia | $1,365,891.79 | $124,382.91 | 63,619.00 |
| EQUITIES | MONADELPHOUS GROUP LTD | AUSTRALIA | Australia | $910,502.37 | $0.00 | 42,408.32 |
| EQUITIES | MONARCH CASINO & RESORT | CASINOS & GAMING | United States | $692,531.82 | $7,893.00 | 5,262.00 |
| EQUITIES | MONARCH CASINO & RESORT | CASINOS & GAMING | United States | $497,880.63 | $449,635.22 | 3,783.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MONCLER SPA | ITALY | Italy | $13,577,679.68 | ($3,609,131.38) | 233,869.00 |
| EQUITIES | MONCLER SPA | ITALY | Italy | $1,637,201.03 | ($136,839.91) | 28,200.00 |
| EQUITIES | MONCLER SPA | ITALY | Italy | $850,822.02 | ($110,872.33) | 14,655.00 |
| EQUITIES | MONCLER SPA | ITALY | Italy | $859,356.37 | ($91,821.64) | 14,802.00 |
| EQUITIES | MONCLER SPA | ITALY | Italy | $30,669,826.17 | $2,258,915.16 | 528,273.00 |
| EQUITIES | MONCLER SPA | ITALY | Italy | $5,322.17 | $0.00 | 91.67 |
| EQUITIES | MONDAY.COM LTD | ISRAEL | Israel | $762,875.95 | $0.00 | 10,538.42 |
| EQUITIES | MONDELEZ INTERNATIONAL I | PACKAGED FOODS & | United States | $4,272,821.60 | ($317,369.42) | 73,240.00 |
| EQUITIES | MONDELEZ INTERNATIONAL I | PACKAGED FOODS & | United States | $17,966,094.70 | $12,474,109.34 | 307,955.00 |
| EQUITIES | MONDELEZ INTERNATIONAL I | PACKAGED FOODS & | United States | $24,348,782.40 | $15,703,139.36 | 417,360.00 |
| EQUITIES | MONDELEZ INTERNATIONAL I | PACKAGED FOODS & | United States | $18,039,078.04 | $4,139,907.73 | 309,206.00 |
| EQUITIES | MONDELEZ INTERNATIONAL I | PACKAGED FOODS & | United States | $4,377,950.28 | $1,140,891.58 | 75,042.00 |
| EQUITIES | MONDI PLC | UNITED KINGDOM CO | United Kingdom | $745,949.27 | $0.00 | 82,143.96 |
| EQUITIES | MONETA MONEY BANK AS | CZECH REPUBLIC | Czech Republic | $269,248.89 | $139,123.68 | 30,693.00 |
| EQUITIES | MONETA MONEY BANK AS | CZECH REPUBLIC | Czech Republic | $67,134.58 | $18,371.37 | 7,653.00 |
| EQUITIES | MONEY FORWARD INC | INFORMATN & COMMI | Japan | $305,100.39 | $0.00 | 11,344.43 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $1,215,286.20 | $375,314.17 | 3,618.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $6,085,500.30 | $2,140,668.10 | 18,117.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $8,728,361.50 | $2,454,946.59 | 25,985.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $312,387.00 | $2,929.50 | 930.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $6,504,703.50 | $1,169,614.65 | 19,365.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $3,375,459.10 | $927,972.61 | 10,049.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $3,319,699.70 | ($697,222.22) | 9,883.00 |
| EQUITIES | MONGODB INC | INTERNET SVCS & INF | United States | $1,724,846.50 | $399,984.21 | 5,135.00 |
| EQUITIES | MONOGATARI CORP/THE | RETAIL TRADE | Japan | $440,991.15 | $0.00 | 15,073.01 |
| EQUITIES | MONOGATARI CORP/THE | RETAIL TRADE | Japan | $3,569,788.40 | $1,084,209.84 | 121,500.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $15,301,331.08 | $9,780,577.13 | 11,053.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $21,623,703.20 | $16,660,407.17 | 15,620.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $761,398.00 | ($99,737.00) | 550.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $15,633,577.48 | $11,407,601.85 | 11,293.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $9,559,005.80 | $440,897.91 | 6,905.00 |
| EQUITIES | MONOLITHIC POWER SYSTEM | SEMICONDUCTORS | United States | $4,186,304.64 | $2,546,366.82 | 3,024.00 |
| EQUITIES | MONOPAR THERAPEUTICS IN | BIOTECHNOLOGY | United States | $490,727.00 | $164,407.55 | 5,300.00 |
| EQUITIES | MONOTARO CO LTD | WHOLESALE TRADE | Japan | $30,744,683.17 | ($2,039,806.25) | 2,666,900.00 |
| EQUITIES | MONOTARO CO LTD | WHOLESALE TRADE | Japan | $357,753.73 | $0.00 | 31,336.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MONOTARO CO LTD | WHOLESALE TRADE | Japan | $13,684,029.74 | ($2,465,581.52) | 1,187,000.00 |
| EQUITIES | MONRO INC | AUTOMOTIVE RETAIL | United States | $152,261.89 | ($43,452.63) | 8,899.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $117,939.24 | $21,678.25 | 1,227.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $16,412,009.40 | $15,518,838.99 | 170,745.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $22,112,886.60 | $19,954,101.63 | 230,055.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $16,230,246.48 | $12,234,692.91 | 168,854.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $5,045,146.56 | $1,445,277.40 | 52,488.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $4,231,683.00 | $1,361,590.07 | 44,025.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $27,705,340.44 | $9,349,341.98 | 288,237.00 |
| EQUITIES | MONSTER BEVERAGE CORP | SFT DRNK & NON ALC | United States | $4,033,868.04 | $2,979,089.29 | 41,967.00 |
| EQUITIES | MONTAGE GOLD CORP | CDN GOLD | Canada | $548,441.06 | $0.00 | 48,239.20 |
| EQUITIES | MONTANA AEROSPACE AG | SWITZERLAND | Switzerland | $3,940,358.27 | ($408,501.20) | 149,576.00 |
| EQUITIES | MONTANA AEROSPACE AG | SWITZERLAND | Switzerland | $265,727.39 | $0.00 | 10,087.02 |
| EQUITIES | MONTE ROSA THERAPEUTICS | BIOTECHNOLOGY | United States | $361,790.00 | $209,175.01 | 14,950.00 |
| EQUITIES | MONTE ROSA THERAPEUTICS | BIOTECHNOLOGY | United States | $1,368,921.40 | $97,753.76 | 56,567.00 |
| EQUITIES | MONTE ROSA THERAPEUTICS | BIOTECHNOLOGY | United States | $301,314.20 | $68,854.03 | 12,451.00 |
| EQUITIES | MONTEA NV | BELGIUM | Belgium | $364,312.15 | $0.00 | 4,763.07 |
| EQUITIES | MONTEA NV | BELGIUM | Belgium | $13,011.29 | $0.00 | 0.00 |
| EQUITIES | MONY GROUP PLC | UNITED KINGDOM CO | United Kingdom | $680,047.23 | $0.00 | 276,655.64 |
| EQUITIES | MOODY'S CORP | FINANCIAL EXNG & D | United States | $16,165,620.64 | $13,999,659.37 | 35,692.00 |
| EQUITIES | MOODY'S CORP | FINANCIAL EXNG & D | United States | $22,632,865.32 | $18,149,844.48 | 49,971.00 |
| EQUITIES | MOODY'S CORP | FINANCIAL EXNG & D | United States | $16,394,798.16 | $9,341,490.90 | 36,198.00 |
| EQUITIES | MOODY'S CORP | FINANCIAL EXNG & D | United States | $2,296,304.40 | ($49,473.67) | 5,070.00 |
| EQUITIES | MOODY'S CORP | FINANCIAL EXNG & D | United States | $4,478,925.88 | $2,261,599.43 | 9,889.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $2,738,006.40 | $122,352.40 | 6,460.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $2,881,264.32 | $2,683,389.88 | 6,798.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $5,587,482.72 | $4,195,707.64 | 13,183.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $3,888,732.00 | $890,050.36 | 9,175.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $2,293,398.24 | $510,147.60 | 5,411.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $2,039,518.08 | $470,728.88 | 4,812.00 |
| EQUITIES | MOOG INC | AEROSPACE & DEFEN | United States | $1,001,110.08 | $49,881.82 | 2,362.00 |
| EQUITIES | MOONPIG GROUP PLC | UNITED KINGDOM CO | United Kingdom | $317,142.35 | $0.00 | 99,811.91 |
| EQUITIES | MOONPIG GROUP PLC | UNITED KINGDOM CO | United Kingdom | $108,109.10 | $9,940.64 | 34,024.00 |
| EQUITIES | MORESCO CORP | OIL AND COAL PRODU | Japan | $45,784.96 | $315.73 | 3,900.00 |
| EQUITIES | MORGAN SINDALL GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,150,576.35 | $578,230.99 | 17,634.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MORGAN SINDALL GROUP PL | UNITED KINGDOM CO | United Kingdom | $629,182.70 | $60,525.33 | 9,643.00 |
| EQUITIES | MORGAN SINDALL GROUP PL | UNITED KINGDOM CO | United Kingdom | $1,105,273.92 | $0.00 | 16,939.69 |
| EQUITIES | MORGAN SINDALL GROUP PL | UNITED KINGDOM CO | United Kingdom | $245,200.52 | $6,061.80 | 3,758.00 |
| EQUITIES | MORGAN SINDALL GROUP PL | UNITED KINGDOM CO | United Kingdom | $4,743,501.25 | $2,030,529.24 | 72,700.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $7,004,094.24 | $1,548,464.57 | 33,506.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $3,544,064.16 | $626,518.21 | 16,954.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $53,749,828.08 | $45,495,867.37 | 257,127.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $76,745,482.32 | $62,748,124.32 | 367,133.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $56,085,013.92 | $42,693,357.88 | 268,298.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $13,925,617.68 | $7,992,528.25 | 66,617.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $4,947,976.80 | $258,437.68 | 23,670.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $34,933,719.60 | $18,917,208.80 | 167,115.00 |
| EQUITIES | MORGAN STANLEY | INVESTMNT BKG & BF | United States | $16,492,001.76 | $11,963,006.09 | 78,894.00 |
| EQUITIES | MORGUARD CORP | CDN RE OPERATING ( | Canada | $63,175.94 | $0.00 | 720.33 |
| EQUITIES | MORGUARD NORTH AMERICA | CDN MULTIFAM RESD | Canada | $39,323.18 | ($1,985.45) | 3,300.00 |
| EQUITIES | MORI TRUST REIT INC | REAL ESTATE | Japan | $430,954.92 | $0.00 | 888.51 |
| EQUITIES | MORINAGA & CO LTD/JAPAN | FOODS | Japan | $4,859,782.54 | $545,794.93 | 303,900.00 |
| EQUITIES | MORINAGA & CO LTD/JAPAN | FOODS | Japan | $383,124.49 | $0.00 | 23,958.16 |
| EQUITIES | MORINAGA MILK INDUSTRY C | FOODS | Japan | $2,567,365.21 | $2,076,484.63 | 329,200.00 |
| EQUITIES | MORINAGA MILK INDUSTRY C | FOODS | Japan | $314,295.36 | $0.00 | 40,300.48 |
| EQUITIES | MORIROKU CO LTD | CHEMICALS | Japan | $18,821.11 | ($4,212.93) | 1,300.00 |
| EQUITIES | MORITA HOLDINGS CORP | OTHER PRODUCTS | Japan | $213,191.22 | ($11,872.03) | 14,300.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $1,463,311.58 | ($217,748.68) | 9,379.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $308,451.54 | ($43,635.15) | 1,977.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $906,164.16 | $581,672.56 | 5,808.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $1,561,916.22 | $834,463.69 | 10,011.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $40,565.20 | $608.40 | 260.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $972,160.62 | $93,686.49 | 6,231.00 |
| EQUITIES | MORNINGSTAR INC | FINANCIAL EXNG & D/ | United States | $7,733,599.36 | ($2,934,920.56) | 49,568.00 |
| EQUITIES | MOSAIC CO/THE | FERTILIZERS & AGRI ( | United States | $2,015,296.14 | ($2,623,528.57) | 95,106.00 |
| EQUITIES | MOSAIC CO/THE | FERTILIZERS & AGRI ( | United States | $2,559,815.57 | ($2,809,287.40) | 120,803.00 |
| EQUITIES | MOSAIC CO/THE | FERTILIZERS & AGRI ( | United States | $79,038.70 | ($6,378.30) | 3,730.00 |
| EQUITIES | MOSAIC CO/THE | FERTILIZERS & AGRI ( | United States | $1,556,172.41 | ($2,088,848.26) | 73,439.00 |
| EQUITIES | MOSCOW EXCHANGE MICEX- | RUSSIA | Russia | $0.00 | ($343,227.87) | 199,230.00 |
| EQUITIES | MOTA-ENGIL SGPS SA | PORTUGAL | Portugal | $149,773.09 | $0.00 | 28,087.37 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MOTOR OIL HELLAS CORINTH | GREECE | Greece | $431,592.03 | $23,328.87 | 9,500.00 |
| EQUITIES | MOTOR OIL HELLAS CORINTH | GREECE | Greece | $60,150.31 | $13,680.37 | 1,324.00 |
| EQUITIES | MOTOR OIL HELLAS CORINTH | GREECE | Greece | $44,703.85 | $9,710.19 | 984.00 |
| EQUITIES | MOTOR OIL HELLAS CORINTH | GREECE | Greece | $6,968,712.06 | $4,033,073.29 | 153,392.00 |
| EQUITIES | MOTORCAR PARTS OF AMERI | AUTOMOTIVE PARTS | United States | $300,471.16 | $78,631.63 | 19,613.00 |
| EQUITIES | MOTORCAR PARTS OF AMERI | AUTOMOTIVE PARTS | United States | $4,001,675.92 | $1,684,810.78 | 261,206.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $1,015,010.50 | $55,037.01 | 2,437.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $15,273,235.29 | $10,917,394.92 | 36,670.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $22,360,635.50 | $16,748,603.61 | 53,687.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $16,111,648.92 | $9,648,204.60 | 38,675.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $1,462,748.00 | $2,644.42 | 3,512.00 |
| EQUITIES | MOTOROLA SOLUTIONS INC | COMMUNICATIONS E( | United States | $4,711,031.50 | $1,797,133.65 | 11,311.00 |
| EQUITIES | MOTUS HOLDINGS LTD | SOUTH AFRICA | South Africa | $1,357,193.42 | $220,218.82 | 200,400.00 |
| EQUITIES | MOUWASAT MEDICAL SERVIC | SAUDI ARABIA | Saudi Arabia | $160,460.92 | ($23,342.70) | 9,457.00 |
| EQUITIES | MOVADO GROUP INC | APPAREL ACCESS & L | United States | $172,649.52 | $92,243.68 | 4,392.00 |
| EQUITIES | MOVADO GROUP INC | APPAREL ACCESS & L | United States | $155,431.74 | $6,592.11 | 3,954.00 |
| EQUITIES | MOVADO GROUP INC | APPAREL ACCESS & L | United States | $2,248,532.00 | $70,780.33 | 57,200.00 |
| EQUITIES | MOVIDA PARTICIPACOES SA | BRAZIL | Brazil | $4,395.61 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $2,531.15 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $266.28 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $405,143.62 | $112,228.16 | 21,490.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $16,291.39 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $55,131.30 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $551,871.83 | ($48,717.07) | 29,749.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $436.72 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $79,668.07 | $0.00 | 0.00 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $1,378,293.06 | $0.00 | 74,611.22 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $3,378.86 | $0.00 | 182.91 |
| EQUITIES | MOWI ASA | NORWAY | Norway | $4,132.99 | $0.00 | 0.00 |
| EQUITIES | MP EVANS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $173,139.30 | $0.00 | 8,616.21 |
| EQUITIES | MP MATERIALS CORP | DIV METALS & MININ( | United States | $1,842,560.97 | $647,516.25 | 32,897.00 |
| EQUITIES | MP MATERIALS CORP | DIV METALS & MININ( | United States | $2,446,012.71 | $870,998.77 | 43,671.00 |
| EQUITIES | MP MATERIALS CORP | DIV METALS & MININ( | United States | $1,600,317.72 | $647,748.30 | 28,572.00 |
| EQUITIES | MP MATERIALS CORP | DIV METALS & MININ( | United States | $94,656.90 | ($8,230.30) | 1,690.00 |
| EQUITIES | MP MATERIALS CORP | DIV METALS & MININ( | United States | $1,920,694.92 | $638,174.20 | 34,292.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MPC CONTAINER SHIPS ASA | NORWAY | Norway | $371,327.45 | $47,862.33 | 143,181.00 |
| EQUITIES | MPC CONTAINER SHIPS ASA | NORWAY | Norway | $498,944.27 | $0.00 | 194,763.16 |
| EQUITIES | MPC CONTAINER SHIPS ASA | NORWAY | Norway | $50,177.40 | $5,927.35 | 19,587.00 |
| EQUITIES | MPH HEALTH CARE AG | GERMANY | Germany | $255.32 | $0.00 | 0.00 |
| EQUITIES | MPHASIS LTD | INDIA | India | $313,991.05 | ($141,561.75) | 13,750.00 |
| EQUITIES | MPI CORP | TAIWAN | Taiwan | $13,190,714.62 | $9,101,651.33 | 69,000.00 |
| EQUITIES | MPI CORP | TAIWAN | Taiwan | $2,102,867.55 | $1,663,318.97 | 11,000.00 |
| EQUITIES | MPI CORP | TAIWAN | Taiwan | $3,249,886.21 | $2,479,216.40 | 17,000.00 |
| EQUITIES | MPI CORP | TAIWAN | Taiwan | $4,205,735.10 | $3,570,611.26 | 22,000.00 |
| EQUITIES | MPLUS CORP | SOUTH KOREA | South Korea | $67,659.42 | ($51,187.77) | 10,089.00 |
| EQUITIES | MRF LTD | INDIA | India | $341,632.03 | ($37,578.79) | 253.00 |
| EQUITIES | MS&AD INSURANCE GROUP H | INSURANCE | Japan | $1,790,778.90 | $1,885,542.33 | 68,643.00 |
| EQUITIES | MS&AD INSURANCE GROUP H | INSURANCE | Japan | $1,200,061.62 | ($39,876.57) | 46,000.00 |
| EQUITIES | MS&AD INSURANCE GROUP H | INSURANCE | Japan | $2,082,054.73 | $526,066.63 | 79,808.00 |
| EQUITIES | MS&AD INSURANCE GROUP H | INSURANCE | Japan | $12,871.97 | $0.00 | 493.40 |
| EQUITIES | MSA SAFETY INC | OFFICE SERVICES/SU | United States | $3,466,285.90 | $66,337.04 | 19,855.00 |
| EQUITIES | MSA SAFETY INC | OFFICE SERVICES/SU | United States | $452,336.78 | $11,226.55 | 2,591.00 |
| EQUITIES | MSA SAFETY INC | OFFICE SERVICES/SU | United States | $1,266,403.32 | $773,043.09 | 7,254.00 |
| EQUITIES | MSA SAFETY INC | OFFICE SERVICES/SU | United States | $2,702,323.82 | $607,327.39 | 15,479.00 |
| EQUITIES | MSA SAFETY INC | OFFICE SERVICES/SU | United States | $1,635,116.28 | $335,725.63 | 9,366.00 |
| EQUITIES | MSC INDUSTRIAL DIRECT CO | TRADING COS & DIST | United States | $1,561,932.45 | $867,556.99 | 13,131.00 |
| EQUITIES | MSC INDUSTRIAL DIRECT CO | TRADING COS & DIST | United States | $2,690,649.00 | $1,443,950.72 | 22,620.00 |
| EQUITIES | MSC INDUSTRIAL DIRECT CO | TRADING COS & DIST | United States | $61,854.00 | $228.80 | 520.00 |
| EQUITIES | MSC INDUSTRIAL DIRECT CO | TRADING COS & DIST | United States | $1,213,052.10 | $396,802.82 | 10,198.00 |
| EQUITIES | MSCI EAFE FUTURE (NYF) | US EQUITY FUTURES | United States | ($4,109.08) | ($4,109.08) | 6.00 |
| EQUITIES | MSCI EAFE FUTURE (NYF) | US EQUITY FUTURES | United States | ($34,917.20) | ($34,917.20) | 53.00 |
| EQUITIES | MSCI EAFE FUTURE (NYF) | US EQUITY FUTURES | United States | $7,244,222.56 | $7,244,222.56 | 3,457.00 |
| EQUITIES | MSCI EAFE FUTURE (NYF) | US EQUITY FUTURES | United States | $33,442.50 | $33,442.50 | 91.00 |
| EQUITIES | MSCI EAFE FUTURE (NYF) | US EQUITY FUTURES | United States | ($35,576.01) | ($35,576.01) | 54.00 |
| EQUITIES | MSCI EMGMKT FUTURE (NYF) | US EQUITY FUTURES | United States | $346,914.94 | $346,914.94 | 212.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $9,162,814.44 | $7,682,181.02 | 16,361.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $13,347,433.32 | $10,506,042.78 | 23,833.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $9,483,717.36 | $5,077,943.08 | 16,934.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $9,443,394.48 | ($171,712.62) | 16,862.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $1,848,132.00 | ($263,732.04) | 3,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $2,810,840.76 | $1,145,250.49 | 5,019.00 |
| EQUITIES | MSCI INC | FINANCIAL EXNG & D/ | United States | $9,527,400.48 | ($101,179.92) | 17,012.00 |
| EQUITIES | MTAR TECHNOLOGIES LTD | INDIA | India | $2,079,523.98 | $974,241.73 | 25,831.00 |
| EQUITIES | MTAR TECHNOLOGIES LTD | INDIA | India | $3,671,912.36 | $2,013,841.40 | 45,611.00 |
| EQUITIES | MTI LTD | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | MTN GROUP LTD | SOUTH AFRICA | South Africa | $4,945,048.61 | $2,003,691.77 | 355,698.00 |
| EQUITIES | MTN GROUP LTD | SOUTH AFRICA | South Africa | $5,837,122.60 | $802,650.89 | 419,865.00 |
| EQUITIES | MTN GROUP LTD | SOUTH AFRICA | South Africa | $4,966,458.27 | $508,770.07 | 357,238.00 |
| EQUITIES | MTN GROUP LTD | SOUTH AFRICA | South Africa | $12,270,309.72 | $7,865,449.32 | 882,605.00 |
| EQUITIES | MTR CORP LTD | HONG KONG | Hong Kong | $2,538.38 | $0.00 | 652.66 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $21,051.92 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $1,779,075.37 | $570,950.48 | 4,237.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $4,670.00 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $82,921.15 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $1,428,342.07 | $61,971.77 | 3,420.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $20,244.17 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $217,793.53 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $30,253,675.66 | $1,407,783.31 | 72,428.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $8,784.84 | $0.00 | 21.11 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $119,833.25 | $0.00 | 0.00 |
| EQUITIES | MTU AERO ENGINES AG | GERMANY | Germany | $2,522.06 | $0.00 | 0.00 |
| EQUITIES | MUEHLBAUER HOLDING AG | GERMANY | Germany | $567.20 | $0.00 | 0.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $451,276.03 | $104,917.18 | 3,671.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $198,900.74 | $37,044.70 | 1,618.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $3,213,267.27 | $2,982,855.81 | 26,139.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $2,579,808.98 | $54,873.38 | 20,986.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $3,585,868.10 | $705,980.15 | 29,170.00 |
| EQUITIES | MUELLER INDUSTRIES INC | IND MACHNRY & SUPI | United States | $1,915,372.33 | $588,856.83 | 15,581.00 |
| EQUITIES | MUELLER WATER PRODUCTS | IND MACHNRY & SUPI | United States | $899,142.30 | ($13,924.00) | 34,810.00 |
| EQUITIES | MUELLER WATER PRODUCTS | IND MACHNRY & SUPI | United States | $1,144,888.92 | $739,005.45 | 44,324.00 |
| EQUITIES | MUELLER WATER PRODUCTS | IND MACHNRY & SUPI | United States | $867,474.72 | $70,908.85 | 33,584.00 |
| EQUITIES | MUELLER WATER PRODUCTS | IND MACHNRY & SUPI | United States | $2,228,147.46 | $1,072,841.94 | 86,262.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $16,355.82 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $155,788.83 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $1,602,479.53 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $39,850.99 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $5,754,127.52 | $1,659,113.32 | 9,682.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $97,188.48 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $1,063.25 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $4,736,567.23 | ($501,936.27) | 8,315.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $706,796.27 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $233,796.20 | $0.00 | 0.00 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $5,797,781.65 | $0.00 | 10,380.95 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $28,940.94 | $0.00 | 51.41 |
| EQUITIES | MUENCHENER RUECKVERSIC | GERMANY | Germany | $290,032.21 | $0.00 | 0.00 |
| EQUITIES | MULIA INDUSTRINDO TBK PT | INDONESIA | Indonesia | $26,791.98 | ($23,987.65) | 1,979,521.00 |
| EQUITIES | MULLEN GROUP LTD | CDN CARGO GROUNI | Canada | $459,644.19 | $65,881.85 | 29,900.00 |
| EQUITIES | MULLEN GROUP LTD | CDN CARGO GROUNI | Canada | $674,792.13 | $0.00 | 44,037.00 |
| EQUITIES | MULTI COMMODITY EXCHANG | INDIA | India | $1,625,491.93 | ($215,483.43) | 54,232.00 |
| EQUITIES | MULTI COMMODITY EXCHANG | INDIA | India | $4,616,940.19 | ($120,771.70) | 154,037.00 |
| EQUITIES | MULTI COMMODITY EXCHANG | INDIA | India | $2,075,805.23 | $609,754.31 | 69,256.00 |
| EQUITIES | MULTI COMMODITY EXCHANG | INDIA | India | $2,142,375.10 | $976,785.87 | 71,477.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $1,659,786.33 | $2,958.28 | 293,000.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $5,862,503.76 | $286,477.57 | 1,017,493.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $11,864,146.35 | $1,204,131.08 | 2,034,400.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $3,156,706.11 | $1,086,415.46 | 545,234.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $8,585.48 | $0.00 | 0.00 |
| EQUITIES | MULTIPLAN EMPREENDIMENT | BRAZIL | Brazil | $322,185.99 | $63,434.89 | 55,400.00 |
| EQUITIES | MUNINOVA HOLDINGS INC | OTHER FINANCING BU | Japan | $189,425.73 | $0.00 | 70,287.84 |
| EQUITIES | MUNTERS GROUP AB | SWEDEN | Sweden | $1,757,836.40 | $626,561.96 | 98,681.00 |
| EQUITIES | MUNTERS GROUP AB | SWEDEN | Sweden | $474,792.98 | $0.00 | 26,653.85 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $7,277,656.27 | $49,128.06 | 103,800.00 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $7,314,815.79 | $6,212,295.12 | 104,330.00 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $38,807,155.56 | $27,311,951.59 | 553,500.00 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $7,480,841.71 | $6,508,716.44 | 106,698.00 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $35,200,451.30 | $0.00 | 502,058.15 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $46,748.64 | $0.00 | 666.77 |
| EQUITIES | MURATA MANUFACTURING C | ELECTRIC APPLIANCE | Japan | $16,448,344.52 | $2,313,205.20 | 234,600.00 |
| EQUITIES | MURPHY OIL CORP | OIL & GAS EXPL & PR | United States | $1,379,306.72 | ($216,588.27) | 42,362.00 |
| EQUITIES | MURPHY OIL CORP | OIL & GAS EXPL & PR | United States | $2,043,628.40 | ($706,703.51) | 62,765.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | MURPHY USA INC | AUTOMOTIVE RETAIL | United States | $190,221.11 | ($4,071.36) | 353.00 |
| EQUITIES | MURPHY USA INC | AUTOMOTIVE RETAIL | United States | $1,599,905.03 | $1,470,072.88 | 2,969.00 |
| EQUITIES | MURPHY USA INC | AUTOMOTIVE RETAIL | United States | $2,789,191.12 | $537,496.83 | 5,176.00 |
| EQUITIES | MURPHY USA INC | AUTOMOTIVE RETAIL | United States | $107,774.00 | ($2,478.00) | 200.00 |
| EQUITIES | MURPHY USA INC | AUTOMOTIVE RETAIL | United States | $1,851,018.45 | $627,981.59 | 3,435.00 |
| EQUITIES | MUSASHI SEIMITSU INDUSTR | OTHER PRODUCTS | Japan | $3,337,360.65 | $926,097.87 | 138,900.00 |
| EQUITIES | MUSASHI SEIMITSU INDUSTR | OTHER PRODUCTS | Japan | $205,859.82 | $0.00 | 8,567.82 |
| EQUITIES | MUSTI GROUP OYJ | FINLAND | Finland | $18,362.52 | $0.00 | 0.00 |
| EQUITIES | MUTHOOT FINANCE LTD | INDIA | India | $1,975,058.75 | $731,007.70 | 62,375.00 |
| EQUITIES | MUTHOOT FINANCE LTD | INDIA | India | $6,179,661.97 | ($514,710.21) | 195,162.00 |
| EQUITIES | MVB FINANCIAL CORP | REGIONAL BANKS | United States | $93,992.40 | $23,861.50 | 3,240.00 |
| EQUITIES | MY HUMBLE HOUSE HOSPITA | TAIWAN | Taiwan | $24,983.91 | ($60.78) | 21,000.00 |
| EQUITIES | MYCRONIC AB | SWEDEN | Sweden | $2,066,659.97 | $138,844.23 | 62,271.00 |
| EQUITIES | MYCRONIC AB | SWEDEN | Sweden | $3,049,494.16 | $935,960.22 | 91,885.00 |
| EQUITIES | MYCRONIC AB | SWEDEN | Sweden | $1,474,067.51 | $0.00 | 44,415.41 |
| EQUITIES | MYERS INDUSTRIES INC | MTL, GLS & PLASTC C | United States | $1,371,087.30 | $217,059.70 | 38,830.00 |
| EQUITIES | MYERS INDUSTRIES INC | MTL, GLS & PLASTC C | United States | $370,364.81 | $263,772.41 | 10,449.00 |
| EQUITIES | MYERS INDUSTRIES INC | MTL, GLS & PLASTC C | United States | $1,030,315.26 | $740,787.48 | 29,068.00 |
| EQUITIES | MYERS INDUSTRIES INC | MTL, GLS & PLASTC C | United States | $1,389,766.29 | ($2,849.59) | 39,359.00 |
| EQUITIES | MYR GROUP INC | CONSTRUCTION & EN | United States | $1,680,843.60 | $101,844.88 | 3,359.00 |
| EQUITIES | MYR GROUP INC | CONSTRUCTION & EN | United States | $1,738,389.60 | $1,628,808.32 | 3,474.00 |
| EQUITIES | MYR GROUP INC | CONSTRUCTION & EN | United States | $3,087,968.40 | $1,112,062.25 | 6,171.00 |
| EQUITIES | MYRIAD GENETICS INC | BIOTECHNOLOGY | United States | $131,655.47 | ($330,213.28) | 23,057.00 |
| EQUITIES | N-ABLE INC/US | SYSTEMS SOFTWARE | United States | $73,436.70 | ($219,174.55) | 20,010.00 |
| EQUITIES | NABORS INDUSTRIES LTD | OIL & GAS DRILLING | Bermuda | $503,891.98 | $40,155.31 | 5,998.00 |
| EQUITIES | NABORS INDUSTRIES LTD | OIL & GAS DRILLING | Bermuda | $138,112.44 | $26,847.51 | 1,644.00 |
| EQUITIES | NABTESCO CORP | MACHINERY | Japan | $818,073.09 | $0.00 | 25,862.12 |
| EQUITIES | NABTESCO CORP | MACHINERY | Japan | $4,422,605.63 | $656,069.13 | 138,700.00 |
| EQUITIES | NAC KAZATOMPROM JSC | KAZAKHSTAN | Kazakhstan | $24,667,558.51 | $4,610,779.27 | 342,967.00 |
| EQUITIES | NAC KAZATOMPROM JSC | KAZAKHSTAN | Kazakhstan | $2,828,195.53 | $234,487.43 | 39,322.00 |
| EQUITIES | NAC KAZATOMPROM JSC | KAZAKHSTAN | Kazakhstan | $1,364,829.82 | $324,733.25 | 18,976.00 |
| EQUITIES | NACCO INDUSTRIES INC | COAL & CONSUMABLE | United States | $10,360.35 | ($404.42) | 207.00 |
| EQUITIES | NACCO INDUSTRIES INC | COAL & CONSUMABLE | United States | $37,287.25 | ($2,127.02) | 745.00 |
| EQUITIES | NACHI-FUJIKOSHI CORP | MACHINERY | Japan | $483,389.86 | $0.00 | 13,248.39 |
| EQUITIES | NACHI-FUJIKOSHI CORP | MACHINERY | Japan | $270,001.56 | $72,698.36 | 7,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NACON SA | FRANCE | France | $0.00 | $0.00 | 0.00 |
| EQUITIES | NAGARRO SE | GERMANY | Germany | $366,678.14 | $0.00 | 4,293.43 |
| EQUITIES | NAGASE & CO LTD | SERVICES | Japan | $442,273.53 | ($6,326.00) | 61,700.00 |
| EQUITIES | NAGASE & CO LTD | SERVICES | Japan | $448,178.74 | $0.00 | 61,085.37 |
| EQUITIES | NAGOYA RAILROAD CO LTD | LAND TRANSPORTATI | Japan | $379,248.06 | $0.00 | 33,398.62 |
| EQUITIES | NAHDI MEDICAL CO | SAUDI ARABIA | Saudi Arabia | $501,386.14 | ($174,837.49) | 20,256.00 |
| EQUITIES | NAKANISHI INC | OTHER PRODUCTS | Japan | $483,087.95 | $0.00 | 26,258.78 |
| EQUITIES | NAKANISHI INC | OTHER PRODUCTS | Japan | $4,327,997.83 | $1,970,244.31 | 232,900.00 |
| EQUITIES | NAKAYAMA STEEL WORKS LT | IRON AND STEEL | Japan | $248,868.19 | ($13,395.70) | 67,300.00 |
| EQUITIES | NAMUGA CO LTD | SOUTH KOREA | South Korea | $35,624.87 | ($13,072.05) | 4,312.00 |
| EQUITIES | NAMURA SHIPBUILDING CO L | LAND TRANSPORTATI | Japan | $5,564,685.22 | ($1,892,004.44) | 255,120.00 |
| EQUITIES | NAMURA SHIPBUILDING CO L | LAND TRANSPORTATI | Japan | $308,007.98 | $0.00 | 14,121.03 |
| EQUITIES | NAMYANG DAIRY PRODUCTS | SOUTH KOREA | South Korea | $21,186.35 | ($3,550.38) | 746.00 |
| EQUITIES | NAN JUEN INTERNATIONAL C | TAIWAN | Taiwan | $483,857.30 | ($60,837.39) | 21,000.00 |
| EQUITIES | NAN YA PLASTICS CORP | TAIWAN | Taiwan | $2,001,773.58 | $928,409.79 | 383,000.00 |
| EQUITIES | NAN YA PRINTED CIRCUIT BO | TAIWAN | Taiwan | $4,141,932.58 | $2,127,450.46 | 111,200.00 |
| EQUITIES | NAN YA PRINTED CIRCUIT BO | TAIWAN | Taiwan | $3,352,283.57 | $1,707,575.57 | 90,000.00 |
| EQUITIES | NAN YA PRINTED CIRCUIT BO | TAIWAN | Taiwan | $5,236,142.90 | $3,673,086.04 | 140,578.00 |
| EQUITIES | NANKAI CO LTD | LAND TRANSPORTATI | Japan | $192,927.92 | $0.00 | 11,027.10 |
| EQUITIES | NANO NUCLEAR ENERGY INC | HEAVY ELECTRICAL E | United States | $310,779.14 | ($64,517.85) | 14,701.00 |
| EQUITIES | NANOBIOTIX SA | FRANCE | France | $259,440.52 | $0.00 | 7,069.24 |
| EQUITIES | NANOSONICS LTD | AUSTRALIA | Australia | $153,495.46 | $0.00 | 66,534.66 |
| EQUITIES | NANTO BANK LTD/THE | JAPAN | Japan | $786,697.39 | $0.00 | 72,033.14 |
| EQUITIES | NANYA NEW MATERIAL TECH | CHINA | China | $1,111,432.45 | $403,585.09 | 19,844.00 |
| EQUITIES | NANYA TECHNOLOGY CORP | TAIWAN | Taiwan | $4,447,373.38 | $1,855,595.47 | 313,100.00 |
| EQUITIES | NANYA TECHNOLOGY CORP | TAIWAN | Taiwan | $7,599,312.55 | $2,931,949.80 | 535,000.00 |
| EQUITIES | NANYA TECHNOLOGY CORP | TAIWAN | Taiwan | $6,442,114.80 | $5,460,290.43 | 453,532.00 |
| EQUITIES | NAPCO SECURITY TECHNOLC | ELECTRONIC EQUIP & | United States | $5,004,753.15 | $231,842.95 | 131,255.00 |
| EQUITIES | NAPCO SECURITY TECHNOLC | ELECTRONIC EQUIP & | United States | $364,987.80 | $5,381.60 | 9,610.00 |
| EQUITIES | NAPCO SECURITY TECHNOLC | ELECTRONIC EQUIP & | United States | $346,601.70 | $22,988.11 | 9,090.00 |
| EQUITIES | NAPCO SECURITY TECHNOLC | ELECTRONIC EQUIP & | United States | $2,319.00 | $0.00 | 0.00 |
| EQUITIES | NAPCO SECURITY TECHNOLC | ELECTRONIC EQUIP & | United States | $1,773,350.04 | ($217,628.55) | 46,508.00 |
| EQUITIES | NASDAQ INC | FINANCIAL EXNG & D/ | United States | $7,645,776.46 | $6,508,184.77 | 97,003.00 |
| EQUITIES | NASDAQ INC | FINANCIAL EXNG & D/ | United States | $10,468,635.94 | $8,634,272.39 | 132,817.00 |
| EQUITIES | NASDAQ INC | FINANCIAL EXNG & D/ | United States | $421,687.00 | ($18,297.00) | 5,350.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NASDAQ INC | FINANCIAL EXNG & D/ | United States | $6,106,815.96 | $3,329,033.46 | 77,478.00 |
| EQUITIES | NASDAQ INC | FINANCIAL EXNG & D/ | United States | $2,008,964.16 | $903,999.33 | 25,488.00 |
| EQUITIES | NASPERS LTD | SOUTH AFRICA | South Africa | $4,492,581.60 | $2,035,792.45 | 89,729.00 |
| EQUITIES | NASPERS LTD | SOUTH AFRICA | South Africa | $14,812,917.07 | $918,328.68 | 295,854.00 |
| EQUITIES | NASPERS LTD | SOUTH AFRICA | South Africa | $25,102,660.78 | $1,807,030.54 | 501,368.00 |
| EQUITIES | NASPERS LTD | SOUTH AFRICA | South Africa | $4,629,868.97 | $614,512.19 | 92,471.00 |
| EQUITIES | NASPERS LTD | SOUTH AFRICA | South Africa | $21,003,315.89 | ($5,030,082.66) | 419,493.00 |
| EQUITIES | NATCO PHARMA LTD | INDIA | India | $2,037,553.16 | $15,025.55 | 207,100.00 |
| EQUITIES | NATCO PHARMA LTD | INDIA | India | $334,223.65 | $16,689.41 | 33,971.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $478,566.35 | $147,223.35 | 1,763.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $9,006,439.55 | $6,626,500.00 | 33,179.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $11,856,393.10 | $6,685,407.00 | 43,678.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $423,462.00 | $62,462.40 | 1,560.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $8,707,573.10 | $5,017,737.89 | 32,078.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $4,679,526.55 | $1,025,611.67 | 17,239.00 |
| EQUITIES | NATERA INC | BIOTECHNOLOGY | United States | $2,273,393.75 | $882,320.00 | 8,375.00 |
| EQUITIES | NATHAN'S FAMOUS INC | RESTAURANTS | United States | $461,467.20 | ($40,355.67) | 4,542.00 |
| EQUITIES | NATIONAL AGRICULTURE DE\ | SAUDI ARABIA | Saudi Arabia | $499,375.07 | ($28,023.88) | 118,600.00 |
| EQUITIES | NATIONAL ALUMINIUM CO LTI | INDIA | India | $2,676,737.07 | $2,025,249.13 | 746,103.00 |
| EQUITIES | NATIONAL ALUMINIUM CO LTI | INDIA | India | $850,292.01 | $395,432.80 | 237,007.00 |
| EQUITIES | NATIONAL ALUMINIUM CO LTI | INDIA | India | $3,190,549.41 | $1,174,093.31 | 889,321.00 |
| EQUITIES | NATIONAL AUSTRALIA BANK L | AUSTRALIA | Australia | $5,249,343.74 | $1,013,466.45 | 196,301.00 |
| EQUITIES | NATIONAL AUSTRALIA BANK L | AUSTRALIA | Australia | $265,612.32 | ($50,605.47) | 9,571.00 |
| EQUITIES | NATIONAL AUSTRALIA BANK L | AUSTRALIA | Australia | $5,517,120.86 | ($17,106.45) | 205,438.00 |
| EQUITIES | NATIONAL AUSTRALIA BANK L | AUSTRALIA | Australia | $2,416,782.72 | $0.00 | 92,140.22 |
| EQUITIES | NATIONAL AUSTRALIA BANK L | AUSTRALIA | Australia | $33,294.75 | $0.00 | 1,269.37 |
| EQUITIES | NATIONAL BANK HOLDINGS C | REGIONAL BANKS | United States | $1,124,167.86 | $13,818.02 | 25,302.00 |
| EQUITIES | NATIONAL BANK HOLDINGS C | REGIONAL BANKS | United States | $467,359.17 | $249,908.43 | 10,519.00 |
| EQUITIES | NATIONAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $13,048,757.40 | $6,002,904.07 | 82,195.00 |
| EQUITIES | NATIONAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $4,766,261.25 | $2,980,746.01 | 30,023.00 |
| EQUITIES | NATIONAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $3,942,012.23 | $1,630,183.76 | 24,831.00 |
| EQUITIES | NATIONAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $25,464.67 | $0.00 | 161.35 |
| EQUITIES | NATIONAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $29,877,439.54 | $4,423,218.88 | 188,200.00 |
| EQUITIES | NATIONAL BANK OF GREECE | GREECE | Greece | $1,656,733.38 | $295,403.36 | 96,061.00 |
| EQUITIES | NATIONAL BANK OF GREECE | GREECE | Greece | $12,305,920.46 | $5,641,163.69 | 713,524.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NATIONAL BANK OF GREECE | GREECE | Greece | $6,230,777.25 | $729,115.32 | 361,274.00 |
| EQUITIES | NATIONAL BANK OF KUWAIT S | KUWAIT | Kuwait | $3,822,133.70 | $3,267.82 | 1,469,103.00 |
| EQUITIES | NATIONAL BANK OF KUWAIT S | KUWAIT | Kuwait | $1,774,287.51 | ($290,091.10) | 681,978.00 |
| EQUITIES | NATIONAL BEVERAGE CORP | SFT DRNK & NON ALC | United States | $212,035.20 | $83,471.06 | 6,796.00 |
| EQUITIES | NATIONAL ENERGY SERVICES | OIL & GAS EQUIP/SVC | British Virgin Islands | $1,097,802.47 | $154,590.12 | 36,679.00 |
| EQUITIES | NATIONAL ENERGY SERVICES | OIL & GAS EQUIP/SVC | British Virgin Islands | $705,450.10 | $112,193.20 | 23,570.00 |
| EQUITIES | NATIONAL ENERGY SERVICES | OIL & GAS EQUIP/SVC | British Virgin Islands | $303,879.29 | $200,080.09 | 10,153.00 |
| EQUITIES | NATIONAL ENERGY SERVICES | OIL & GAS EQUIP/SVC | British Virgin Islands | $1,212,584.02 | $160,698.20 | 40,514.00 |
| EQUITIES | NATIONAL FUEL GAS CO | GAS UTILITIES | United States | $1,897,699.30 | $905,098.53 | 24,403.00 |
| EQUITIES | NATIONAL FUEL GAS CO | GAS UTILITIES | United States | $3,410,306.31 | $1,612,422.98 | 43,854.00 |
| EQUITIES | NATIONAL FUEL GAS CO | GAS UTILITIES | United States | $1,426,987.75 | $187,369.16 | 18,350.00 |
| EQUITIES | NATIONAL GRID PLC | UNITED KINGDOM CO | United Kingdom | $4,335,504.50 | $1,221,371.46 | 255,170.00 |
| EQUITIES | NATIONAL GRID PLC | UNITED KINGDOM CO | United Kingdom | $5,900,791.39 | $1,035,234.68 | 347,329.00 |
| EQUITIES | NATIONAL GRID PLC | UNITED KINGDOM CO | United Kingdom | $85,134,949.74 | $15,251,227.18 | 5,012,872.00 |
| EQUITIES | NATIONAL GRID PLC | UNITED KINGDOM CO | United Kingdom | $33,965.13 | $0.00 | 2,050.53 |
| EQUITIES | NATIONAL GRID PLC | UNITED KINGDOM CO | United Kingdom | $34,062,029.64 | $4,236,748.82 | 2,001,500.00 |
| EQUITIES | NATIONAL HEALTH INVESTOR | HEALTH CARE REITS | United States | $151,272.80 | $2,058.00 | 1,960.00 |
| EQUITIES | NATIONAL HEALTH INVESTOR | HEALTH CARE REITS | United States | $833,544.00 | $199,469.17 | 10,800.00 |
| EQUITIES | NATIONAL HEALTHCARE COR | HEALTH CARE FACILI | United States | $663,017.81 | $329,889.86 | 3,127.00 |
| EQUITIES | NATIONAL HEALTHCARE COR | HEALTH CARE FACILI | United States | $2,586,766.00 | $648,058.86 | 12,200.00 |
| EQUITIES | NATIONAL INDUSTRIES CO KS | KUWAIT | Kuwait | $6,971.98 | $946.19 | 7,714.00 |
| EQUITIES | NATIONAL INDUSTRIES GROU | KUWAIT | Kuwait | $221,302.00 | ($49,360.89) | 289,280.00 |
| EQUITIES | NATIONAL INVESTMENT FUNI | UZBEKISTAN | Uzbekistan | $1,049,404.40 | $97,021.33 | 33,209.00 |
| EQUITIES | NATIONAL INVESTMENTS CO | KUWAIT | Kuwait | $335,991.41 | $8,751.68 | 395,780.00 |
| EQUITIES | NATIONAL INVESTMENTS CO | KUWAIT | Kuwait | $199,879.99 | $13,020.00 | 235,448.00 |
| EQUITIES | NATIONAL MOBILE TELECOMM | KUWAIT | Kuwait | $250,363.85 | $102,126.33 | 42,384.00 |
| EQUITIES | NATIONAL MOBILE TELECOMM | KUWAIT | Kuwait | $43,924.73 | $22,264.51 | 7,436.00 |
| EQUITIES | NATIONAL PRESTO INDUSTRI | AEROSPACE & DEFEN | United States | $190,234.78 | $9,411.46 | 1,522.00 |
| EQUITIES | NATIONAL STORAGE AFFILIAT | SELF-STORAGE REITS | United States | $1,017,607.01 | $457,269.55 | 22,883.00 |
| EQUITIES | NATIONAL STORAGE AFFILIAT | SELF-STORAGE REITS | United States | $616,176.32 | $157,648.83 | 13,856.00 |
| EQUITIES | NATIONAL VISION HOLDINGS | OTHER SPECIALTY RE | United States | $421,660.81 | ($236,664.87) | 22,181.00 |
| EQUITIES | NATURAL GAS SERVICES GR( | OIL & GAS EQUIP/SVC | United States | $9,348,438.00 | $6,884,537.00 | 216,700.00 |
| EQUITIES | NATURAL GAS SERVICES GR( | OIL & GAS EQUIP/SVC | United States | $4,455,110.94 | $2,834,258.49 | 103,271.00 |
| EQUITIES | NATURAL GAS SERVICES GR( | OIL & GAS EQUIP/SVC | United States | $1,273,924.20 | $570,623.18 | 29,530.00 |
| EQUITIES | NATURE HOLDINGS CO LTD/T | SOUTH KOREA | South Korea | $16,887.09 | ($21,080.83) | 4,412.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NATURE'S SUNSHINE PRODU | PERSONAL CARE PR | United States | $910,804.00 | $39,273.20 | 41,780.00 |
| EQUITIES | NATURE'S SUNSHINE PRODU | PERSONAL CARE PR | United States | $186,847.80 | ($21,997.90) | 8,571.00 |
| EQUITIES | NATURE'S SUNSHINE PRODU | PERSONAL CARE PR | United States | $381,543.60 | $29,920.68 | 17,502.00 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $1,685,912.47 | ($83,082.07) | 53,700.00 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $289,336.49 | $8,256.36 | 9,216.00 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $392,751.68 | $1,015.69 | 12,510.00 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $6,400,685.48 | $0.00 | 203,875.95 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $5,301.05 | $0.00 | 168.85 |
| EQUITIES | NATURGY ENERGY GROUP S/ | SPAIN | Spain | $230,133.02 | $0.00 | 7,330.24 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $15,322,556.29 | $2,173,036.67 | 1,730,823.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,196,934.35 | $33,713.75 | 361,123.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,546,857.29 | $1,746,789.43 | 400,650.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,158,716.99 | $320,355.30 | 356,806.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $4,977,197.32 | $1,372,102.14 | 562,220.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $33,276,143.27 | $14,553,787.79 | 3,758,845.00 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $16,482,477.72 | $0.00 | 1,861,837.81 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $29,129.48 | $0.00 | 3,290.43 |
| EQUITIES | NATWEST GROUP PLC | UNITED KINGDOM CO | United Kingdom | $13,691,214.41 | $6,468,445.93 | 1,546,548.00 |
| EQUITIES | NAVA LTD | INDIA | India | $1,828,010.30 | $2,075,433.04 | 285,328.00 |
| EQUITIES | NAVA LTD | INDIA | India | $479,560.56 | $165,872.29 | 74,853.00 |
| EQUITIES | NAVAN INC | HOTELS, RESORTS & | United States | $382,317.79 | $176,243.99 | 16,717.00 |
| EQUITIES | NAVER CORP | SOUTH KOREA | South Korea | $9,719,829.61 | ($4,047,340.12) | 75,673.00 |
| EQUITIES | NAVER CORP | SOUTH KOREA | South Korea | $122,279.78 | $8,943.30 | 952.00 |
| EQUITIES | NAVER CORP | SOUTH KOREA | South Korea | $9,549,896.68 | $2,149,672.28 | 74,350.00 |
| EQUITIES | NAVIENT CORP | CONSUMER FINANCE | United States | $224,570.39 | ($216,507.74) | 26,389.00 |
| EQUITIES | NAVIGATOR CO SA/THE | PORTUGAL | Portugal | $487,543.42 | ($39,271.17) | 127,841.00 |
| EQUITIES | NAVIGATOR GLOBAL INVESTM | AUSTRALIA | Australia | $473.70 | $0.00 | 0.00 |
| EQUITIES | NAVIN FLUORINE INTERNATIC | INDIA | India | $3,698,068.19 | $1,559,859.67 | 45,500.00 |
| EQUITIES | NAVIN FLUORINE INTERNATIC | INDIA | India | $2,987,707.78 | $360,616.13 | 36,766.00 |
| EQUITIES | NAVITAS SEMICONDUCTOR C | SEMICONDUCTORS | United States | $628,812.80 | $288,687.40 | 35,090.00 |
| EQUITIES | NAVITAS SEMICONDUCTOR C | SEMICONDUCTORS | United States | $336,089.60 | $175,481.77 | 18,755.00 |
| EQUITIES | NAVITAS SEMICONDUCTOR C | SEMICONDUCTORS | United States | $629,744.64 | ($203,120.76) | 35,142.00 |
| EQUITIES | NAYAX LTD | ISRAEL | Israel | $49.01 | $0.00 | 0.63 |
| EQUITIES | NBT BANCORP INC | REGIONAL BANKS | United States | $646,055.82 | $353,998.76 | 13,086.00 |
| EQUITIES | NC CORP | SOUTH KOREA | South Korea | $2,011,070.18 | $172,668.09 | 12,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NC CORP | SOUTH KOREA | South Korea | $1,002,543.42 | $253,617.19 | 6,032.00 |
| EQUITIES | NC CORP | SOUTH KOREA | South Korea | $964,316.46 | $431,438.50 | 5,802.00 |
| EQUITIES | NC CORP | SOUTH KOREA | South Korea | $377,615.82 | $94,889.22 | 2,272.00 |
| EQUITIES | NCAB GROUP AB | SWEDEN | Sweden | $310,622.48 | $0.00 | 35,788.89 |
| EQUITIES | NCC AB | SWEDEN | Sweden | $467,965.21 | $0.00 | 23,749.52 |
| EQUITIES | NCC LTD/INDIA | INDIA | India | $43,185.95 | ($439.02) | 27,582.00 |
| EQUITIES | NCINO INC | APPLICATION SOFTW | United States | $172,198.20 | ($6,657.25) | 10,532.00 |
| EQUITIES | NCINO INC | APPLICATION SOFTW | United States | $328,308.00 | ($839,038.09) | 20,080.00 |
| EQUITIES | NCINO INC | APPLICATION SOFTW | United States | $25,833.00 | $2,449.00 | 1,580.00 |
| EQUITIES | NCINO INC | APPLICATION SOFTW | United States | $1,777,163.25 | ($1,380,940.48) | 108,695.00 |
| EQUITIES | NCR ATLEOS CORP | TRANS & PAYMNT PR | United States | $797,094.42 | $615,562.59 | 18,362.00 |
| EQUITIES | NCR VOYIX CORP | APPLICATION SOFTW | United States | $300,043.25 | $7,813.34 | 36,725.00 |
| EQUITIES | NEBIUS GROUP NV | NETHERLANDS | Netherlands | $35,358,321.27 | $14,811,256.99 | 128,031.00 |
| EQUITIES | NEBIUS GROUP NV | NETHERLANDS | Netherlands | $3,663,947.39 | $2,474,713.30 | 13,267.00 |
| EQUITIES | NEBIUS GROUP NV | NETHERLANDS | Netherlands | $3,686,317.16 | $2,580,841.49 | 13,348.00 |
| EQUITIES | NEBIUS GROUP NV | NETHERLANDS | Netherlands | $23,033.05 | $0.00 | 83.40 |
| EQUITIES | NEC CORP | SERVICES | Japan | $10,780,619.15 | ($1,056,778.44) | 446,400.00 |
| EQUITIES | NEC CORP | SERVICES | Japan | $2,365,505.48 | $1,472,936.50 | 97,950.00 |
| EQUITIES | NEC CORP | SERVICES | Japan | $2,762,775.16 | $817,673.54 | 114,400.00 |
| EQUITIES | NEC CORP | SERVICES | Japan | $1,990,816.17 | $349,659.97 | 82,435.00 |
| EQUITIES | NEC CORP | SERVICES | Japan | $13,828,715.44 | $0.00 | 572,615.25 |
| EQUITIES | NEC CORP | SERVICES | Japan | $12,226.86 | $0.00 | 506.29 |
| EQUITIES | NEDAP NV | NETHERLANDS | Netherlands | $222,311.46 | ($7,691.92) | 1,988.00 |
| EQUITIES | NEDBANK GROUP LTD | SOUTH AFRICA | South Africa | $2,142,437.84 | $146.64 | 130,078.00 |
| EQUITIES | NEINOR HOMES SA | SPAIN | Spain | $1,897,805.51 | ($49,788.02) | 100,908.00 |
| EQUITIES | NEINOR HOMES SA | SPAIN | Spain | $380,926.13 | $0.00 | 20,254.16 |
| EQUITIES | NEKTAR THERAPEUTICS | PHARMACEUTICALS | United States | $698,518.86 | $78,755.22 | 10,006.00 |
| EQUITIES | NELES OYJ | FINLAND | Finland | $1,818.13 | $0.00 | 0.00 |
| EQUITIES | NELES OYJ | FINLAND | Finland | $1,235.28 | $0.00 | 0.00 |
| EQUITIES | NELES OYJ | FINLAND | Finland | $3,699.54 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $234,187.57 | ($54,407.41) | 3,800.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $1,166.82 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $248,923.87 | ($289,700.02) | 4,081.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $1,019.26 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $1,338.61 | $0.00 | 22.05 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $26,296.96 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $4,699.63 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $13,278.45 | $0.00 | 0.00 |
| EQUITIES | NEMETSCHEK SE | GERMANY | Germany | $3,627.87 | $0.00 | 0.00 |
| EQUITIES | NEOGEN CORP | HEALTH CARE SUPPL | United States | $559,285.88 | ($158,613.26) | 62,212.00 |
| EQUITIES | NEOGENOMICS INC | HEALTH CARE SERVI | United States | $530,638.30 | ($163,215.37) | 36,370.00 |
| EQUITIES | NEOJAPAN INC | INFORMATN & COMMI | Japan | $38,394.10 | $16,775.90 | 4,000.00 |
| EQUITIES | NEOWIZ | SOUTH KOREA | South Korea | $223,318.58 | ($93,553.72) | 19,816.00 |
| EQUITIES | NEOWIZ HOLDINGS CORP | SOUTH KOREA | South Korea | $13,200.13 | ($4,116.14) | 949.00 |
| EQUITIES | NERDWALLET INC | CONSUMER FINANCE | United States | $92,130.00 | ($10,521.03) | 9,960.00 |
| EQUITIES | NERDWALLET INC | CONSUMER FINANCE | United States | $792,031.25 | ($137,976.02) | 85,625.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $171,305.78 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $24,767.97 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $769,608.60 | $191,915.91 | 22,728.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $3,382.52 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $920.30 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $931,850.62 | $546,457.42 | 28,374.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $10,330.63 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $81,471.98 | $0.00 | 0.00 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $5,646.96 | $0.00 | 172.46 |
| EQUITIES | NESTE OYJ | FINLAND | Finland | $0.00 | $0.00 | 0.00 |
| EQUITIES | NESTLE INDIA LTD | INDIA | India | $2,987,818.94 | ($50,980.32) | 201,269.00 |
| EQUITIES | NESTLE INDIA LTD | INDIA | India | $2,684,864.14 | ($77,401.58) | 180,861.00 |
| EQUITIES | NESTLE INDIA LTD | INDIA | India | $3,311,155.79 | ($131,038.49) | 223,050.00 |
| EQUITIES | NESTLE MALAYSIA BHD | MALAYSIA | Malaysia | $123,772.90 | ($3,818.49) | 5,400.00 |
| EQUITIES | NESTLE NIGERIA PLC | NIGERIA | Nigeria | $1.36 | $1.35 | 0.60 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $17,318,808.39 | $1,261,806.15 | 164,379.00 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $13,564,546.47 | $1,145,612.17 | 129,343.00 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $447,141.76 | $0.00 | 0.00 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $33,956,594.65 | ($5,907,482.71) | 320,567.00 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $17,927,353.43 | $355,276.99 | 170,687.00 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $27,317,211.20 | $0.00 | 258,743.73 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $109,049.85 | $0.00 | 1,044.94 |
| EQUITIES | NESTLE SA | SWITZERLAND | Switzerland | $3,477,381.81 | ($50,469.80) | 33,763.00 |
| EQUITIES | NET LEASE OFFICE PROPERT | OFFICE REITS | United States | $45,933.51 | ($6,351.24) | 4,127.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $6,961,878.60 | $5,836,982.24 | 44,985.00 |
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $10,167,577.24 | $8,157,987.71 | 65,699.00 |
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $362,138.40 | ($11,583.00) | 2,340.00 |
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $7,457,265.36 | $4,944,354.10 | 48,186.00 |
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $3,551,432.48 | $1,150,703.32 | 22,948.00 |
| EQUITIES | NETAPP INC | TECH HARDWARE ST | United States | $1,967,773.40 | $1,363,552.95 | 12,715.00 |
| EQUITIES | NETCARE LTD | SOUTH AFRICA | South Africa | $1,910,765.11 | $430,676.19 | 1,736,000.00 |
| EQUITIES | NETCOMPANY GROUP A/S | DENMARK | Denmark | $3,888,631.08 | $207,137.20 | 85,315.00 |
| EQUITIES | NETCOMPANY GROUP A/S | DENMARK | Denmark | $224,801.29 | $0.00 | 4,932.05 |
| EQUITIES | NETEASE INC | HONG KONG | China | $4,991,572.35 | $234,769.49 | 193,400.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $5,492,016.60 | ($3,063,773.65) | 76,919.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $2,314,145.40 | ($1,584,837.98) | 32,411.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $68,903,213.40 | $56,684,814.95 | 965,031.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $98,123,663.40 | $76,375,332.39 | 1,374,281.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $3,577,140.00 | ($299,598.00) | 50,100.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $71,617,698.60 | $48,904,586.49 | 1,003,049.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $18,286,539.60 | ($3,930,380.88) | 256,114.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $19,407,519.60 | $9,882,932.40 | 271,814.00 |
| EQUITIES | NETFLIX INC | MOVIES & ENTERTAIN | United States | $19,165,402.20 | ($3,382,154.42) | 268,423.00 |
| EQUITIES | NETGEAR INC | COMMUNICATIONS E | United States | $191,353.25 | $87,807.38 | 8,195.00 |
| EQUITIES | NETLINK NBN TRUST | SINGAPORE | Singapore | $194,423.59 | $0.00 | 257,924.64 |
| EQUITIES | NETMARBLE CORP | SOUTH KOREA | South Korea | $1,174,043.51 | ($661,294.75) | 48,700.00 |
| EQUITIES | NETMARBLE CORP | SOUTH KOREA | South Korea | $971,611.41 | ($545,258.38) | 40,303.00 |
| EQUITIES | NETSCOUT SYSTEMS INC | COMMUNICATIONS E | United States | $848,310.45 | $504,733.47 | 19,479.00 |
| EQUITIES | NETSKOPE INC | OTHER | United States | $1,540,888.06 | ($615,635.51) | 140,849.00 |
| EQUITIES | NETSTREIT CORP | RETAIL REITS | United States | $407,006.06 | $64,815.76 | 19,262.00 |
| EQUITIES | NETSTREIT CORP | RETAIL REITS | United States | $1,439,946.11 | $157,267.58 | 68,147.00 |
| EQUITIES | NETWEALTH GROUP LTD | AUSTRALIA | Australia | $565,056.50 | $0.00 | 39,669.79 |
| EQUITIES | NETWEB TECHNOLOGIES IND | INDIA | India | $1,719,226.76 | $195,547.50 | 35,860.00 |
| EQUITIES | NETWEB TECHNOLOGIES IND | INDIA | India | $38,881.56 | $146.77 | 811.00 |
| EQUITIES | NEUCA SA | POLAND | Poland | $14,791.76 | ($121.05) | 80.00 |
| EQUITIES | NEUREN PHARMACEUTICALS | NEW ZEALAND | Australia | $432,688.86 | $0.00 | 35,185.97 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $1,013,232.42 | $145,877.28 | 6,012.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $1,551,027.61 | $171,392.63 | 9,203.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $3,913,719.77 | $3,090,647.88 | 23,222.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $5,710,977.01 | $3,514,516.89 | 33,886.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $192,129.90 | $11,679.30 | 1,140.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $3,609,851.17 | $2,240,026.57 | 21,419.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $1,963,432.75 | $89,311.23 | 11,650.00 |
| EQUITIES | NEUROCRINE BIOSCIENCES I | BIOTECHNOLOGY | United States | $969,413.32 | $285,837.43 | 5,752.00 |
| EQUITIES | NEUROGENE INC | BIOTECHNOLOGY | United States | $235,591.95 | ($17,882.90) | 7,491.00 |
| EQUITIES | NEURONES | FRANCE | France | $46,571.70 | ($1,505.39) | 1,179.00 |
| EQUITIES | NEUROPACE INC | HEALTH CARE EQUIPI | United States | $1,443,558.83 | $212,772.00 | 90,847.00 |
| EQUITIES | NEW JERSEY RESOURCES C( | GAS UTILITIES | United States | $1,568,743.37 | $1,039,915.36 | 27,758.00 |
| EQUITIES | NEW WORK SE | GERMANY | Germany | $1,333.16 | $0.00 | 0.00 |
| EQUITIES | NEW WORK SE | GERMANY | Germany | $641.12 | $0.00 | 0.00 |
| EQUITIES | NEW WORK SE | GERMANY | Germany | $6,197.16 | $0.00 | 0.00 |
| EQUITIES | NEW WORLD DEVELOPMENT | HONG KONG | Hong Kong | $320,822.90 | $0.00 | 397,451.56 |
| EQUITIES | NEW YORK TIMES CO/THE | PUBLISHING | United States | $1,217,861.94 | $87,741.75 | 17,403.00 |
| EQUITIES | NEW YORK TIMES CO/THE | PUBLISHING | United States | $3,009,489.90 | $1,625,460.21 | 43,005.00 |
| EQUITIES | NEW YORK TIMES CO/THE | PUBLISHING | United States | $4,365,072.48 | $2,348,135.17 | 62,376.00 |
| EQUITIES | NEW YORK TIMES CO/THE | PUBLISHING | United States | $132,962.00 | ($5,852.00) | 1,900.00 |
| EQUITIES | NEW YORK TIMES CO/THE | PUBLISHING | United States | $2,675,335.40 | $1,291,668.31 | 38,230.00 |
| EQUITIES | NEWAY VALVE SUZHOU CO L | CHINA | China | $2,762,074.46 | $359,985.62 | 372,600.00 |
| EQUITIES | NEWELL BRANDS INC | HOUSEWARES & SPE | United States | $755,852.42 | ($1,172,670.32) | 123,103.00 |
| EQUITIES | NEWELL BRANDS INC | HOUSEWARES & SPE | United States | $32,542.00 | $6,466.00 | 5,300.00 |
| EQUITIES | NEWGEN SOFTWARE TECHN( | INDIA | India | $411,976.56 | ($6,242.38) | 82,700.00 |
| EQUITIES | NEWMARK GROUP INC | REAL ESTATE SERVIC | United States | $3,182,271.77 | $769,400.07 | 210,607.00 |
| EQUITIES | NEWMARK GROUP INC | REAL ESTATE SERVIC | United States | $592,266.67 | $392,891.81 | 39,197.00 |
| EQUITIES | NEWMARK GROUP INC | REAL ESTATE SERVIC | United States | $1,722,041.37 | ($69,225.12) | 113,967.00 |
| EQUITIES | NEWMARKET CORP | SPECIALTY CHEMICA | United States | $626,838.36 | $99,802.19 | 789.00 |
| EQUITIES | NEWMARKET CORP | SPECIALTY CHEMICA | United States | $512,964.28 | $118,620.17 | 647.00 |
| EQUITIES | NEWMARKET CORP | SPECIALTY CHEMICA | United States | $55,386.80 | $774.20 | 70.00 |
| EQUITIES | NEWMARKET CORP | SPECIALTY CHEMICA | United States | $1,303,414.60 | $482,816.33 | 1,640.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $3,074,261.00 | $744,866.45 | 32,915.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $1,288,172.80 | ($47,003.73) | 13,792.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $23,958,687.80 | $13,426,339.32 | 256,517.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $34,733,685.40 | $18,534,305.98 | 371,881.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $24,639,854.00 | $13,187,076.61 | 263,810.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $2,986,932.00 | ($511,024.78) | 31,980.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NEWMONT CORP | OTHER | United States | $1,609,112.74 | $819,945.75 | 17,266.00 |
| EQUITIES | NEWMONT CORP | GOLD | United States | $5,081,240.20 | $2,173,401.21 | 54,403.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $2,566,329.48 | $1,891,196.37 | 103,356.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $940,571.20 | $310,426.65 | 33,520.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $4,560,252.97 | $3,112,726.20 | 183,659.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $110,990.10 | ($2,011.50) | 4,470.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $2,684,892.73 | $740,182.55 | 108,131.00 |
| EQUITIES | NEWS CORP | PUBLISHING | United States | $423,922.59 | $204,009.66 | 17,073.00 |
| EQUITIES | NEWTEKONE INC | DIVERSIFIED FINCL S' | United States | $100,050.00 | ($5,756.96) | 6,670.00 |
| EQUITIES | NEWTEKONE INC | DIVERSIFIED FINCL S' | United States | $14,700.00 | $1,104.56 | 980.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $5,704,611.97 | $1,509,710.48 | 34,340.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $4,278,957.34 | $538,633.14 | 25,758.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $10,548,714.62 | $1,874,458.03 | 63,500.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $9,361,942.69 | $2,332,204.34 | 56,356.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $1,600,288.62 | $0.00 | 9,633.24 |
| EQUITIES | NEXANS SA | FRANCE | France | $2,244,965.82 | ($323,145.19) | 13,514.00 |
| EQUITIES | NEXANS SA | FRANCE | France | $5,548,457.77 | $886,111.40 | 33,400.00 |
| EQUITIES | NEXEN TIRE CORP | SOUTH KOREA | South Korea | $142,531.76 | ($18,917.03) | 32,522.00 |
| EQUITIES | NEXGEN ENERGY LTD | CDN COAL/CONSUMA | Canada | $1,264,597.28 | $0.00 | 134,696.41 |
| EQUITIES | NEXI SPA | ITALY | Italy | $158,426.87 | $0.00 | 39,121.61 |
| EQUITIES | NEXON CO LTD | OTHER PRODUCTS | Japan | $275,771.16 | $74,067.87 | 20,600.00 |
| EQUITIES | NEXON CO LTD | OTHER PRODUCTS | Japan | $309,573.21 | ($40,911.22) | 23,125.00 |
| EQUITIES | NEXON CO LTD | OTHER PRODUCTS | Japan | $1,618.85 | $0.00 | 122.63 |
| EQUITIES | NEXON CO LTD | OTHER PRODUCTS | Japan | $1,552,886.14 | ($49,866.01) | 116,000.00 |
| EQUITIES | NEXPOINT RESIDENTIAL TRU | MULTIFAMILY RESIDN | United States | $113.80 | ($24.66) | 4.00 |
| EQUITIES | NEXPOINT RESIDENTIAL TRU | MULTIFAMILY RESIDN | United States | $2,426,275.92 | ($1,240,714.69) | 86,901.00 |
| EQUITIES | NEXPOINT RESIDENTIAL TRU | MULTIFAMILY RESIDN | United States | $183,741.52 | ($24,406.48) | 6,581.00 |
| EQUITIES | NEXSTAR MEDIA GROUP INC | BROADCASTING | United States | $2,314,169.22 | $11,252.95 | 12,958.00 |
| EQUITIES | NEXSTAR MEDIA GROUP INC | BROADCASTING | United States | $242,346.63 | ($78,920.54) | 1,357.00 |
| EQUITIES | NEXSTAR MEDIA GROUP INC | BROADCASTING | United States | $734,004.90 | $15,557.18 | 4,110.00 |
| EQUITIES | NEXSTAR MEDIA GROUP INC | BROADCASTING | United States | $58,934.70 | $4,761.90 | 330.00 |
| EQUITIES | NEXSTAR MEDIA GROUP INC | BROADCASTING | United States | $1,111,008.39 | $265,209.10 | 6,221.00 |
| EQUITIES | NEXT BRIDGE HYDROCARBOI | OTHER | United States | $0.00 | ($3,349.68) | 2,247.00 |
| EQUITIES | NEXT PLC | UNITED KINGDOM CO | United Kingdom | $3,256,921.45 | $459,392.82 | 16,871.00 |
| EQUITIES | NEXT PLC | UNITED KINGDOM CO | United Kingdom | $2,434,341.74 | $887,284.67 | 12,610.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NEXT PLC | UNITED KINGDOM CO | United Kingdom | $1,324,891.94 | $275,444.72 | 6,863.00 |
| EQUITIES | NEXT PLC | UNITED KINGDOM CO | United Kingdom | $10,039,171.03 | $0.00 | 52,003.36 |
| EQUITIES | NEXT PLC | UNITED KINGDOM CO | United Kingdom | $9,165.99 | $0.00 | 47.48 |
| EQUITIES | NEXT VISION STABILIZED SYS | ISRAEL | Israel | $1,321,468.52 | $0.00 | 16,322.49 |
| EQUITIES | NEXT VISION STABILIZED SYS | ISRAEL | Israel | $2,061,466.64 | $771,847.88 | 25,528.00 |
| EQUITIES | NEXTAGE CO LTD | OTHER PRODUCTS | Japan | $220,789.03 | $0.00 | 8,805.81 |
| EQUITIES | NEXTAGE CO LTD | OTHER PRODUCTS | Japan | $1,401,584.47 | $1,109,436.83 | 55,900.00 |
| EQUITIES | NEXTDC LTD | AUSTRALIA | Australia | $1,731,760.08 | $0.00 | 171,444.42 |
| EQUITIES | NEXTDECADE CORP | OIL & GAS STORAGE | United States | $152,986.60 | $30,964.90 | 20,290.00 |
| EQUITIES | NEXTDOOR HOLDINGS INC | INTERACTIVE MEDIA | United States | $94,659.00 | ($31,217.53) | 41,700.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $1,927,780.28 | $49,172.26 | 21,964.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $7,270,603.49 | $1,008,399.22 | 82,837.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $41,670,124.05 | $31,588,749.70 | 474,765.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $59,268,272.36 | $40,440,367.45 | 675,268.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $43,698,400.98 | $18,946,831.60 | 497,874.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $9,449,405.97 | $130,634.31 | 107,661.00 |
| EQUITIES | NEXTERA ENERGY INC | ELECTRIC UTILITIES | United States | $11,930,488.33 | $5,617,479.14 | 135,929.00 |
| EQUITIES | NEXTNAV INC | APPLICATION SOFTW | United States | $279,752.70 | $229,063.80 | 15,690.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $1,100,853.60 | $22,822.80 | 9,240.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $4,095,556.64 | $2,246,047.87 | 34,376.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $5,398,590.82 | $456,847.36 | 45,313.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $3,987,854.08 | $337,466.90 | 33,472.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $1,671,415.06 | $966,182.92 | 14,029.00 |
| EQUITIES | NEXTPOWER INC | ELECTRIC COMP & EC | United States | $7,078,226.54 | $3,579,443.12 | 59,411.00 |
| EQUITIES | NEXUS SELECT TRUST | INDIA | India | $2,754,476.05 | $469,822.57 | 1,597,251.00 |
| EQUITIES | NEXUS SELECT TRUST | INDIA | India | $5,685,793.75 | $1,003,306.31 | 3,297,048.00 |
| EQUITIES | NFI GROUP INC | CDN CON MACH&HVY | Canada | $390,562.07 | $0.00 | 23,262.42 |
| EQUITIES | NGEX MINERALS LTD | CDN DIV METALS & M | Canada | $586,483.66 | $0.00 | 32,784.60 |
| EQUITIES | NGK CORP | MACHINERY | Japan | $9,361,415.85 | $5,823,032.73 | 202,000.00 |
| EQUITIES | NGK CORP | MACHINERY | Japan | $2,738,909.29 | $525,804.02 | 59,100.00 |
| EQUITIES | NGK CORP | MACHINERY | Japan | $8,463,437.40 | $0.00 | 182,623.65 |
| EQUITIES | NGK CORP | MACHINERY | Japan | $3,069,889.35 | $0.00 | 66,241.93 |
| EQUITIES | NH FOODS LTD | FOODS | Japan | $5,754,292.37 | $1,285,976.63 | 157,100.00 |
| EQUITIES | NH FOODS LTD | FOODS | Japan | $929,848.16 | $0.00 | 25,386.13 |
| EQUITIES | NH INVESTMENT & SECURITIE | SOUTH KOREA | South Korea | $2,122,311.43 | $907,579.94 | 111,840.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NHK SPRING CO LTD | LAND TRANSPORTATI | Japan | $982,306.05 | $0.00 | 41,093.79 |
| EQUITIES | NHN CORP | SOUTH KOREA | South Korea | $886,941.24 | ($17,659.87) | 39,038.00 |
| EQUITIES | NHN CORP | SOUTH KOREA | South Korea | $1,358,016.59 | ($53,279.54) | 59,772.00 |
| EQUITIES | NHN CORP | SOUTH KOREA | South Korea | $119,234.27 | $61,005.63 | 5,248.00 |
| EQUITIES | NHN CORP | SOUTH KOREA | South Korea | $276,001.90 | ($40,933.76) | 12,148.00 |
| EQUITIES | NIAGEN BIOSCIENCE INC | PERSONAL CARE PR( | United States | $60,814.16 | ($53,573.55) | 19,064.00 |
| EQUITIES | NIAGEN BIOSCIENCE INC | PERSONAL CARE PR( | United States | $112,600.62 | ($143,435.74) | 35,298.00 |
| EQUITIES | NIB HOLDINGS LTD/AUSTRALI | AUSTRALIA | Australia | $489,585.26 | $0.00 | 100,095.12 |
| EQUITIES | NIBE INDUSTRIER AB | SWEDEN | Sweden | $385,204.82 | ($333,157.34) | 103,500.00 |
| EQUITIES | NIBE INDUSTRIER AB | SWEDEN | Sweden | $322,265.70 | ($48,655.05) | 86,589.00 |
| EQUITIES | NIBE INDUSTRIER AB | SWEDEN | Sweden | $2,181.57 | $0.00 | 586.16 |
| EQUITIES | NICE INFORMATION & TELEC( | SOUTH KOREA | South Korea | $18,966.15 | ($3,486.84) | 1,015.00 |
| EQUITIES | NICE INFORMATION SERVICE | SOUTH KOREA | South Korea | $6,257,293.69 | ($22,545.68) | 705,562.00 |
| EQUITIES | NICE LTD | ISRAEL | Israel | $1,817,789.50 | $0.00 | 20,239.22 |
| EQUITIES | NICE LTD | ISRAEL | Israel | $1,067,709.40 | $0.00 | 11,887.85 |
| EQUITIES | NICHIAS CORP | CONSTRUCTION | Japan | $2,777,942.06 | $1,323,545.01 | 114,300.00 |
| EQUITIES | NICHIAS CORP | CONSTRUCTION | Japan | $505,746.05 | $0.00 | 20,626.23 |
| EQUITIES | NICHIHA CORP | GLASS & CERAMIC PF | Japan | $84,310.11 | ($7,937.14) | 4,500.00 |
| EQUITIES | NICHIHA CORP | GLASS & CERAMIC PF | Japan | $237,941.70 | $0.00 | 12,613.73 |
| EQUITIES | NICHIHA CORP | GLASS & CERAMIC PF | Japan | $2,450,613.93 | ($132,566.56) | 130,800.00 |
| EQUITIES | NICHIREI CORP | FOODS | Japan | $717,134.65 | $0.00 | 53,072.87 |
| EQUITIES | NICHIREKI GROUP CO LTD | CONSTRUCTION | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | NICK SCALI LTD | AUSTRALIA | Australia | $283,404.52 | $0.00 | 25,065.63 |
| EQUITIES | NICKEL INDUSTRIES LTD | AUSTRALIA | Australia | $1,411,120.71 | $165,356.61 | 2,144,039.00 |
| EQUITIES | NICKEL INDUSTRIES LTD | AUSTRALIA | Australia | $223,904.94 | $0.00 | 340,539.83 |
| EQUITIES | NICKEL RESOURCES INTL HK | HONG KONG | Hong Kong | $0.00 | ($31,746.39) | 172,000.00 |
| EQUITIES | NICOLET BANKSHARES INC | REGIONAL BANKS | United States | $213,187.71 | $125,350.59 | 1,289.00 |
| EQUITIES | NIDEC CORP | MACHINERY | Japan | $978,060.12 | ($234,697.10) | 60,098.00 |
| EQUITIES | NIDEC CORP | MACHINERY | Japan | $970,915.65 | ($84,802.70) | 59,659.00 |
| EQUITIES | NIDEC CORP | MACHINERY | Japan | $6,014.04 | $0.00 | 429.57 |
| EQUITIES | NIDEC CORP | MACHINERY | Japan | $2,789,435.67 | $55,271.61 | 171,400.00 |
| EQUITIES | NIEN MADE ENTERPRISE CO I | TAIWAN | Taiwan | $729,873.02 | $62,748.79 | 67,200.00 |
| EQUITIES | NIFCO INC/JAPAN | LAND TRANSPORTATI | Japan | $276,119.06 | $0.00 | 9,045.39 |
| EQUITIES | NIFCO INC/JAPAN | LAND TRANSPORTATI | Japan | $4,288,957.70 | $1,042,518.18 | 144,200.00 |
| EQUITIES | NIFCO INC/JAPAN | LAND TRANSPORTATI | Japan | $2,293,194.44 | ($256,971.49) | 77,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NIHON KOHDEN CORP | ELECTRIC APPLIANCE | Japan | $502,338.31 | $0.00 | 56,484.13 |
| EQUITIES | NIHON M&A CENTER HOLDIN( | OTHER FINANCING BU | Japan | $219,382.88 | ($2,188.02) | 56,000.00 |
| EQUITIES | NIHON M&A CENTER HOLDIN( | OTHER FINANCING BU | Japan | $411,796.31 | $0.00 | 105,114.43 |
| EQUITIES | NIHON NOHYAKU CO LTD | CHEMICALS | Japan | $1,574.69 | $0.00 | 0.00 |
| EQUITIES | NIHON PARKERIZING CO LTD | CHEMICALS | Japan | $3,390,521.70 | $1,564,156.34 | 325,100.00 |
| EQUITIES | NIHON PARKERIZING CO LTD | CHEMICALS | Japan | $318,001.18 | $0.00 | 30,146.03 |
| EQUITIES | NIIT LEARNING SYSTEMS LTD | INDIA | India | $25,913.38 | ($8,892.64) | 10,392.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $6,308.67 | $0.00 | 0.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $11,265,220.98 | $5,602,034.16 | 271,713.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $15,463,045.98 | $4,783,953.78 | 372,963.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $567,721.50 | ($57,394.50) | 13,830.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $11,804,734.04 | ($9,305,132.97) | 284,419.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $61,383.97 | $0.00 | 0.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $1,400.56 | $0.00 | 0.00 |
| EQUITIES | NIKE INC | FOOTWEAR | United States | $2,826,162.36 | ($1,967,833.41) | 68,166.00 |
| EQUITIES | NIKKON HOLDINGS CO LTD | LAND TRANSPORTATI | Japan | $532,601.99 | $0.00 | 14,676.35 |
| EQUITIES | NIKO SEMICONDUCTOR CO L | TAIWAN | Taiwan | $46,958.40 | $22,881.22 | 16,733.00 |
| EQUITIES | NIKON CORP | OTHER PRODUCTS | Japan | $792,243.65 | $0.00 | 56,722.13 |
| EQUITIES | NINETY ONE LTD | SOUTH AFRICA | South Africa | $718,413.16 | $56,756.67 | 266,398.00 |
| EQUITIES | NINETY ONE LTD | SOUTH AFRICA | South Africa | $819,091.54 | $38,056.11 | 303,731.00 |
| EQUITIES | NINETY ONE PLC | UNITED KINGDOM CO | United Kingdom | $167,283.70 | ($2,858.89) | 59,677.00 |
| EQUITIES | NINETY ONE PLC | UNITED KINGDOM CO | United Kingdom | $241,009.23 | $0.00 | 85,976.47 |
| EQUITIES | NINGBO DEYE TECHNOLOGY | CHINA | China | $3,487,005.41 | ($192,574.24) | 222,836.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $6,516,234.90 | ($5,078,214.53) | 155,400.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $3,316,822.27 | ($768,843.09) | 79,100.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $3,008,999.36 | $867,003.02 | 71,759.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $8,634,640.22 | $1,910,604.25 | 205,920.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $2,979,101.83 | ($2,007,525.84) | 71,046.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $15,162,616.08 | ($759,153.89) | 361,600.00 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $2,330,790.60 | $0.00 | 55,585.01 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $18,916.72 | $0.00 | 451.13 |
| EQUITIES | NINTENDO CO LTD | OTHER PRODUCTS | Japan | $5,300,206.51 | ($564,491.47) | 126,400.00 |
| EQUITIES | NIOCORP DEVELOPMENTS LT | CDN DIV METALS & M | Canada | $126,737.08 | $4,375.32 | 26,294.00 |
| EQUITIES | NIPPN CORP | JAPAN | Japan | $238,257.52 | $50,703.62 | 13,800.00 |
| EQUITIES | NIPPN CORP | JAPAN | Japan | $430,441.61 | $0.00 | 24,672.14 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NIPPON BS BROADCASTING C | OTHER PRODUCTS | Japan | $23,568.07 | ($1,164.43) | 4,200.00 |
| EQUITIES | NIPPON BUILDING FUND INC | OTHER FINANCING BU | Japan | $1,549,772.26 | ($16,378.25) | 1,962.00 |
| EQUITIES | NIPPON BUILDING FUND INC | OTHER FINANCING BU | Japan | $154,029.35 | ($3,430.72) | 195.00 |
| EQUITIES | NIPPON BUILDING FUND INC | OTHER FINANCING BU | Japan | $2,479.88 | $0.00 | 3.13 |
| EQUITIES | NIPPON CARBIDE INDUSTRIES | CHEMICALS | Japan | $72,893.41 | $14,812.22 | 3,300.00 |
| EQUITIES | NIPPON ELECTRIC GLASS CO | GLASS & CERAMIC PF | Japan | $3,649,700.49 | $1,580,729.83 | 89,500.00 |
| EQUITIES | NIPPON ELECTRIC GLASS CO | GLASS & CERAMIC PF | Japan | $104,733.54 | $0.00 | 2,599.94 |
| EQUITIES | NIPPON ELECTRIC GLASS CO | GLASS & CERAMIC PF | Japan | $635,947.64 | $0.00 | 15,787.00 |
| EQUITIES | NIPPON EXPRESS HOLDINGS | OTHER FINANCING BU | Japan | $4,635,935.13 | $2,172,592.64 | 147,900.00 |
| EQUITIES | NIPPON EXPRESS HOLDINGS | OTHER FINANCING BU | Japan | $1,034,070.91 | $0.00 | 33,319.29 |
| EQUITIES | NIPPON GAS CO LTD | ELECTRIC POWER AN | Japan | $579,209.39 | ($19,514.54) | 32,800.00 |
| EQUITIES | NIPPON GAS CO LTD | ELECTRIC POWER AN | Japan | $1,094,104.24 | $0.00 | 61,958.02 |
| EQUITIES | NIPPON KAYAKU CO LTD | CHEMICALS | Japan | $507,677.01 | $180,135.27 | 41,400.00 |
| EQUITIES | NIPPON KAYAKU CO LTD | CHEMICALS | Japan | $343,356.43 | $8,095.64 | 28,000.00 |
| EQUITIES | NIPPON KAYAKU CO LTD | CHEMICALS | Japan | $250,014.79 | $0.00 | 20,388.23 |
| EQUITIES | NIPPON LIFE INDIA ASSET MA | INDIA | India | $3,388,226.97 | $709,360.52 | 273,778.00 |
| EQUITIES | NIPPON LIFE INDIA ASSET MA | INDIA | India | $1,884,119.43 | $875,864.04 | 152,242.00 |
| EQUITIES | NIPPON LIGHT METAL HOLDIN | METAL PRODUCTS | Japan | $401,808.98 | $4,821.76 | 24,000.00 |
| EQUITIES | NIPPON LIGHT METAL HOLDIN | METAL PRODUCTS | Japan | $3,199,404.02 | ($184,960.93) | 191,100.00 |
| EQUITIES | NIPPON LIGHT METAL HOLDIN | METAL PRODUCTS | Japan | $358,939.94 | $0.00 | 21,070.49 |
| EQUITIES | NIPPON LIGHT METAL HOLDIN | METAL PRODUCTS | Japan | $110,497.47 | ($10,190.67) | 6,600.00 |
| EQUITIES | NIPPON PAINT HOLDINGS CO | CHEMICALS | Japan | $302,103.41 | ($32,564.41) | 46,274.00 |
| EQUITIES | NIPPON PAINT HOLDINGS CO | CHEMICALS | Japan | $409,048.04 | $662.98 | 62,655.00 |
| EQUITIES | NIPPON PAINT HOLDINGS CO | CHEMICALS | Japan | $2,463.99 | $0.00 | 380.30 |
| EQUITIES | NIPPON PARKING DEVELOPM | SERVICES | Japan | $2,062,053.37 | $1,036,207.09 | 1,335,200.00 |
| EQUITIES | NIPPON REIT INVESTMENT C( | REAL ESTATE | Japan | $647,675.23 | ($24,276.24) | 1,222.00 |
| EQUITIES | NIPPON REIT INVESTMENT C( | REAL ESTATE | Japan | $527,037.35 | $0.00 | 1,023.38 |
| EQUITIES | NIPPON SANSO HOLDINGS C( | CHEMICALS | Japan | $428,767.99 | $197,137.42 | 11,622.00 |
| EQUITIES | NIPPON SANSO HOLDINGS C( | CHEMICALS | Japan | $420,688.47 | $98,900.32 | 11,403.00 |
| EQUITIES | NIPPON SANSO HOLDINGS C( | CHEMICALS | Japan | $2,597.12 | $0.00 | 70.40 |
| EQUITIES | NIPPON SHINYAKU CO LTD | PHARMACEUTICAL | Japan | $1,628,392.06 | ($23,391.08) | 65,900.00 |
| EQUITIES | NIPPON SHINYAKU CO LTD | PHARMACEUTICAL | Japan | $1,742,058.27 | ($303,233.51) | 70,500.00 |
| EQUITIES | NIPPON SHINYAKU CO LTD | PHARMACEUTICAL | Japan | $2,950,379.54 | ($119,146.98) | 119,400.00 |
| EQUITIES | NIPPON SHINYAKU CO LTD | PHARMACEUTICAL | Japan | $282,281.05 | $0.00 | 11,423.76 |
| EQUITIES | NIPPON SHINYAKU CO LTD | PHARMACEUTICAL | Japan | $521,381.98 | ($321,641.72) | 21,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NIPPON SHOKUBAI CO LTD | CHEMICALS | Japan | $400,698.00 | $0.00 | 31,256.67 |
| EQUITIES | NIPPON SODA CO LTD | CHEMICALS | Japan | $324,082.47 | $4,342.09 | 14,900.00 |
| EQUITIES | NIPPON SODA CO LTD | CHEMICALS | Japan | $333,022.08 | $0.00 | 15,311.01 |
| EQUITIES | NIPPON STEEL CORP | IRON AND STEEL | Japan | $683,397.67 | $20,964.46 | 207,180.00 |
| EQUITIES | NIPPON STEEL CORP | IRON AND STEEL | Japan | $1,166,044.39 | ($138,296.89) | 353,500.00 |
| EQUITIES | NIPPON STEEL CORP | IRON AND STEEL | Japan | $6,604.55 | $0.00 | 2,002.23 |
| EQUITIES | NIPPON THOMPSON CO LTD | MACHINERY | Japan | $173,173.37 | $118,129.81 | 13,000.00 |
| EQUITIES | NIPPON YUSEN KK | MARINE TRANSPORT/ | Japan | $3,597,684.31 | $128,563.11 | 112,100.00 |
| EQUITIES | NIPPON YUSEN KK | MARINE TRANSPORT/ | Japan | $985,848.94 | $488,408.68 | 30,718.00 |
| EQUITIES | NIPPON YUSEN KK | MARINE TRANSPORT/ | Japan | $7,626,063.74 | $337,567.63 | 237,620.00 |
| EQUITIES | NIPPON YUSEN KK | MARINE TRANSPORT/ | Japan | $775,347.50 | $40,301.44 | 24,159.00 |
| EQUITIES | NIPPON YUSEN KK | MARINE TRANSPORT/ | Japan | $5,104.46 | $0.00 | 159.05 |
| EQUITIES | NIPRO CORP | PRECISION INSTRUMI | Japan | $1,533,577.41 | $283,700.12 | 158,100.00 |
| EQUITIES | NIPRO CORP | PRECISION INSTRUMI | Japan | $289,338.39 | $0.00 | 29,828.70 |
| EQUITIES | NIRECO CORP | ELECTRIC APPLIANCE | Japan | $31,630.83 | $7,424.55 | 1,800.00 |
| EQUITIES | NISHI-NIPPON FINANCIAL HOI | BANKS | Japan | $1,491,636.47 | $332,881.75 | 58,600.00 |
| EQUITIES | NISHI-NIPPON FINANCIAL HOI | BANKS | Japan | $1,048,041.33 | $0.00 | 41,173.13 |
| EQUITIES | NISHI-NIPPON RAILROAD CO I | OTHER PRODUCTS | Japan | $629,016.64 | $0.00 | 35,064.59 |
| EQUITIES | NISHIMATSU CONSTRUCTION | CONSTRUCTION | Japan | $518,187.98 | $0.00 | 15,866.33 |
| EQUITIES | NISHIO HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $43,414.86 | ($1,989.51) | 1,800.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $5,661,207.90 | $4,813,109.27 | 119,058.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $6,576,592.95 | $5,096,462.10 | 138,309.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $4,160,625.00 | $2,375,067.85 | 87,500.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $3,693,113.40 | ($76,802.88) | 77,668.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $1,945,746.00 | $88,469.04 | 40,920.00 |
| EQUITIES | NISOURCE INC | MULTI-UTILITIES | United States | $839,590.35 | $365,868.09 | 17,657.00 |
| EQUITIES | NISSAN CHEMICAL CORP | CHEMICALS | Japan | $3,659,773.22 | $412,257.56 | 70,200.00 |
| EQUITIES | NISSAN CHEMICAL CORP | CHEMICALS | Japan | $1,430,999.43 | $0.00 | 27,448.75 |
| EQUITIES | NISSAN MOTOR CO LTD | LAND TRANSPORTATI | Japan | $236,055.39 | ($495,384.23) | 127,883.00 |
| EQUITIES | NISSAN MOTOR CO LTD | LAND TRANSPORTATI | Japan | $212,828.81 | ($72,402.91) | 115,300.00 |
| EQUITIES | NISSAN MOTOR CO LTD | LAND TRANSPORTATI | Japan | $1,791.51 | $0.00 | 970.54 |
| EQUITIES | NISSAN MOTOR CO LTD | LAND TRANSPORTATI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | NISSEI ASB MACHINE CO LTD | MACHINERY | Japan | $39,021.69 | $21,776.73 | 700.00 |
| EQUITIES | NISSHA CO LTD | SERVICES | Japan | $388,055.33 | $7,845.73 | 45,400.00 |
| EQUITIES | NISSHIN GROUP HOLDINGS C | CONSTRUCTION | Japan | $242,917.72 | $173,233.25 | 61,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NISSHIN OILLIO GROUP LTD/T | FOODS | Japan | $197,098.31 | ($4,269.86) | 17,400.00 |
| EQUITIES | NISSHIN SEIFUN GROUP INC | FOODS | Japan | $1,027,312.80 | $0.00 | 84,091.55 |
| EQUITIES | NISSHINBO HOLDINGS INC | TEXTILES AND APPAF | Japan | $587,574.10 | $0.00 | 38,031.59 |
| EQUITIES | NISSHINBO HOLDINGS INC | TEXTILES AND APPAF | Japan | $3,359,453.21 | $419,755.69 | 219,000.00 |
| EQUITIES | NISSIN FOODS HOLDINGS CO | FOODS | Japan | $675,479.92 | $0.00 | 39,348.50 |
| EQUITIES | NISSUI CORP | FISH AGRICULTURE & | Japan | $2,069,884.78 | $1,027,291.32 | 262,000.00 |
| EQUITIES | NISSUI CORP | FISH AGRICULTURE & | Japan | $688,791.46 | $0.00 | 87,185.48 |
| EQUITIES | NITERRA CO LTD | GLASS & CERAMIC PF | Japan | $12,323,677.25 | $4,302,291.50 | 187,100.00 |
| EQUITIES | NITERRA CO LTD | GLASS & CERAMIC PF | Japan | $4,169,368.09 | $3,940,376.43 | 63,300.00 |
| EQUITIES | NITERRA CO LTD | GLASS & CERAMIC PF | Japan | $1,912,467.79 | $0.00 | 29,035.38 |
| EQUITIES | NITORI HOLDINGS CO LTD | RETAIL TRADE | Japan | $457,124.57 | ($190,031.80) | 30,770.00 |
| EQUITIES | NITORI HOLDINGS CO LTD | RETAIL TRADE | Japan | $412,778.88 | ($159,690.02) | 27,785.00 |
| EQUITIES | NITORI HOLDINGS CO LTD | RETAIL TRADE | Japan | $2,386.91 | $0.00 | 160.04 |
| EQUITIES | NITTA CORP | OTHER PRODUCTS | Japan | $61,713.59 | $11,726.62 | 1,700.00 |
| EQUITIES | NITTA CORP | OTHER PRODUCTS | Japan | $189,401.51 | $0.00 | 5,156.56 |
| EQUITIES | NITTA CORP | OTHER PRODUCTS | Japan | $1,154,407.10 | $759,931.36 | 31,800.00 |
| EQUITIES | NITTETSU MINING CO LTD | MINING | Japan | $231,371.29 | $0.00 | 16,342.32 |
| EQUITIES | NITTO BOSEKI CO LTD | INFORMATN & COMMI | Japan | $747,714.99 | $0.00 | 28,162.74 |
| EQUITIES | NITTO DENKO CORP | CHEMICALS | Japan | $651,164.18 | $290,938.26 | 33,385.00 |
| EQUITIES | NITTO DENKO CORP | CHEMICALS | Japan | $4,004,313.47 | ($311,933.51) | 205,300.00 |
| EQUITIES | NITTO DENKO CORP | CHEMICALS | Japan | $958,148.54 | $144,499.86 | 49,124.00 |
| EQUITIES | NITTO DENKO CORP | CHEMICALS | Japan | $4,978,433.75 | $0.00 | 255,242.77 |
| EQUITIES | NITTO DENKO CORP | CHEMICALS | Japan | $5,447.99 | $0.00 | 279.32 |
| EQUITIES | NITTO KOHKI CO LTD | MACHINERY | Japan | $1,267.98 | $0.00 | 0.00 |
| EQUITIES | NITTO KOHKI CO LTD | MACHINERY | Japan | $27,003.85 | $55.11 | 2,600.00 |
| EQUITIES | NITTO SEIKO CO LTD | METAL PRODUCTS | Japan | $136,443.25 | $31,170.87 | 28,500.00 |
| EQUITIES | NITTOC CONSTRUCTION CO L | CONSTRUCTION | Japan | $22,335.03 | ($3,364.18) | 3,300.00 |
| EQUITIES | NITTOKU CO LTD | MACHINERY | Japan | $207,411.80 | $1,285.00 | 11,600.00 |
| EQUITIES | NKARTA INC | BIOTECHNOLOGY | United States | $72,940.42 | $343.55 | 25,774.00 |
| EQUITIES | NKT A/S | DENMARK | Denmark | $3,423,464.05 | ($152,881.05) | 22,933.00 |
| EQUITIES | NKT A/S | DENMARK | Denmark | $19,233,380.23 | $8,045,019.84 | 128,840.00 |
| EQUITIES | NKT A/S | DENMARK | Denmark | $1,852,556.03 | $0.00 | 12,409.85 |
| EQUITIES | NKT A/S | DENMARK | Denmark | $5,242,603.85 | $2,870,720.99 | 35,119.00 |
| EQUITIES | NLC INDIA LTD | INDIA | India | $1,236,794.35 | ($101,281.23) | 363,582.00 |
| EQUITIES | NLC INDIA LTD | INDIA | India | $1,840,703.71 | $379,170.74 | 541,114.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NLI HOLDINGS INC | OFFICE SERVICES/SU | United States | $36,598.45 | $1,288.80 | 6,151.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $2,694,920.58 | $1,892,717.14 | 38,709.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $912,996.68 | $634,834.62 | 13,114.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $2,798,445.52 | $558,027.36 | 40,196.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $4,065,738.38 | $3,069,235.21 | 58,399.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $939,382.66 | $691,680.81 | 13,493.00 |
| EQUITIES | NLIGHT INC | ELECTRONIC EQUIP & | United States | $117,657.80 | ($2,265.11) | 1,690.00 |
| EQUITIES | NMC HEALTH PLC | UNITED KINGDOM CO | United Arab Emirates | $0.00 | ($0.23) | 17,444.00 |
| EQUITIES | NMC HEALTH PLC | UNITED KINGDOM CO | United Arab Emirates | $0.00 | ($199,277.18) | 4,100.00 |
| EQUITIES | NMC HEALTH PLC | UNITED KINGDOM CO | United Arab Emirates | $0.00 | $0.00 | 67.45 |
| EQUITIES | NMDC ENERGY PJSC | UNITED ARAB EMIRA | United Arab Emirates | $37,051.72 | $7,599.02 | 45,665.00 |
| EQUITIES | NMDC LTD | INDIA | India | $2,115,760.09 | $620,712.38 | 2,351,752.00 |
| EQUITIES | NMDC LTD | INDIA | India | $348,225.88 | $6,095.97 | 387,067.00 |
| EQUITIES | NMI HOLDINGS INC | CMRL&RESIDENTIAL I | United States | $963,026.33 | $568,027.22 | 23,437.00 |
| EQUITIES | NMI HOLDINGS INC | CMRL&RESIDENTIAL I | United States | $2,847,002.83 | $1,121,151.22 | 69,287.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $7,103.92 | $0.00 | 0.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $1,493.72 | $0.00 | 0.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $2,263,270.00 | $628,464.97 | 25,571.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $8,777.62 | $0.00 | 0.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $37,147,685.95 | $11,740,143.80 | 417,801.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $17,824,340.24 | $7,327,440.49 | 200,100.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $1,477,671.73 | $518,599.16 | 16,661.00 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $9,464.81 | $0.00 | 107.99 |
| EQUITIES | NN GROUP NV | NETHERLANDS | Netherlands | $20,794,245.17 | $3,757,427.77 | 233,112.00 |
| EQUITIES | NN INC | IND MACHNRY & SUPI | United States | $500,474.72 | ($864,091.33) | 139,408.00 |
| EQUITIES | NN INC | IND MACHNRY & SUPI | United States | $896,965.09 | ($31,556.19) | 249,851.00 |
| EQUITIES | NNN REIT INC | RETAIL REITS | United States | $2,427,888.87 | $1,218,234.88 | 52,179.00 |
| EQUITIES | NNN REIT INC | RETAIL REITS | United States | $3,577,226.40 | $841,050.29 | 76,880.00 |
| EQUITIES | NNN REIT INC | RETAIL REITS | United States | $1,745,759.07 | $205,349.03 | 37,519.00 |
| EQUITIES | NOBA BANK GROUP AB | SWEDEN | Sweden | $137,009.66 | $176.63 | 17,000.00 |
| EQUITIES | NOBLE CORP PLC | UNITED KINGDOM CO | United Kingdom | $1,330,006.10 | $107,395.25 | 35,657.00 |
| EQUITIES | NOBLE CORP PLC | UNITED KINGDOM CO | United Kingdom | $1,209,266.00 | $142,873.89 | 32,420.00 |
| EQUITIES | NOF CORP | CHEMICALS | Japan | $1,190,208.98 | $227,595.07 | 73,300.00 |
| EQUITIES | NOF CORP | CHEMICALS | Japan | $4,885,296.37 | $393,016.05 | 300,865.00 |
| EQUITIES | NOJIMA CORP | RETAIL TRADE | Japan | $1,897,923.53 | $794,694.77 | 232,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NOJIMA CORP | RETAIL TRADE | Japan | $246,337.64 | $0.00 | 30,215.84 |
| EQUITIES | NOK CORP | RUBBER PRODUCTS | Japan | $242,126.46 | $53,268.24 | 13,600.00 |
| EQUITIES | NOK CORP | RUBBER PRODUCTS | Japan | $659,578.23 | $0.00 | 37,047.88 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $5,690.57 | $0.00 | 0.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $3,616,677.08 | $1,868,223.95 | 271,659.00 |
| EQUITIES | NOKIA OYJ | FRANCE | Finland | $941.22 | $0.00 | 0.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $27,602.57 | $0.00 | 0.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $35,616,517.52 | $22,140,181.73 | 2,668,303.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $187,470.18 | $0.00 | 0.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $4,556,992.35 | $2,642,453.56 | 343,891.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $8,050,969.06 | $0.00 | 609,423.28 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $27,050.90 | $0.00 | 2,047.64 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $6,119,570.11 | $2,566,911.83 | 459,129.00 |
| EQUITIES | NOKIA OYJ | FINLAND | Finland | $1,248.60 | $0.00 | 0.00 |
| EQUITIES | NOKIAN RENKAAT OYJ | FINLAND | Finland | $1,503.03 | $0.00 | 0.00 |
| EQUITIES | NOKIAN RENKAAT OYJ | FINLAND | Finland | $3,572.08 | $0.00 | 0.00 |
| EQUITIES | NOKIAN RENKAAT OYJ | FINLAND | Finland | $6,250.56 | $0.00 | 0.00 |
| EQUITIES | NOKIAN RENKAAT OYJ | FINLAND | Finland | $663,698.00 | $0.00 | 0.00 |
| EQUITIES | NOKIAN RENKAAT OYJ | FINLAND | Finland | $14,954.47 | $0.00 | 0.00 |
| EQUITIES | NOLATO AB | SWEDEN | Sweden | $288,899.31 | $0.00 | 57,471.81 |
| EQUITIES | NOMAD FOODS LTD | UNITED KINGDOM CO | British Virgin Islands | $4,639,482.15 | ($3,617,106.88) | 423,697.00 |
| EQUITIES | NOMURA CO LTD | SERVICES | Japan | $449,339.22 | $0.00 | 67,431.90 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $1,314,118.06 | $878,435.80 | 151,098.00 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $19,784,218.02 | $3,827,119.62 | 2,274,800.00 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $1,716,673.15 | $662,358.20 | 197,384.00 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $2,817,139.91 | $0.00 | 323,917.16 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $10,533.36 | $0.00 | 1,211.14 |
| EQUITIES | NOMURA HOLDINGS INC | OTHER FINANCING BU | Japan | $5,143,479.22 | $2,075,957.35 | 591,400.00 |
| EQUITIES | NOMURA REAL ESTATE HOLD | REAL ESTATE | Japan | $1,518,091.16 | $0.00 | 264,333.05 |
| EQUITIES | NOMURA REAL ESTATE MAST | REAL ESTATE | Japan | $808,393.48 | $0.00 | 865.51 |
| EQUITIES | NOMURA RESEARCH INSTITU | SERVICES | Japan | $559,261.99 | $154,101.67 | 19,794.00 |
| EQUITIES | NOMURA RESEARCH INSTITU | SERVICES | Japan | $728,927.96 | ($118,371.95) | 25,799.00 |
| EQUITIES | NOMURA RESEARCH INSTITU | SERVICES | Japan | $4,409.61 | $0.00 | 156.07 |
| EQUITIES | NOMURA RESEARCH INSTITU | SERVICES | Japan | $17,384,758.07 | ($5,688,011.92) | 615,300.00 |
| EQUITIES | NONGSHIM CO LTD | SOUTH KOREA | South Korea | $389,789.07 | ($70,982.71) | 1,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NONGSHIM CO LTD | SOUTH KOREA | South Korea | $2,405,864.74 | $269,655.64 | 11,110.00 |
| EQUITIES | NOOR FINANCIAL INVESTMEN | KUWAIT | Kuwait | $345,765.78 | $85,357.66 | 261,264.00 |
| EQUITIES | NORBIT ASA | NORWAY | Norway | $5,703.36 | $0.00 | 0.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $517,725.99 | $79,599.63 | 26,738.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $2,328,082.45 | $1,159,434.81 | 117,375.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $4,269,595.14 | $1,088,459.11 | 219,669.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $23,360,273.47 | $7,033,678.89 | 1,188,485.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $118,585.84 | $0.00 | 0.00 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $23,554.29 | $0.00 | 1,249.48 |
| EQUITIES | NORDEA BANK ABP | FINLAND | Finland | $0.00 | $0.00 | 0.00 |
| EQUITIES | NORDEX SE | GERMANY | Germany | $498,926.71 | $0.00 | 9,417.18 |
| EQUITIES | NORDEX SE | GERMANY | Germany | $1,759,808.84 | $0.00 | 33,216.16 |
| EQUITIES | NORDIC AMERICAN TANKERS | NORWAY | Bermuda | $324,666.16 | ($1,185,442.46) | 58,604.00 |
| EQUITIES | NORDIC SEMICONDUCTOR AS | NORWAY | Norway | $3,279,931.44 | $426,055.22 | 178,137.00 |
| EQUITIES | NORDIC SEMICONDUCTOR AS | NORWAY | Norway | $718,876.64 | $0.00 | 39,043.07 |
| EQUITIES | NORDNET AB PUBL | SWEDEN | Sweden | $1,386,828.06 | $0.00 | 36,433.06 |
| EQUITIES | NORDSON CORP | IND MACHNRY & SUPI | United States | $3,298,569.04 | $2,649,179.47 | 10,904.00 |
| EQUITIES | NORDSON CORP | IND MACHNRY & SUPI | United States | $5,079,747.92 | $3,654,284.66 | 16,792.00 |
| EQUITIES | NORDSON CORP | IND MACHNRY & SUPI | United States | $4,700,009.45 | $2,416,025.00 | 15,535.00 |
| EQUITIES | NORDSON CORP | IND MACHNRY & SUPI | United States | $3,009,974.50 | $216,122.63 | 9,950.00 |
| EQUITIES | NORDSON CORP | IND MACHNRY & SUPI | United States | $1,286,877.54 | $312,490.56 | 4,254.00 |
| EQUITIES | NORFOLK SOUTHERN CORP | RAIL TRANSPORTATI | United States | $15,255,098.28 | $11,199,201.20 | 48,492.00 |
| EQUITIES | NORFOLK SOUTHERN CORP | RAIL TRANSPORTATI | United States | $22,560,821.85 | $17,240,010.43 | 71,715.00 |
| EQUITIES | NORFOLK SOUTHERN CORP | RAIL TRANSPORTATI | United States | $16,278,459.55 | $7,944,509.66 | 51,745.00 |
| EQUITIES | NORFOLK SOUTHERN CORP | RAIL TRANSPORTATI | United States | $4,994,430.84 | $2,193,193.02 | 15,876.00 |
| EQUITIES | NORION BANK AB | SWEDEN | Sweden | $582,668.32 | ($1,150.26) | 92,902.00 |
| EQUITIES | NORITAKE CO LTD | OTHER PRODUCTS | Japan | $391,619.78 | $259,438.54 | 15,600.00 |
| EQUITIES | NORITSU KOKI CO LTD | PRECISION INSTRUMI | Japan | $1,627,198.18 | $226,840.75 | 128,800.00 |
| EQUITIES | NORITSU KOKI CO LTD | PRECISION INSTRUMI | Japan | $300,133.92 | $0.00 | 24,196.15 |
| EQUITIES | NORITZ CORP | OTHER PRODUCTS | Japan | $249,729.43 | $0.00 | 17,770.29 |
| EQUITIES | NORITZ CORP | OTHER PRODUCTS | Japan | $295,496.10 | $59,280.07 | 20,600.00 |
| EQUITIES | NORMA GROUP SE | GERMANY | Germany | $1,164,772.28 | $12,555.54 | 57,796.00 |
| EQUITIES | NORMA GROUP SE | GERMANY | Germany | $173,698.18 | $0.00 | 0.00 |
| EQUITIES | NORMA GROUP SE | GERMANY | Germany | $89,329.07 | $0.00 | 0.00 |
| EQUITIES | NORMA GROUP SE | GERMANY | Germany | $502.35 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $2,240,476.99 | ($229,146.45) | 246,100.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $2,978.50 | $0.00 | 0.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $704,617.94 | $570,447.63 | 76,468.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $11,898.50 | $0.00 | 0.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $9,991,290.35 | $587,595.35 | 1,077,039.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $24,301,036.90 | $489,281.06 | 2,669,549.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $623,086.29 | $188,515.76 | 68,355.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $1,073.59 | $0.00 | 0.00 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $4,874.58 | $0.00 | 537.16 |
| EQUITIES | NORSK HYDRO ASA | NORWAY | Norway | $15,211,447.09 | $1,058,649.03 | 1,668,205.00 |
| EQUITIES | NORTH PACIFIC BANK LTD | BANKS | Japan | $662,847.00 | $0.00 | 96,705.28 |
| EQUITIES | NORTH WEST CO INC (THE) | CDN FOOD RETAIL | Canada | $2,446,889.50 | $408,982.30 | 69,723.00 |
| EQUITIES | NORTHAM PLATINUM HOLDIN | SOUTH AFRICA | South Africa | $528,559.31 | ($207,831.37) | 36,722.00 |
| EQUITIES | NORTHEAST BANK | REGIONAL BANKS | United States | $205,288.97 | $141,845.06 | 1,549.00 |
| EQUITIES | NORTHEAST BANK | REGIONAL BANKS | United States | $4,526,032.03 | $3,191,212.22 | 34,151.00 |
| EQUITIES | NORTHEAST COMMUNITY BAI | REGIONAL BANKS | United States | $116,979.58 | $11,542.80 | 4,217.00 |
| EQUITIES | NORTHERN DYNASTY MINERA | CDN DIV METALS & M | Canada | $231,770.28 | $0.00 | 121,339.34 |
| EQUITIES | NORTHERN OIL & GAS INC | OIL & GAS EXPL & PR | United States | $1,423,588.20 | ($709,582.40) | 76,537.00 |
| EQUITIES | NORTHERN OIL & GAS INC | OIL & GAS EXPL & PR | United States | $434,923.80 | ($314,795.89) | 23,383.00 |
| EQUITIES | NORTHERN STAR RESOURCE | AUSTRALIA | Australia | $909,966.75 | $320,409.81 | 69,312.00 |
| EQUITIES | NORTHERN STAR RESOURCE | AUSTRALIA | Australia | $1,288,935.86 | ($6,729.55) | 98,108.00 |
| EQUITIES | NORTHERN STAR RESOURCE | AUSTRALIA | Australia | $7,421.68 | $0.00 | 565.31 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $2,455,476.80 | $278,870.92 | 14,090.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $7,390,265.28 | $5,065,295.63 | 42,302.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $11,133,823.92 | $7,576,249.71 | 63,753.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $9,006,749.36 | $4,881,581.85 | 51,549.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $7,839,065.68 | $2,490,668.60 | 44,887.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $1,986,006.08 | $881,183.24 | 11,372.00 |
| EQUITIES | NORTHERN TRUST CORP | ASSET MGMT & CUST | United States | $2,480.00 | $0.00 | 0.00 |
| EQUITIES | NORTHFIELD BANCORP INC | REGIONAL BANKS | United States | $174,447.39 | $44,045.03 | 11,843.00 |
| EQUITIES | NORTHLAND POWER INC | CDN RENEWABLE EL | Canada | $6,366,125.25 | $628,431.88 | 403,211.00 |
| EQUITIES | NORTHLAND POWER INC | CDN RENEWABLE EL | Canada | $2,248,292.42 | ($102,359.65) | 142,400.00 |
| EQUITIES | NORTHLAND POWER INC | CDN RENEWABLE EL | Canada | $2,963,398.48 | $0.00 | 188,196.50 |
| EQUITIES | NORTHLAND POWER INC | CDN RENEWABLE EL | Canada | $1,228,830.80 | $0.00 | 78,039.34 |
| EQUITIES | NORTHPOINTE BANCSHARES | REGIONAL BANKS | United States | $2,343,796.00 | $157,362.36 | 122,200.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NORTHRIM BANCORP INC | REGIONAL BANKS | United States | $96,257.80 | $15,434.86 | 3,470.00 |
| EQUITIES | NORTHRIM BANCORP INC | REGIONAL BANKS | United States | $2,070,569.08 | $949,636.18 | 74,642.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $1,688,362.65 | ($446,716.47) | 3,315.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $15,202,394.19 | $12,236,075.47 | 29,849.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $22,008,303.72 | $15,552,808.40 | 43,212.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $16,250,554.17 | $7,162,238.40 | 31,907.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $12,931,890.21 | ($3,559,770.59) | 25,391.00 |
| EQUITIES | NORTHROP GRUMMAN CORP | AEROSPACE & DEFEN | United States | $4,542,026.58 | $1,923,368.69 | 8,918.00 |
| EQUITIES | NORTHWEST BANCSHARES IN | REGIONAL BANKS | United States | $551,626.92 | $160,224.04 | 36,387.00 |
| EQUITIES | NORTHWEST NATURAL HOLD | GAS UTILITIES | United States | $499,676.10 | $20,717.98 | 10,185.00 |
| EQUITIES | NORTHWEST NATURAL HOLD | GAS UTILITIES | United States | $3,980,237.80 | $232,617.52 | 81,130.00 |
| EQUITIES | NORTHWESTERN ENERGY GF | MULTI-UTILITIES | United States | $1,209,375.32 | $361,908.00 | 16,886.00 |
| EQUITIES | NORWAY ROYAL SALMON AS/ | NORWAY | Norway | $3,044.96 | $0.00 | 0.00 |
| EQUITIES | NORWEGIAN AIR SHUTTLE AS | NORWAY | Norway | $988.63 | $0.00 | 0.00 |
| EQUITIES | NORWEGIAN AIR SHUTTLE AS | NORWAY | Norway | $350,937.83 | $0.00 | 235,591.99 |
| EQUITIES | NORWEGIAN CRUISE LINE HC | HOTELS, RESORTS & | Bermuda | $2,327,863.03 | ($1,957,456.20) | 110,273.00 |
| EQUITIES | NORWEGIAN CRUISE LINE HC | HOTELS, RESORTS & | Bermuda | $3,215,095.22 | ($1,783,527.81) | 152,302.00 |
| EQUITIES | NORWEGIAN CRUISE LINE HC | HOTELS, RESORTS & | Bermuda | $3,838,220.20 | ($35,650.12) | 181,820.00 |
| EQUITIES | NORWEGIAN CRUISE LINE HC | HOTELS, RESORTS & | Bermuda | $113,571.80 | $3,604.60 | 5,380.00 |
| EQUITIES | NORWEGIAN CRUISE LINE HC | HOTELS, RESORTS & | Bermuda | $1,844,507.36 | ($668,869.28) | 87,376.00 |
| EQUITIES | NORWEGIAN FINANS HOLDIN | NORWAY | Norway | $4,349.65 | $0.00 | 0.00 |
| EQUITIES | NOS SGPS SA | PORTUGAL | Portugal | $1,068,200.99 | $103,898.35 | 185,196.00 |
| EQUITIES | NOS SGPS SA | PORTUGAL | Portugal | $406,052.04 | ($9,046.80) | 70,398.00 |
| EQUITIES | NOS SGPS SA | PORTUGAL | Portugal | $418.86 | $0.00 | 72.62 |
| EQUITIES | NOS SGPS SA | PORTUGAL | Portugal | $288,182.00 | $0.00 | 49,963.07 |
| EQUITIES | NOV INC | OIL & GAS EQUIP/SVC | United States | $2,356,091.15 | ($1,650,317.12) | 127,013.00 |
| EQUITIES | NOV INC | OIL & GAS EQUIP/SVC | United States | $3,372,723.90 | ($2,753,095.12) | 181,818.00 |
| EQUITIES | NOV INC | OIL & GAS EQUIP/SVC | United States | $685,088.60 | ($55,207.30) | 36,932.00 |
| EQUITIES | NOV INC | OIL & GAS EQUIP/SVC | United States | $79,765.00 | ($473.00) | 4,300.00 |
| EQUITIES | NOV INC | OIL & GAS EQUIP/SVC | United States | $1,747,818.10 | ($2,864,271.10) | 94,222.00 |
| EQUITIES | NOVA LJUBLJANSKA BANKA D | SLOVENIA | Slovenia | $1,254,665.84 | ($13,145.32) | 24,030.00 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $2,537,381.06 | $233,871.74 | 4,800.00 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $1,142,878.72 | $384,724.26 | 2,162.00 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $1,077,329.71 | $391,107.99 | 2,038.00 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $1,122,476.18 | $0.00 | 2,067.40 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NOVA LTD | ISRAEL | Israel | $6,829.67 | $0.00 | 12.58 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $0.00 | $0.00 | 0.00 |
| EQUITIES | NOVA LTD | ISRAEL | Israel | $4,931,524.02 | $3,722,124.19 | 9,083.00 |
| EQUITIES | NOVAGOLD RESOURCES INC | CDN GOLD | Canada | $536,583.60 | ($121,977.77) | 89,880.00 |
| EQUITIES | NOVAGOLD RESOURCES INC | CDN GOLD | Canada | $412,986.69 | ($194,005.37) | 69,177.00 |
| EQUITIES | NOVAGOLD RESOURCES INC | CDN GOLD | Canada | $481,807.39 | $0.00 | 80,608.89 |
| EQUITIES | NOVAGOLD RESOURCES INC | CDN GOLD | Canada | $2,401,595.77 | ($1,207,858.29) | 401,800.00 |
| EQUITIES | NOVANTA INC | CDN ELECTR EQUIP & | Canada | $1,296,135.36 | $1,152,873.89 | 7,989.00 |
| EQUITIES | NOVANTA INC | CDN ELECTR EQUIP & | Canada | $484,935.36 | $11,017.26 | 2,989.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $20,438,599.00 | ($514,566.59) | 128,929.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $184,881.58 | $0.00 | 0.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $13,404,309.69 | $2,229,062.06 | 83,909.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $5,610,818.66 | $1,098,475.67 | 35,343.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $18,972,233.67 | $6,273,510.85 | 118,678.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $5,634,133.64 | $1,047,911.95 | 34,051.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $5,852,422.14 | $1,992,168.38 | 33,788.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $27,320,569.89 | $10,025,985.56 | 170,382.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $19,291,882.63 | $4,913,665.37 | 121,023.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $150,857.31 | $0.00 | 0.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $21,118,891.22 | $0.00 | 130,958.28 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $120,525.88 | $0.00 | 742.99 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $78,160,874.21 | $15,719,525.72 | 490,171.00 |
| EQUITIES | NOVARTIS AG | SWITZERLAND | Switzerland | $469,711.15 | $0.00 | 0.00 |
| EQUITIES | NOVATECH CO LTD/KOREA | SOUTH KOREA | South Korea | $14,509.20 | ($12,961.97) | 1,889.00 |
| EQUITIES | NOVATEK MICROELECTRONIC | TAIWAN | Taiwan | $3,207,665.63 | $337,029.91 | 191,000.00 |
| EQUITIES | NOVATEK MICROELECTRONIC | TAIWAN | Taiwan | $33,588.12 | $8,313.19 | 2,000.00 |
| EQUITIES | NOVATEK MICROELECTRONIC | TAIWAN | Taiwan | $4,013,780.55 | $1,057,022.38 | 239,000.00 |
| EQUITIES | NOVAVAX INC | BIOTECHNOLOGY | United States | $367,851.00 | $20,306.00 | 39,050.00 |
| EQUITIES | NOVAVAX INC | BIOTECHNOLOGY | United States | $305,085.54 | ($1,905,770.36) | 32,387.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $34,949.68 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $129,943.87 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $29,748.19 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $10,107,568.07 | $1,291,432.75 | 206,939.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $37,814,039.52 | ($10,352,298.04) | 778,863.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $9,269,663.64 | ($4,531,943.71) | 190,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $10,389,154.09 | ($5,785,410.84) | 213,678.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $8,971,518.35 | $0.00 | 186,445.57 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $79,012.40 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $63,305.14 | $0.00 | 1,315.60 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $66,382.12 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $84,540.19 | $0.00 | 0.00 |
| EQUITIES | NOVO NORDISK A/S | DENMARK | Denmark | $9,418,742.50 | ($12,181,700.82) | 193,618.00 |
| EQUITIES | NOVOCURE LTD | HEALTH CARE EQUIPI | Jersey C I | $457,726.95 | ($526,382.40) | 30,213.00 |
| EQUITIES | NOVOCURE LTD | HEALTH CARE EQUIPI | Jersey C I | $3,430,641.75 | ($236,307.17) | 226,445.00 |
| EQUITIES | NOVOCURE LTD | HEALTH CARE EQUIPI | Jersey C I | $930,452.40 | $59,151.02 | 61,416.00 |
| EQUITIES | NOVOCURE LTD | HEALTH CARE EQUIPI | Jersey C I | $967,100.25 | ($18,735.57) | 63,835.00 |
| EQUITIES | NOVOLIPETSK STEEL PJSC | RUSSIA | Russia | $0.00 | ($664,418.20) | 33,054.00 |
| EQUITIES | NOVOLIPETSK STEEL PJSC | RUSSIA | Russia | $0.00 | ($2,225,495.50) | 81,037.00 |
| EQUITIES | NOVOLIPETSK STEEL PJSC | RUSSIA | Russia | $0.00 | ($510,880.84) | 17,559.00 |
| EQUITIES | NOVONESIS NOVOZYMES B | DENMARK | Denmark | $1,133,127.04 | $153,387.19 | 17,823.00 |
| EQUITIES | NOVONESIS NOVOZYMES B | DENMARK | Denmark | $1,552,757.29 | ($85,439.13) | 24,481.00 |
| EQUITIES | NOVONESIS NOVOZYMES B | DENMARK | Denmark | $26,126.12 | $0.00 | 0.00 |
| EQUITIES | NOVONESIS NOVOZYMES B | DENMARK | Denmark | $8,696.22 | $0.00 | 143.50 |
| EQUITIES | NP3 FASTIGHETER AB | SWEDEN | Sweden | $350,197.21 | $0.00 | 12,717.66 |
| EQUITIES | NPK INTERNATIONAL INC | TRADING COS & DIST | United States | $773,576.02 | $525,620.37 | 48,622.00 |
| EQUITIES | NPK INTERNATIONAL INC | TRADING COS & DIST | United States | $2,441,055.39 | $1,243,323.15 | 153,429.00 |
| EQUITIES | NPK INTERNATIONAL INC | TRADING COS & DIST | United States | $1,031,206.65 | $586,819.76 | 64,815.00 |
| EQUITIES | NPK INTERNATIONAL INC | TRADING COS & DIST | United States | $2,489,421.79 | $1,774,378.71 | 156,469.00 |
| EQUITIES | NRB BEARINGS LTD | INDIA | India | $677,636.64 | $639,425.91 | 144,469.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $6,897,245.32 | $4,950,839.23 | 47,222.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $9,420,577.88 | $7,732,397.40 | 64,498.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $353,465.20 | $26,620.00 | 2,420.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $7,445,116.38 | $5,831,678.80 | 50,973.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $4,404,439.30 | $1,253,592.73 | 30,155.00 |
| EQUITIES | NRG ENERGY INC | ELECTRIC UTILITIES | United States | $2,100,342.80 | $1,421,133.96 | 14,380.00 |
| EQUITIES | NRW HOLDINGS LTD | AUSTRALIA | Australia | $621,851.29 | $178,644.97 | 120,644.00 |
| EQUITIES | NRW HOLDINGS LTD | AUSTRALIA | Australia | $322,559.20 | $13,668.20 | 62,579.00 |
| EQUITIES | NS TOOL CO LTD | MACHINERY | Japan | $14,797.72 | $747.17 | 2,600.00 |
| EQUITIES | NS UNITED KAIUN KAISHA LTI | OTHER PRODUCTS | Japan | $688,398.76 | ($24,509.49) | 17,400.00 |
| EQUITIES | NSD CO LTD | OTHER PRODUCTS | Japan | $764,282.29 | $0.00 | 50,391.46 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NSI NV | NETHERLANDS | Netherlands | $900.57 | $0.00 | 0.00 |
| EQUITIES | NSK LTD | MACHINERY | Japan | $1,660,052.42 | $216,571.43 | 237,500.00 |
| EQUITIES | NSK LTD | MACHINERY | Japan | $705,884.13 | $0.00 | 100,989.19 |
| EQUITIES | NTN CORP | MACHINERY | Japan | $590,187.99 | $0.00 | 241,247.54 |
| EQUITIES | NTPC GREEN ENERGY LTD | INDIA | India | $1,401,314.07 | ($205,703.25) | 1,388,970.00 |
| EQUITIES | NTPC LTD | INDIA | India | $264,164.12 | $171,751.84 | 70,112.00 |
| EQUITIES | NTPC LTD | INDIA | India | $315,752.08 | ($828.38) | 83,804.00 |
| EQUITIES | NTT DC REIT | SINGAPORE | Singapore | $103,306.00 | $416.72 | 109,900.00 |
| EQUITIES | NTT INC | INFORMATN & COMMI | Japan | $1,209,738.59 | $471,591.62 | 1,355,950.00 |
| EQUITIES | NTT INC | INFORMATN & COMMI | Japan | $12,154,930.89 | ($710,718.33) | 13,624,000.00 |
| EQUITIES | NTT INC | INFORMATN & COMMI | Japan | $1,302,808.92 | ($92,719.12) | 1,460,269.00 |
| EQUITIES | NTT INC | INFORMATN & COMMI | Japan | $11,111.54 | $0.00 | 12,435.97 |
| EQUITIES | NTT UD REIT INVESTMENT CC | REAL ESTATE | Japan | $262,603.46 | $0.00 | 313.36 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $10,023,473.60 | $3,803,049.11 | 750,260.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $14,345,834.40 | $3,583,523.81 | 1,073,790.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $528,254.40 | $25,701.00 | 39,540.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $10,590,164.72 | $1,777,006.47 | 792,677.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $3,458,610.08 | ($232,456.21) | 258,878.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $9,168,099.60 | ($1,923,726.89) | 686,235.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $14,138,353.60 | $431,273.29 | 1,058,260.00 |
| EQUITIES | NU HOLDINGS LTD/CAYMAN IS | BRAZIL | Cayman Islands | $15,803,731.04 | $7,673,601.51 | 1,182,914.00 |
| EQUITIES | NU SKIN ENTERPRISES INC | PERSONAL CARE PRC | United States | $75,134.40 | ($258,222.90) | 14,230.00 |
| EQUITIES | NU SKIN ENTERPRISES INC | PERSONAL CARE PRC | United States | $46,432.32 | $2,462.32 | 8,794.00 |
| EQUITIES | NUCLEUS SOFTWARE EXPOR | INDIA | India | $31,678.19 | $15,831.96 | 3,968.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $1,862,628.71 | ($36,077.46) | 8,341.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $635,540.26 | $249,808.15 | 2,846.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $11,011,416.10 | $8,995,345.83 | 49,310.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $16,358,127.43 | $13,169,043.61 | 73,253.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $12,432,337.63 | $8,093,018.62 | 55,673.00 |
| EQUITIES | NUCOR CORP | STEEL | United States | $3,306,327.86 | $2,339,400.04 | 14,806.00 |
| EQUITIES | NUFARM LTD | AUSTRALIA | Australia | $231,572.50 | $0.00 | 123,340.88 |
| EQUITIES | NURIX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $427,242.86 | $93,114.24 | 17,611.00 |
| EQUITIES | NURIX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,479,277.76 | $329,626.06 | 60,976.00 |
| EQUITIES | NUSCALE POWER CORP | HEAVY ELECTRICAL E | United States | $275,072.75 | ($340,882.77) | 27,425.00 |
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $2,444,653.12 | $338,026.97 | 47,972.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $185,647.28 | ($92,365.43) | 3,643.00 |
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $3,124,918.16 | $971,065.00 | 61,321.00 |
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $4,455,381.84 | $966,184.87 | 87,429.00 |
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $156,956.80 | $12,504.80 | 3,080.00 |
| EQUITIES | NUTANIX INC | APPLICATION SOFTW | United States | $3,092,915.28 | $450,569.42 | 60,693.00 |
| EQUITIES | NUTEX HEALTH INC | HEALTH CARE FACILI | United States | $227,283.70 | $63,806.75 | 1,330.00 |
| EQUITIES | NUTEX HEALTH INC | HEALTH CARE FACILI | United States | $1,123,089.08 | $285,513.93 | 6,572.00 |
| EQUITIES | NUTRIEN LTD | CDN FERTILIZERS & A | Canada | $5,939,472.50 | $415,220.17 | 93,535.00 |
| EQUITIES | NUTRIEN LTD | CDN FERTILIZERS & A | Canada | $1,991,729.03 | $273,691.42 | 31,352.00 |
| EQUITIES | NUTRIEN LTD | CDN FERTILIZERS & A | Canada | $2,684,056.88 | ($206,491.61) | 42,250.00 |
| EQUITIES | NUTRIEN LTD | CDN FERTILIZERS & A | Canada | $2,047,061.89 | $218,352.15 | 32,223.00 |
| EQUITIES | NUTRIEN LTD | CDN FERTILIZERS & A | Canada | $12,625.01 | $0.00 | 200.47 |
| EQUITIES | NUVALENT INC | BIOTECHNOLOGY | United States | $1,801,494.50 | $1,062,560.75 | 14,587.00 |
| EQUITIES | NUVATION BIO INC | PHARMACEUTICALS | United States | $236,799.20 | $163,443.56 | 41,690.00 |
| EQUITIES | NUVATION BIO INC | PHARMACEUTICALS | United States | $1,539,268.64 | $185,001.46 | 270,998.00 |
| EQUITIES | NUVATION BIO INC | PHARMACEUTICALS | United States | $173,313.84 | $42,492.40 | 30,513.00 |
| EQUITIES | NUVOCO VISTAS CORP LTD | INDIA | India | $139,998.40 | ($54,716.12) | 43,729.00 |
| EQUITIES | NUVOTON TECHNOLOGY COF | TAIWAN | Taiwan | $430,257.56 | $266,403.69 | 79,000.00 |
| EQUITIES | NUVOTON TECHNOLOGY COF | TAIWAN | Taiwan | $667,471.08 | $22,033.73 | 122,555.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $247,783.50 | $31,710.60 | 2,370.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $218,091.30 | $22,237.39 | 2,086.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $927,358.50 | ($58,452.57) | 8,870.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $122,950.80 | $6,259.50 | 1,176.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $4,888,758.00 | $1,352,456.41 | 46,760.00 |
| EQUITIES | NVE CORP | SEMICONDUCTORS | United States | $1,256,691.00 | $406,213.53 | 12,020.00 |
| EQUITIES | NVENT ELECTRIC PLC | IRELAND | Ireland | $424,364.22 | $182,392.26 | 2,502.00 |
| EQUITIES | NVENT ELECTRIC PLC | IRELAND | Ireland | $6,772,188.08 | $6,343,847.23 | 39,928.00 |
| EQUITIES | NVENT ELECTRIC PLC | IRELAND | Ireland | $8,851,945.90 | $8,157,892.55 | 52,190.00 |
| EQUITIES | NVENT ELECTRIC PLC | IRELAND | Ireland | $318,866.80 | ($13,930.80) | 1,880.00 |
| EQUITIES | NVENT ELECTRIC PLC | IRELAND | Ireland | $7,123,959.22 | $6,013,226.36 | 42,002.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $79,602,204.88 | $8,284,920.73 | 397,832.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $65,311,777.08 | $7,271,169.23 | 326,412.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $1,065,169,110.50 | $1,037,008,930.00 | 5,323,450.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $1,513,370,310.32 | $1,448,369,941.78 | 7,563,448.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $1,103,778,276.81 | $1,015,588,672.55 | 5,516,409.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $27,815,511.35 | $22,028,344.17 | 139,015.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $35,531,381.93 | $15,692,593.73 | 177,577.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $23,396,723.79 | $1,314,345.01 | 116,931.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $75,009,939.29 | $22,208,693.21 | 374,881.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $59,243,247.47 | $20,245,259.45 | 296,083.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $88,482,199.08 | $10,918,557.49 | 442,212.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $299,414,475.91 | $230,653,524.29 | 1,496,399.00 |
| EQUITIES | NVIDIA CORP | SEMICONDUCTORS | United States | $13,405,829.91 | $12,684,187.21 | 66,999.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $36,567,517.80 | $10,915,087.43 | 5,367.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $3,536,154.60 | ($197,661.58) | 519.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $5,457,533.40 | $44,490.20 | 801.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $204,402.00 | $9,674.10 | 30.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $2,970,642.40 | $277,377.60 | 436.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $2,759,427.00 | ($368,237.59) | 405.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $1,669,283.00 | $142,758.81 | 245.00 |
| EQUITIES | NVR INC | HOMEBUILDING | United States | $3,883,638.00 | $262,684.50 | 570.00 |
| EQUITIES | NWPX INFRASTRUCTURE INC | CONSTRUCTION & EN | United States | $422,231.04 | $376,959.83 | 2,816.00 |
| EQUITIES | NWPX INFRASTRUCTURE INC | CONSTRUCTION & EN | United States | $1,003,548.42 | $313,655.19 | 6,693.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $4,029,696.78 | $777,650.97 | 14,278.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $15,927,024.68 | $5,175,426.02 | 56,470.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $3,017,870.80 | ($174,456.28) | 10,700.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $4,615,715.26 | $2,031,026.52 | 16,349.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $19,599,519.60 | $7,449,583.62 | 69,491.00 |
| EQUITIES | NXP SEMICONDUCTORS NV | NETHERLANDS | Netherlands | $2,253.11 | $0.00 | 0.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $26,281,288.83 | $6,254,454.22 | 285,387.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $18,314,122.48 | $16,641,960.51 | 198,872.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $25,517,033.92 | $21,799,780.99 | 277,088.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $18,350,313.85 | $12,669,888.65 | 199,265.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $4,653,768.15 | $2,612,620.23 | 50,535.00 |
| EQUITIES | O'REILLY AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $2,790,050.73 | $195,718.62 | 30,297.00 |
| EQUITIES | O-BANK CO LTD | TAIWAN | Taiwan | $154,930.23 | $1,673.57 | 472,300.00 |
| EQUITIES | O-I GLASS INC | MTL, GLS & PLASTC C | United States | $427,273.47 | ($658,052.98) | 44,369.00 |
| EQUITIES | OBAYASHI CORP | CONSTRUCTION | Japan | $601,199.86 | $385,983.20 | 30,000.00 |
| EQUITIES | OBAYASHI CORP | CONSTRUCTION | Japan | $844,826.08 | $329,293.70 | 42,157.00 |
| EQUITIES | OBAYASHI CORP | CONSTRUCTION | Japan | $7,111,144.40 | $0.00 | 354,847.52 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OBAYASHI CORP | CONSTRUCTION | Japan | $5,112.05 | $0.00 | 255.09 |
| EQUITIES | OBEROI REALTY LTD | INDIA | India | $13,817,436.69 | $2,195,424.03 | 739,284.00 |
| EQUITIES | OBIC BUSINESS CONSULTAN | SERVICES | Japan | $362,186.40 | $0.00 | 9,678.46 |
| EQUITIES | OBIC CO LTD | SERVICES | Japan | $376,360.59 | ($56,511.25) | 16,000.00 |
| EQUITIES | OBIC CO LTD | SERVICES | Japan | $527,610.50 | ($155,747.29) | 22,430.00 |
| EQUITIES | OBIC CO LTD | SERVICES | Japan | $3,017.66 | $0.00 | 128.29 |
| EQUITIES | OBIC CO LTD | SERVICES | Japan | $18,818,029.36 | ($715,532.15) | 800,000.00 |
| EQUITIES | OBSIDIAN ENERGY LTD | CDN OIL & GAS EXPL | Canada | $434,522.92 | ($227,831.60) | 53,099.00 |
| EQUITIES | OCADO GROUP PLC | UNITED KINGDOM CO | United Kingdom | $360,600.36 | $0.00 | 151,614.68 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $255,673.88 | ($74,714.58) | 5,236.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $9,049,956.88 | ($479,833.54) | 185,336.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $10,984,943.29 | ($268,063.09) | 224,963.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $404,588.10 | ($27,072.50) | 8,330.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $7,859,352.27 | ($3,533,295.80) | 160,909.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $2,193,931.90 | ($669,663.55) | 44,930.00 |
| EQUITIES | OCCIDENTAL PETROLEUM CC | INTEGRATED OIL & G/ | United States | $1,583.14 | $0.00 | 0.00 |
| EQUITIES | OCEANAGOLD CORP | CDN GOLD | Canada | $801,832.60 | ($111,549.62) | 32,000.00 |
| EQUITIES | OCEANAGOLD CORP | CDN GOLD | Canada | $339,665.99 | $0.00 | 13,555.57 |
| EQUITIES | OCEANAGOLD CORP | CDN GOLD | Canada | $1,565,123.40 | $0.00 | 62,461.77 |
| EQUITIES | OCEANAGOLD CORP | CDN GOLD | Canada | $4,527,848.46 | $1,594,934.00 | 180,700.00 |
| EQUITIES | OCEANEERING INTERNATION | OIL & GAS EQUIP/SVC | United States | $1,427,114.40 | $148,980.60 | 35,220.00 |
| EQUITIES | OCEANEERING INTERNATION | OIL & GAS EQUIP/SVC | United States | $1,162,883.48 | $649,706.95 | 28,699.00 |
| EQUITIES | OCEANEERING INTERNATION | OIL & GAS EQUIP/SVC | United States | $1,890,460.60 | $734,109.88 | 46,655.00 |
| EQUITIES | OCEANEERING INTERNATION | OIL & GAS EQUIP/SVC | United States | $930,906.48 | $25,430.87 | 22,974.00 |
| EQUITIES | OCEANEERING INTERNATION | OIL & GAS EQUIP/SVC | United States | $4,296,457.16 | $2,064,527.24 | 106,033.00 |
| EQUITIES | OCEANFIRST FINANCIAL COR | REGIONAL BANKS | United States | $458,622.99 | $50,551.56 | 23,483.00 |
| EQUITIES | OCEANFIRST FINANCIAL COR | REGIONAL BANKS | United States | $26,228.79 | $1,388.03 | 1,343.00 |
| EQUITIES | OCEANWIDE HOLDINGS CO L | CHINA | China | $0.00 | ($59,901.77) | 131,500.00 |
| EQUITIES | OCI HOLDINGS CO LTD | SOUTH KOREA | South Korea | $125,296.95 | ($45,787.55) | 905.00 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | United States | $4,758,523.09 | $68,169.46 | 294,461.00 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | Ireland | $238,795.00 | ($7,358.69) | 14,650.00 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | Ireland | $179,626.00 | ($24,905.20) | 11,020.00 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | Ireland | $227,939.20 | ($31,603.84) | 13,984.00 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | United States | $338,223.60 | $0.00 | 20,929.55 |
| EQUITIES | OCTAVE INTELLIGENCE PLC | IRELAND | United States | $1,360.26 | $0.00 | 84.17 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OCTAVE SPECIALTY GROUP I | PROPERTY & CASUAL | United States | $78,811.20 | ($216,748.44) | 12,630.00 |
| EQUITIES | OCTAVE SPECIALTY GROUP I | PROPERTY & CASUAL | United States | $1,330,686.24 | ($82,867.34) | 213,251.00 |
| EQUITIES | OCULAR THERAPEUTIX INC | PHARMACEUTICALS | United States | $308,524.76 | ($174,487.71) | 31,418.00 |
| EQUITIES | OCULAR THERAPEUTIX INC | PHARMACEUTICALS | United States | $869,236.94 | $111,964.34 | 88,517.00 |
| EQUITIES | ODAKYU ELECTRIC RAILWAY | LAND TRANSPORTATI | Japan | $515,070.07 | $0.00 | 50,216.93 |
| EQUITIES | ODFJELL DRILLING LTD | NORWAY | Norway | $762,350.93 | $11,564.01 | 90,022.00 |
| EQUITIES | ODFJELL DRILLING LTD | NORWAY | Norway | $282,124.12 | $0.00 | 33,314.53 |
| EQUITIES | ODFJELL SE | NORWAY | Norway | $2,363.06 | $0.00 | 0.00 |
| EQUITIES | ODONTOPREV SA | BRAZIL | Brazil | $8,903.69 | $0.00 | 0.00 |
| EQUITIES | OFG BANCORP | REGIONAL BANKS | Puerto Rico | $658,027.30 | $417,318.84 | 13,315.00 |
| EQUITIES | OGAKI KYORITSU BANK LTD/T | BANKS | Japan | $451,253.24 | $0.00 | 9,916.46 |
| EQUITIES | OGE ENERGY CORP | ELECTRIC UTILITIES | United States | $2,800,918.26 | $1,935,507.62 | 57,561.00 |
| EQUITIES | OGE ENERGY CORP | ELECTRIC UTILITIES | United States | $4,517,205.12 | $2,699,780.69 | 92,832.00 |
| EQUITIES | OGE ENERGY CORP | ELECTRIC UTILITIES | United States | $2,288,674.44 | $588,133.87 | 47,034.00 |
| EQUITIES | OHARA INC | GLASS & CERAMIC PF | Japan | $60,083.07 | $20,365.09 | 6,300.00 |
| EQUITIES | OHSHO FOOD SERVICE CORF | SERVICES | Japan | $467,575.32 | $0.00 | 26,496.77 |
| EQUITIES | OIL REFINERIES LTD | ISRAEL | Israel | $240,949.18 | $79,540.94 | 455,807.00 |
| EQUITIES | OIL REFINERIES LTD | ISRAEL | Israel | $667,253.78 | $0.00 | 1,262,303.77 |
| EQUITIES | OIL STATES INTERNATIONAL | OIL & GAS EQUIP/SVC | United States | $278,363.52 | ($380,866.74) | 34,752.00 |
| EQUITIES | OIL STATES INTERNATIONAL | OIL & GAS EQUIP/SVC | United States | $432,243.63 | $141,045.21 | 53,963.00 |
| EQUITIES | OIL STATES INTERNATIONAL | OIL & GAS EQUIP/SVC | United States | $1,268,039.07 | $500,148.17 | 158,307.00 |
| EQUITIES | OIL-DRI CORP OF AMERICA | HOUSEHOLD PRODUC | United States | $84,629.88 | $35,061.66 | 828.00 |
| EQUITIES | OIL-DRI CORP OF AMERICA | HOUSEHOLD PRODUC | United States | $455,141.13 | $75,703.38 | 4,453.00 |
| EQUITIES | OITA BANK LTD/THE | BANKS | Japan | $590,173.86 | $674,595.39 | 39,800.00 |
| EQUITIES | OJI HOLDINGS CORP | PULP AND PAPER | Japan | $826,582.31 | $0.00 | 168,897.08 |
| EQUITIES | OKAMURA CORP | BANKS | Japan | $1,687,863.53 | $66,631.30 | 120,000.00 |
| EQUITIES | OKAMURA CORP | BANKS | Japan | $468,382.13 | ($22,766.21) | 33,300.00 |
| EQUITIES | OKAMURA CORP | BANKS | Japan | $1,226,514.16 | $466,913.44 | 87,200.00 |
| EQUITIES | OKAMURA CORP | BANKS | Japan | $437,952.77 | $0.00 | 31,018.67 |
| EQUITIES | OKEA ASA | NORWAY | Norway | $84,672.07 | $15,300.44 | 27,607.00 |
| EQUITIES | OKI ELECTRIC INDUSTRY CO | INFORMATN & COMMI | Japan | $1,206,396.03 | $674,865.87 | 56,100.00 |
| EQUITIES | OKI ELECTRIC INDUSTRY CO | INFORMATN & COMMI | Japan | $378,477.18 | $54,148.36 | 17,600.00 |
| EQUITIES | OKI ELECTRIC INDUSTRY CO | INFORMATN & COMMI | Japan | $438,436.73 | $0.00 | 20,388.23 |
| EQUITIES | OKI ELECTRIC INDUSTRY CO | INFORMATN & COMMI | Japan | $2,464,402.58 | $335,073.43 | 114,600.00 |
| EQUITIES | OKINAWA CELLULAR TELEPH | INFORMATN & COMMI | Japan | $198,844.94 | $0.00 | 8,805.81 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OKLO INC | ELECTRIC UTILITIES | United States | $2,076,977.70 | ($71,894.93) | 39,690.00 |
| EQUITIES | OKLO INC | ELECTRIC UTILITIES | United States | $2,585,468.31 | $96,600.56 | 49,407.00 |
| EQUITIES | OKLO INC | ELECTRIC UTILITIES | United States | $1,896,334.54 | $70,852.54 | 36,238.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $5,007,305.65 | $2,309,123.13 | 36,697.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $7,744,765.55 | $2,407,025.77 | 56,759.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $270,171.00 | $36,907.20 | 1,980.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $5,339,152.05 | $1,340,691.71 | 39,129.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $7,356,838.20 | $3,423,360.64 | 53,916.00 |
| EQUITIES | OKTA INC | INTERNET SVCS & INF | United States | $1,329,705.25 | $139,951.67 | 9,745.00 |
| EQUITIES | OKUMA CORP | MACHINERY | Japan | $363,466.61 | $0.00 | 12,772.40 |
| EQUITIES | OKUMURA CORP | CONSTRUCTION | Japan | $525,605.33 | $4,462.79 | 15,200.00 |
| EQUITIES | OKUMURA CORP | CONSTRUCTION | Japan | $608,997.70 | $0.00 | 17,611.63 |
| EQUITIES | OKUWA CO LTD | RETAIL TRADE | Japan | $1,873.16 | $0.00 | 0.00 |
| EQUITIES | OLAM GROUP LTD | SINGAPORE | Singapore | $158,377.21 | ($1,481.71) | 169,300.00 |
| EQUITIES | OLAM GROUP LTD | SINGAPORE | Singapore | $284,554.22 | $0.00 | 304,173.41 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $25,934,817.60 | $11,134,450.84 | 119,736.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $9,894,721.20 | $9,409,840.73 | 45,682.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $12,259,776.60 | $9,527,718.56 | 56,601.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $470,022.00 | ($9,634.80) | 2,170.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $10,076,881.80 | $5,924,774.00 | 46,523.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $1,968,894.00 | ($98,132.91) | 9,090.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $2,694,937.20 | $1,267,071.64 | 12,442.00 |
| EQUITIES | OLD DOMINION FREIGHT LINE | CARGO GROUND TRA | United States | $2,753,202.60 | ($37,116.12) | 12,711.00 |
| EQUITIES | OLD MUTUAL LTD | SOUTH AFRICA | South Africa | $1,047,790.86 | $51,345.55 | 1,279,679.00 |
| EQUITIES | OLD MUTUAL LTD | SOUTH AFRICA | South Africa | $452,322.78 | ($1,105.05) | 552,427.00 |
| EQUITIES | OLD NATIONAL BANCORP/IN | REGIONAL BANKS | United States | $2,335,169.90 | $763,699.84 | 90,161.00 |
| EQUITIES | OLD NATIONAL BANCORP/IN | REGIONAL BANKS | United States | $3,064,876.50 | $203,860.49 | 118,335.00 |
| EQUITIES | OLD NATIONAL BANCORP/IN | REGIONAL BANKS | United States | $3,085,881.40 | $1,202,679.37 | 119,146.00 |
| EQUITIES | OLD NATIONAL BANCORP/IN | REGIONAL BANKS | United States | $238,331.80 | $8,189.78 | 9,202.00 |
| EQUITIES | OLD REPUBLIC INTERNATION | PROPERTY & CASUAL | United States | $3,198,143.52 | $1,965,093.71 | 78,156.00 |
| EQUITIES | OLD REPUBLIC INTERNATION | PROPERTY & CASUAL | United States | $3,824,219.52 | $2,134,689.73 | 93,456.00 |
| EQUITIES | OLD REPUBLIC INTERNATION | PROPERTY & CASUAL | United States | $2,112,003.96 | $1,190,365.13 | 51,613.00 |
| EQUITIES | OLD SECOND BANCORP INC | REGIONAL BANKS | United States | $288,934.80 | $209,058.56 | 12,390.00 |
| EQUITIES | OLEMA PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $111,088.80 | ($136,996.20) | 8,880.00 |
| EQUITIES | OLEMA PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $898,618.32 | ($737,079.92) | 71,832.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OLIN CORP | COMMODITY CHEMIC | United States | $597,850.48 | ($259,322.39) | 30,164.00 |
| EQUITIES | OLIN CORP | COMMODITY CHEMIC | United States | $718,435.36 | ($15,232.99) | 36,248.00 |
| EQUITIES | OLIN CORP | COMMODITY CHEMIC | United States | $1,101,080.28 | ($409,759.22) | 55,554.00 |
| EQUITIES | OLIN CORP | COMMODITY CHEMIC | United States | $27,549.80 | ($3,044.10) | 1,390.00 |
| EQUITIES | OLIN CORP | COMMODITY CHEMIC | United States | $612,477.64 | ($459,154.31) | 30,902.00 |
| EQUITIES | OLLIE'S BARGAIN OUTLET HO | BROADLINE RETAIL | United States | $1,292,122.16 | $129,757.17 | 16,807.00 |
| EQUITIES | OLLIE'S BARGAIN OUTLET HO | BROADLINE RETAIL | United States | $1,829,590.24 | ($178.91) | 23,798.00 |
| EQUITIES | OLLIE'S BARGAIN OUTLET HO | BROADLINE RETAIL | United States | $56,122.40 | ($21.90) | 730.00 |
| EQUITIES | OLLIE'S BARGAIN OUTLET HO | BROADLINE RETAIL | United States | $3,536,633.76 | ($764,504.51) | 46,002.00 |
| EQUITIES | OLLIE'S BARGAIN OUTLET HO | BROADLINE RETAIL | United States | $1,076,935.04 | $77,051.78 | 14,008.00 |
| EQUITIES | OLYMPUS CORP | PRECISION INSTRUMI | Japan | $657,542.58 | $246,204.41 | 62,900.00 |
| EQUITIES | OLYMPUS CORP | PRECISION INSTRUMI | Japan | $1,346,446.49 | $238,184.05 | 128,800.00 |
| EQUITIES | OLYMPUS CORP | PRECISION INSTRUMI | Japan | $11,821,308.86 | ($3,776,276.20) | 1,130,817.00 |
| EQUITIES | OLYMPUS CORP | PRECISION INSTRUMI | Japan | $790,232.37 | ($175,017.01) | 75,593.00 |
| EQUITIES | OLYMPUS CORP | PRECISION INSTRUMI | Japan | $4,558.78 | $0.00 | 436.09 |
| EQUITIES | OMEGA HEALTHCARE INVEST | HEALTH CARE REITS | United States | $3,215,396.16 | $1,905,662.76 | 67,437.00 |
| EQUITIES | OMEGA HEALTHCARE INVEST | HEALTH CARE REITS | United States | $5,273,360.32 | $1,704,665.60 | 110,599.00 |
| EQUITIES | OMEGA HEALTHCARE INVEST | HEALTH CARE REITS | United States | $2,871,528.00 | $888,100.01 | 60,225.00 |
| EQUITIES | OMEROS CORP | PHARMACEUTICALS | United States | $7,598.49 | ($1,202.50) | 799.00 |
| EQUITIES | OMNIA HOLDINGS LTD | SOUTH AFRICA | South Africa | $1,256,341.68 | $401,471.35 | 184,000.00 |
| EQUITIES | OMNIA HOLDINGS LTD | SOUTH AFRICA | South Africa | $32,487.36 | ($78.69) | 4,758.00 |
| EQUITIES | OMNIA HOLDINGS LTD | SOUTH AFRICA | South Africa | $140,935.59 | ($447.79) | 20,641.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($6,934.90) | 3,907.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($6,934.90) | 3,907.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($4,132.01) | 3,804.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($4,132.01) | 3,804.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($1,737.49) | 1,543.38 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($1,737.92) | 1,543.38 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($4,227.47) | 4,006.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($4,227.47) | 4,006.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($7,518.84) | 6,671.00 |
| EQUITIES | OMNIAB INC/OLD | OTHER | United States | $0.00 | ($7,518.84) | 6,671.00 |
| EQUITIES | OMNICELL INC | HEALTH CARE EQUIPI | United States | $532,701.60 | $200,996.65 | 12,830.00 |
| EQUITIES | OMNICELL INC | HEALTH CARE EQUIPI | United States | $1,090,979.52 | $119,185.07 | 26,276.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $1,336,899.91 | ($55,631.98) | 18,157.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $4,658,672.89 | $2,232,532.16 | 63,203.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $7,313,863.48 | $2,899,525.50 | 99,316.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $269,471.00 | $5,476.00 | 3,700.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $5,479,927.55 | ($40,693.71) | 74,385.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $1,397,055.62 | ($54,332.99) | 18,974.00 |
| EQUITIES | OMNICOM GROUP INC | ADVERTISING | United States | $2,246.40 | $0.00 | 0.00 |
| EQUITIES | OMRON CORP | ELECTRIC APPLIANCE | Japan | $1,257,005.15 | $0.00 | 35,223.25 |
| EQUITIES | OMRON CORP | ELECTRIC APPLIANCE | Japan | $246,239.06 | $10,425.91 | 6,900.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $2,146,077.01 | ($251,087.15) | 33,700.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $936,165.88 | $86,386.71 | 14,442.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $13,888.56 | $0.00 | 0.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $4,211,679.05 | $944,294.52 | 62,614.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $24,106.49 | $0.00 | 0.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $593,935.63 | $121,065.87 | 9,187.00 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $1,807,742.73 | $0.00 | 28,670.21 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $3,775.84 | $0.00 | 59.88 |
| EQUITIES | OMV AG | AUSTRIA | Austria | $284,070.81 | $0.00 | 0.00 |
| EQUITIES | ON HOLDING AG | SWITZERLAND | Switzerland | $1,199,179.52 | ($533,709.85) | 33,856.00 |
| EQUITIES | ON HOLDING AG | SWITZERLAND | Switzerland | $2,063,958.82 | ($879,558.18) | 58,271.00 |
| EQUITIES | ON HOLDING AG | SWITZERLAND | Switzerland | $94,925.60 | ($9,272.80) | 2,680.00 |
| EQUITIES | ON HOLDING AG | SWITZERLAND | Switzerland | $1,669,309.18 | ($787,217.91) | 47,129.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $8,926,750.42 | $8,245,084.18 | 94,423.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $12,933,355.62 | $11,618,427.83 | 136,803.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $449,065.00 | ($128,630.00) | 4,750.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $9,388,389.24 | $6,610,833.53 | 99,306.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $2,143,789.04 | $798,846.87 | 22,676.00 |
| EQUITIES | ON SEMICONDUCTOR CORP | SEMICONDUCTORS | United States | $2,312,542.94 | $1,435,186.45 | 24,461.00 |
| EQUITIES | ONCE UPON A FARM PBC | PACKAGED FOODS & | United States | $1,462,231.04 | $224,334.11 | 71,398.00 |
| EQUITIES | ONCOPEPTIDES AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | ONDAS INC | COMMUNICATIONS E | United States | $288,400.00 | $18,840.50 | 35,000.00 |
| EQUITIES | ONE GAS INC | GAS UTILITIES | United States | $743,340.15 | $383,100.58 | 9,645.00 |
| EQUITIES | ONE LIBERTY PROPERTIES IN | INDUSTRIAL REITS | United States | $115,645.50 | $34,020.86 | 4,650.00 |
| EQUITIES | ONE SOFTWARE TECHNOLOG | ISRAEL | Israel | $187,597.65 | $0.00 | 9,838.71 |
| EQUITIES | ONE STOP SYSTEMS INC | TECH HARDWARE ST | United States | $947,541.60 | $100,591.60 | 52,120.00 |
| EQUITIES | ONEMAIN HOLDINGS INC | CONSUMER FINANCE | United States | $1,320,976.02 | $439,291.02 | 21,666.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ONEMAIN HOLDINGS INC | CONSUMER FINANCE | United States | $2,420,691.91 | $1,279,140.52 | 39,703.00 |
| EQUITIES | ONEMAIN HOLDINGS INC | CONSUMER FINANCE | United States | $1,015,455.35 | $423,758.06 | 16,655.00 |
| EQUITIES | ONEOK INC | OIL & GAS STORAGE | United States | $11,788,803.18 | $6,468,218.47 | 135,597.00 |
| EQUITIES | ONEOK INC | OIL & GAS STORAGE | United States | $16,685,611.74 | $9,453,819.53 | 191,921.00 |
| EQUITIES | ONEOK INC | OIL & GAS STORAGE | United States | $12,140,388.54 | $2,979,443.29 | 139,641.00 |
| EQUITIES | ONEOK INC | OIL & GAS STORAGE | United States | $6,109,273.80 | $359,385.92 | 70,270.00 |
| EQUITIES | ONEOK INC | OIL & GAS STORAGE | United States | $3,726,074.52 | $813,999.91 | 42,858.00 |
| EQUITIES | ONESPAN INC | SYSTEMS SOFTWARE | United States | $165,986.45 | $53,568.91 | 11,567.00 |
| EQUITIES | ONESPAN INC | SYSTEMS SOFTWARE | United States | $220,430.35 | ($1,854.35) | 15,361.00 |
| EQUITIES | ONESPAWORLD HOLDINGS L | SPECIALIZED CONSU | Bahamas | $796,650.40 | $17,490.20 | 28,210.00 |
| EQUITIES | ONESPAWORLD HOLDINGS L | SPECIALIZED CONSU | Bahamas | $672,733.28 | $398,736.11 | 23,822.00 |
| EQUITIES | ONESPAWORLD HOLDINGS L | SPECIALIZED CONSU | Bahamas | $2,828,010.08 | $626,930.05 | 100,142.00 |
| EQUITIES | ONESPAWORLD HOLDINGS L | SPECIALIZED CONSU | Bahamas | $106,803.68 | $4,311.48 | 3,782.00 |
| EQUITIES | ONEX CORP | CDN ASSET MGMT/CL | Canada | $2,287,531.98 | ($173,837.97) | 30,600.00 |
| EQUITIES | ONEX CORP | CDN ASSET MGMT/CL | Canada | $3,932,162.82 | $51,535.88 | 52,600.00 |
| EQUITIES | ONEX CORP | CDN ASSET MGMT/CL | Canada | $1,024,020.96 | $0.00 | 13,698.20 |
| EQUITIES | ONO PHARMACEUTICAL CO L | PHARMACEUTICAL | Japan | $4,479,933.87 | $315,129.38 | 304,900.00 |
| EQUITIES | ONO PHARMACEUTICAL CO L | PHARMACEUTICAL | Japan | $1,657,384.52 | $13,420.74 | 112,800.00 |
| EQUITIES | ONO PHARMACEUTICAL CO L | PHARMACEUTICAL | Japan | $5,975,200.33 | $0.00 | 406,667.10 |
| EQUITIES | ONO PHARMACEUTICAL CO L | PHARMACEUTICAL | Japan | $1,549,119.41 | $0.00 | 105,431.76 |
| EQUITIES | ONO PHARMACEUTICAL CO L | PHARMACEUTICAL | Japan | $3,383,826.73 | $964,128.74 | 230,300.00 |
| EQUITIES | ONTERRIS INC | ENVIRON & FACILITIE | United States | $210,487.15 | ($211,227.11) | 10,415.00 |
| EQUITIES | ONTERRIS INC | ENVIRON & FACILITIE | United States | $515,759.20 | ($51,669.72) | 25,520.00 |
| EQUITIES | ONTERRIS INC | ENVIRON & FACILITIE | United States | $1,906,368.88 | ($417,420.64) | 94,328.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $1,555,051.05 | $782,143.24 | 4,109.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $4,251,128.85 | $4,082,239.40 | 11,233.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $6,755,332.50 | $2,897,396.99 | 17,850.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $4,020,274.35 | $3,456,734.67 | 10,623.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $215,716.50 | $25,473.30 | 570.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $4,327,954.20 | $2,031,225.47 | 11,436.00 |
| EQUITIES | ONTO INNOVATION INC | SEMICNDCTR MTRLS | United States | $930,608.55 | $75,196.22 | 2,459.00 |
| EQUITIES | OOMA INC | APPLICATION SOFTW | United States | $387,840.38 | ($5,540.42) | 20,179.00 |
| EQUITIES | OOMA INC | APPLICATION SOFTW | United States | $336,926.60 | $12,796.90 | 17,530.00 |
| EQUITIES | OOREDOO QPSC | QATAR | Qatar | $2,132,220.13 | $682,171.10 | 585,918.00 |
| EQUITIES | OOREDOO QPSC | QATAR | Qatar | $1,319,290.23 | $436,906.42 | 362,531.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OOREDOO QPSC | QATAR | Qatar | $491,581.91 | $222,151.05 | 135,083.00 |
| EQUITIES | OP BANCORP | REGIONAL BANKS | United States | $1,281,375.18 | $413,665.24 | 85,482.00 |
| EQUITIES | OPC ENERGY LTD | ISRAEL | Israel | $122,911.11 | ($45,041.76) | 3,959.00 |
| EQUITIES | OPC ENERGY LTD | ISRAEL | Israel | $360,133.58 | ($122,686.02) | 11,600.00 |
| EQUITIES | OPC ENERGY LTD | ISRAEL | Israel | $2,183.96 | $0.00 | 70.35 |
| EQUITIES | OPC ENERGY LTD | ISRAEL | Israel | $1,954,718.15 | ($750,274.98) | 62,962.00 |
| EQUITIES | OPEN GROUP INC | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | OPEN HOUSE GROUP CO LTD | REAL ESTATE | Japan | $2,117,620.21 | $1,688,035.54 | 40,600.00 |
| EQUITIES | OPEN HOUSE GROUP CO LTD | REAL ESTATE | Japan | $980,655.77 | $0.00 | 18,801.60 |
| EQUITIES | OPEN LENDING CORP | FINANCIAL EXNG & D/ | United States | $88,364.43 | ($410,204.77) | 28,413.00 |
| EQUITIES | OPEN TEXT CORP | CDN APPLICATION SC | Canada | $1,008,578.10 | ($390,020.52) | 45,534.00 |
| EQUITIES | OPEN TEXT CORPORATION | CDN APPLICATION SC | Canada | $1,944,797.18 | ($60,828.84) | 87,900.00 |
| EQUITIES | OPEN TEXT CORPORATION | CDN APPLICATION SC | Canada | $2,254,747.85 | $45,971.32 | 101,909.00 |
| EQUITIES | OPEN TEXT CORPORATION | CDN APPLICATION SC | Canada | $62,463.15 | $0.00 | 2,823.18 |
| EQUITIES | OPEN TEXT CORPORATION | CDN APPLICATION SC | Canada | $940,096.19 | $0.00 | 42,490.03 |
| EQUITIES | OPENDOOR TECHNOLOGIES | REAL ESTATE SERVIC | United States | $286,440.00 | $23,206.60 | 62,000.00 |
| EQUITIES | OPENLANE INC | DIVERSIFIED SUPPOF | United States | $1,271,058.04 | $896,315.30 | 30,821.00 |
| EQUITIES | OPENLANE INC | DIVERSIFIED SUPPOF | United States | $2,741,387.76 | $1,205,064.90 | 66,474.00 |
| EQUITIES | OPENLANE INC | DIVERSIFIED SUPPOF | United States | $1,601,967.80 | $349,086.41 | 38,845.00 |
| EQUITIES | OPERA LTD | NORWAY | Cayman Islands | $2,450,095.65 | $124,935.31 | 123,555.00 |
| EQUITIES | OPKO HEALTH INC | HEALTH CARE SERVI( | United States | $264,390.00 | ($814,914.44) | 176,260.00 |
| EQUITIES | OPMOBILITY | FRANCE | France | $160,853.64 | $0.00 | 10,314.70 |
| EQUITIES | OPORTUN FINANCIAL CORP | CONSUMER FINANCE | United States | $2,858,911.35 | $164,269.46 | 500,685.00 |
| EQUITIES | OPORTUN FINANCIAL CORP | CONSUMER FINANCE | United States | $55,963.71 | ($7,403.53) | 9,801.00 |
| EQUITIES | OPPENHEIMER HOLDINGS IN( | INVESTMNT BKG & BF | United States | $2,716,071.90 | $811,581.66 | 25,735.00 |
| EQUITIES | OPTASIA LTD | UNITED ARAB EMIRAT | United Arab Emirates | $1,042,940.59 | ($299,628.21) | 1,172,414.00 |
| EQUITIES | OPTEX SYSTEMS HOLDINGS I | AEROSPACE & DEFEN | United States | $595,138.57 | $89,342.49 | 42,419.00 |
| EQUITIES | OPTIM CORP | INFORMATN & COMMI | Japan | $22,602.68 | ($34,073.08) | 9,300.00 |
| EQUITIES | OPTIMA BANK SA | GREECE | Greece | $5,488,994.73 | $2,783,681.45 | 480,101.00 |
| EQUITIES | OPTIMA BANK SA | GREECE | Greece | $3,680,054.04 | $660,543.71 | 321,880.00 |
| EQUITIES | OPTION CARE HEALTH INC | HEALTH CARE SERVI( | United States | $613,162.80 | ($30,409.60) | 29,240.00 |
| EQUITIES | OPTION CARE HEALTH INC | HEALTH CARE SERVI( | United States | $1,018,449.99 | ($495,013.11) | 48,567.00 |
| EQUITIES | OPTORUN CO LTD | INFORMATN & COMMI | Japan | $140,465.50 | $3,975.94 | 6,000.00 |
| EQUITIES | OPTORUN CO LTD | INFORMATN & COMMI | Japan | $1,189,408.71 | $490,370.79 | 51,300.00 |
| EQUITIES | OR ROYALTIES INC | CDN GOLD | Canada | $1,810,056.21 | $0.00 | 57,181.46 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OR ROYALTIES INC | CDN GOLD | Canada | $3,218,526.99 | $1,773,050.67 | 101,500.00 |
| EQUITIES | ORA BANDA MINING LTD | AUSTRALIA | Australia | $144,051.89 | $0.00 | 197,088.37 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $2,860,216.35 | ($1,696,347.61) | 19,517.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $4,816,072.65 | ($4,478,947.65) | 32,863.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $57,427,376.10 | $44,438,508.45 | 391,862.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $80,688,524.85 | $67,285,359.81 | 550,587.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $2,916,345.00 | ($751,026.00) | 19,900.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $59,006,598.90 | $29,926,795.13 | 402,638.00 |
| EQUITIES | ORACLE CORP | SYSTEMS SOFTWARE | United States | $16,431,186.00 | $6,913,736.08 | 112,120.00 |
| EQUITIES | ORACLE CORP JAPAN | SERVICES | Japan | $6,073.83 | $0.00 | 0.00 |
| EQUITIES | ORACLE CORP JAPAN | SERVICES | Japan | $3,444.73 | $0.00 | 0.00 |
| EQUITIES | ORACLE CORP JAPAN | SERVICES | Japan | $255,237.94 | $0.00 | 4,997.89 |
| EQUITIES | ORACLE CORP JAPAN | SERVICES | Japan | $150,170.60 | $0.00 | 0.00 |
| EQUITIES | ORACLE FINANCIAL SERVICES | INDIA | India | $341,505.68 | ($13,945.37) | 3,000.00 |
| EQUITIES | ORACLE FINANCIAL SERVICES | INDIA | India | $3,412,097.09 | $2,114,840.71 | 29,974.00 |
| EQUITIES | ORANGE BELGIUM SA | BELGIUM | Belgium | $1,268.03 | $0.00 | 0.00 |
| EQUITIES | ORANGE COUNTY BANCORP I | REGIONAL BANKS | United States | $102,248.40 | $55,095.49 | 2,780.00 |
| EQUITIES | ORANGE POLSKA SA | POLAND | Poland | $897,749.84 | ($17,601.20) | 226,022.00 |
| EQUITIES | ORANGE POLSKA SA | POLAND | Poland | $789,295.54 | $50,212.60 | 198,717.00 |
| EQUITIES | ORANGE POLSKA SA | POLAND | Poland | $1,820,376.06 | $147,854.65 | 458,307.00 |
| EQUITIES | ORANGE POLSKA SA | POLAND | Poland | $2,439,435.23 | $284,682.43 | 613,684.00 |
| EQUITIES | ORANGE SA | FRANCE | France | $1,601,227.98 | $422,809.51 | 84,855.00 |
| EQUITIES | ORANGE SA | FRANCE | France | $2,669,637.94 | $755,261.91 | 141,474.00 |
| EQUITIES | ORANGE SA | FRANCE | France | $14,429.25 | $0.00 | 764.66 |
| EQUITIES | ORASCOM CONSTRUCTION P | UNITED ARAB EMIRATI | United Arab Emirates | $741,955.67 | $320,229.20 | 50,690.00 |
| EQUITIES | ORASURE TECHNOLOGIES IN | HEALTH CARE SUPPL | United States | $153,147.48 | ($51,129.16) | 34,338.00 |
| EQUITIES | ORBBEC INC | CHINA | China | $1,359,082.95 | ($92,842.94) | 70,639.00 |
| EQUITIES | ORBIA ADVANCE CORP SAB D | MEXICO | Mexico | $1,073,362.61 | $22,923.83 | 831,000.00 |
| EQUITIES | ORBIA ADVANCE CORP SAB D | MEXICO | Mexico | $595,283.55 | ($10,617.78) | 460,870.00 |
| EQUITIES | ORCHID ISLAND CAPITAL INC | MORTGAGE REITS | United States | $96,717.60 | ($38,809.04) | 13,680.00 |
| EQUITIES | ORGANO CORP | MACHINERY | Japan | $566,630.17 | $0.00 | 5,632.55 |
| EQUITIES | ORGANO CORP | MACHINERY | Japan | $5,175,081.13 | $2,843,125.01 | 51,600.00 |
| EQUITIES | ORGANO CORP | MACHINERY | Japan | $5,175,081.13 | $1,157,089.36 | 51,600.00 |
| EQUITIES | ORGANO CORP | MACHINERY | Japan | $6,388,617.60 | $5,923,699.89 | 63,700.00 |
| EQUITIES | ORGANON & CO | PHARMACEUTICALS | United States | $995,826.38 | $11,764.22 | 73,547.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ORGANON & CO | PHARMACEUTICALS | United States | $1,256,891.12 | ($233,195.50) | 92,828.00 |
| EQUITIES | ORGANON & CO | PHARMACEUTICALS | United States | $711,026.02 | ($780,692.56) | 52,513.00 |
| EQUITIES | ORIC PHARMACEUTICALS INC | BIOTECHNOLOGY | United States | $122,487.30 | $48,702.59 | 11,310.00 |
| EQUITIES | ORICA LTD | AUSTRALIA | Australia | $247.95 | $0.00 | 0.00 |
| EQUITIES | ORICA LTD | AUSTRALIA | Australia | $5,261,706.34 | $0.00 | 320,728.19 |
| EQUITIES | ORICA LTD | AUSTRALIA | Australia | $2,225,314.63 | $0.00 | 135,644.43 |
| EQUITIES | ORICA LTD | AUSTRALIA | Australia | $272,593.85 | ($770.12) | 16,616.00 |
| EQUITIES | ORIENTAL LAND CO LTD/JAPA | SERVICES | Japan | $818,739.33 | ($490,859.95) | 53,440.00 |
| EQUITIES | ORIENTAL LAND CO LTD/JAPA | SERVICES | Japan | $1,164,711.85 | ($363,888.86) | 76,022.00 |
| EQUITIES | ORIENTAL LAND CO LTD/JAPA | SERVICES | Japan | $6,773.79 | $0.00 | 442.13 |
| EQUITIES | ORIGIN BANCORP INC | REGIONAL BANKS | United States | $426,079.50 | $179,070.30 | 8,330.00 |
| EQUITIES | ORIGIN BANCORP INC | REGIONAL BANKS | United States | $687,200.25 | $134,890.62 | 13,435.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $1,290,662.58 | ($32,858.23) | 169,669.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $637,839.77 | $223,278.41 | 83,520.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $912.01 | $0.00 | 0.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $851,992.94 | $9,895.40 | 112,002.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $3,818.09 | $0.00 | 0.00 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $816,006.58 | $0.00 | 107,271.90 |
| EQUITIES | ORIGIN ENERGY LTD | AUSTRALIA | Australia | $5,565.06 | $0.00 | 712.68 |
| EQUITIES | ORIGIN ENTERPRISES PLC | IRELAND | Ireland | $144,990.79 | $8,722.81 | 30,228.00 |
| EQUITIES | ORIOLA OYJ | FINLAND | Finland | $902.03 | $0.00 | 0.00 |
| EQUITIES | ORION CORP/REPUBLIC OF K | SOUTH KOREA | South Korea | $851,352.51 | $118,185.69 | 10,000.00 |
| EQUITIES | ORION GROUP HOLDINGS INC | CONSTRUCTION & EN | United States | $3,031,788.18 | $1,375,122.05 | 180,249.00 |
| EQUITIES | ORION GROUP HOLDINGS INC | CONSTRUCTION & EN | United States | $286,999.66 | $6,939.25 | 17,063.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $2,827,106.37 | $368,827.57 | 34,229.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $3,174.89 | $0.00 | 0.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $876,810.82 | $286,218.46 | 10,145.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $9,471.83 | $0.00 | 0.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $567,006.35 | $131,522.70 | 6,839.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $10,533.57 | $0.00 | 0.00 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $3,674.11 | $0.00 | 44.66 |
| EQUITIES | ORION OYJ | FINLAND | Finland | $6,435,424.46 | $890,322.38 | 74,896.00 |
| EQUITIES | ORION SA | LUXEMBOURG | Luxembourg | $86,272.99 | ($178,506.32) | 12,970.00 |
| EQUITIES | ORION SA | LUXEMBOURG | United States | $20,291.29 | ($11,438.51) | 3,051.00 |
| EQUITIES | ORION SA | LUXEMBOURG | Luxembourg | $267,017.56 | ($11,134.02) | 40,261.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $9,424,494.76 | $3,471,630.98 | 249,100.00 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $2,906,724.54 | $1,951,092.83 | 76,828.00 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $5,691,774.36 | $1,908,356.57 | 150,440.00 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $46,593,930.28 | $45,535,664.71 | 1,231,530.00 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $2,741,389.17 | $1,460,645.68 | 72,458.00 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $596,984.72 | $0.00 | 15,778.97 |
| EQUITIES | ORIX CORP | OTHER FINANCING BU | Japan | $17,107.38 | $0.00 | 452.17 |
| EQUITIES | ORIX JREIT INC | OTHER FINANCING BU | Japan | $322,150.46 | ($28,485.04) | 537.00 |
| EQUITIES | ORIX JREIT INC | OTHER FINANCING BU | Japan | $5,123,212.19 | $459,504.16 | 8,540.00 |
| EQUITIES | ORIX JREIT INC | OTHER FINANCING BU | Japan | $901,862.09 | $0.00 | 1,503.33 |
| EQUITIES | ORIZON VALORIZACAO DE RE | BRAZIL | Brazil | $3,243,296.78 | $467,325.81 | 212,200.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $8,173.41 | $0.00 | 0.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $6,885.97 | $0.00 | 0.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $572,725.70 | $263,025.41 | 53,039.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $15,266.42 | $0.00 | 0.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $10,473,358.70 | ($132,861.38) | 982,241.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $472,921.59 | ($15,140.78) | 44,482.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $1,319.07 | $0.00 | 0.00 |
| EQUITIES | ORKLA ASA | NORWAY | Norway | $3,166.85 | $0.00 | 300.75 |
| EQUITIES | ORLA MINING LTD | CDN GOLD | Canada | $671,535.92 | $0.00 | 68,690.89 |
| EQUITIES | ORLEN SA | POLAND | Poland | $6,356,629.23 | $2,928,926.73 | 186,961.00 |
| EQUITIES | ORLEN SA | POLAND | Poland | $1,246,703.22 | $522,531.15 | 36,668.00 |
| EQUITIES | ORLEN SA | POLAND | Poland | $36,463,281.21 | $14,188,192.63 | 1,072,457.00 |
| EQUITIES | ORMAT TECHNOLOGIES INC | RENEWABLE ELECTR | United States | $1,625,659.20 | $942,743.74 | 14,928.00 |
| EQUITIES | ORMAT TECHNOLOGIES INC | RENEWABLE ELECTR | United States | $2,057,665.50 | ($194,253.59) | 18,895.00 |
| EQUITIES | ORMAT TECHNOLOGIES INC | RENEWABLE ELECTR | United States | $2,644,309.80 | ($380,078.62) | 24,282.00 |
| EQUITIES | ORMAT TECHNOLOGIES INC | RENEWABLE ELECTR | United States | $83.94 | $83.84 | 0.77 |
| EQUITIES | ORMAT TECHNOLOGIES INC | RENEWABLE ELECTR | United States | $11,274,345.92 | $873,839.91 | 103,358.00 |
| EQUITIES | ORO CO LTD | INFORMATN & COMMU | Japan | $55,989.05 | $5,167.12 | 4,600.00 |
| EQUITIES | ORORA LTD | AUSTRALIA | Australia | $971,122.94 | ($1,212,402.14) | 1,012,084.00 |
| EQUITIES | ORORA LTD | AUSTRALIA | Australia | $416,545.97 | $0.00 | 434,128.17 |
| EQUITIES | ORRSTOWN FINANCIAL SERV | REGIONAL BANKS | United States | $217,460.58 | $107,589.18 | 5,326.00 |
| EQUITIES | ORRSTOWN FINANCIAL SERV | REGIONAL BANKS | United States | $2,040,275.10 | $788,922.63 | 49,970.00 |
| EQUITIES | ORSERO SPA | ITALY | Italy | $1,220,888.25 | ($243,866.80) | 69,613.00 |
| EQUITIES | ORSTED AS | DENMARK | Denmark | $6,061,057.20 | $105,839.00 | 269,940.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ORSTED AS | DENMARK | Denmark | $553,475.07 | ($639,055.29) | 24,650.00 |
| EQUITIES | ORSTED AS | DENMARK | Denmark | $749,964.33 | ($123,235.17) | 33,401.00 |
| EQUITIES | ORSTED AS | DENMARK | Denmark | $4,254.90 | $0.00 | 189.25 |
| EQUITIES | ORTHOFIX MEDICAL INC | HEALTH CARE EQUIPI | United States | $92,058.08 | ($195,028.58) | 10,072.00 |
| EQUITIES | ORTHOPEDIATRICS CORP | HEALTH CARE SUPPL | United States | $88,399.73 | ($206,345.02) | 4,621.00 |
| EQUITIES | ORUKA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,156,220.33 | $450,029.12 | 12,149.00 |
| EQUITIES | ORUM THERAPEUTICS INC | SOUTH KOREA | South Korea | $332,434.11 | ($348,014.19) | 8,700.00 |
| EQUITIES | OSAKA GAS CO LTD | ELECTRIC POWER AN | Japan | $994,584.98 | $359,828.13 | 29,627.00 |
| EQUITIES | OSAKA GAS CO LTD | ELECTRIC POWER AN | Japan | $3,746,436.82 | ($189,300.08) | 111,600.00 |
| EQUITIES | OSAKA GAS CO LTD | ELECTRIC POWER AN | Japan | $1,012,242.92 | $411,967.92 | 30,153.00 |
| EQUITIES | OSAKA GAS CO LTD | ELECTRIC POWER AN | Japan | $4,646.12 | $0.00 | 138.40 |
| EQUITIES | OSAKA SODA CO LTD | CHEMICALS | Japan | $274,046.88 | $0.00 | 23,640.83 |
| EQUITIES | OSAKA STEEL CO LTD | IRON AND STEEL | Japan | $1,224.76 | $0.00 | 0.00 |
| EQUITIES | OSAKI ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $471,789.61 | $330,599.00 | 51,600.00 |
| EQUITIES | OSB GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,250,566.46 | $45,069.25 | 181,546.00 |
| EQUITIES | OSB GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,789,262.15 | ($81,815.25) | 259,749.00 |
| EQUITIES | OSB GROUP PLC | UNITED KINGDOM CO | United Kingdom | $830,664.34 | $0.00 | 120,588.87 |
| EQUITIES | OSCAR HEALTH INC | LIFE & HEALTH INSUR | United States | $1,259,158.00 | $884,159.56 | 44,150.00 |
| EQUITIES | OSCAR HEALTH INC | LIFE & HEALTH INSUR | United States | $2,664,851.76 | $980,926.77 | 93,438.00 |
| EQUITIES | OSCAR HEALTH INC | LIFE & HEALTH INSUR | United States | $1,884,972.36 | $983,160.90 | 66,093.00 |
| EQUITIES | OSG CORP | MACHINERY | Japan | $256,025.09 | $0.00 | 11,899.75 |
| EQUITIES | OSHKOSH CORP | CONST MACH&HVY TI | United States | $2,256,616.44 | $1,685,615.68 | 14,703.00 |
| EQUITIES | OSHKOSH CORP | CONST MACH&HVY TI | United States | $3,755,962.56 | $2,736,461.65 | 24,472.00 |
| EQUITIES | OSHKOSH CORP | CONST MACH&HVY TI | United States | $2,348,244.00 | $1,238,829.02 | 15,300.00 |
| EQUITIES | OSHKOSH CORP | CONST MACH&HVY TI | United States | $5,079,420.60 | $666,858.19 | 33,095.00 |
| EQUITIES | OSI SYSTEMS INC | ELECTRONIC EQUIP & | United States | $553,529.70 | $12,604.38 | 2,531.00 |
| EQUITIES | OSI SYSTEMS INC | ELECTRONIC EQUIP & | United States | $770,042.70 | $339,246.40 | 3,521.00 |
| EQUITIES | OSI SYSTEMS INC | ELECTRONIC EQUIP & | United States | $187,425.90 | $3,848.96 | 857.00 |
| EQUITIES | OSISKO DEVELOPMENT CORI | CDN GOLD | Canada | $2,899,687.61 | ($997,555.24) | 1,192,444.00 |
| EQUITIES | OSISKO DEVELOPMENT CORI | CDN GOLD | Canada | $247,548.90 | ($30,162.46) | 101,800.00 |
| EQUITIES | OSL GROUP LTD | HONG KONG | Hong Kong | $212,287.21 | $0.00 | 144,383.60 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $13,588.00 | $0.00 | 0.00 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $5,113.60 | $0.00 | 0.00 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $8,834.15 | $0.00 | 0.00 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $44,406.75 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $25,931.78 | $0.00 | 0.00 |
| EQUITIES | OSRAM LICHT AG | GERMANY | Germany | $16,033.23 | $0.00 | 0.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $6,729,612.40 | $3,318,813.72 | 93,989.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $8,989,165.20 | $4,041,675.77 | 125,547.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $330,792.00 | ($7,715.40) | 4,620.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $6,733,693.60 | $592,727.98 | 94,046.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $10,544,746.80 | ($2,610,807.77) | 147,273.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $10,399,756.80 | ($3,768,064.06) | 145,248.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $1,502,239.60 | $429,768.53 | 20,981.00 |
| EQUITIES | OTIS WORLDWIDE CORP | IND MACHNRY & SUPI | United States | $11,011,149.20 | ($2,102,646.41) | 153,787.00 |
| EQUITIES | OTP BANK NYRT | HUNGARY | Hungary | $3,756,426.83 | $2,626,172.40 | 25,450.00 |
| EQUITIES | OTP BANK NYRT | HUNGARY | Hungary | $28,011,431.33 | $7,144,219.99 | 189,779.00 |
| EQUITIES | OTP BANK NYRT | HUNGARY | Hungary | $18,467,893.18 | $1,312,457.06 | 125,121.00 |
| EQUITIES | OTP BANK NYRT | HUNGARY | Hungary | $12,651,852.20 | $5,131,136.19 | 85,717.00 |
| EQUITIES | OTP BANK NYRT | HUNGARY | Hungary | $3,785,946.88 | $170,176.18 | 25,650.00 |
| EQUITIES | OTSUKA CORP | OTHER PRODUCTS | Japan | $243,248.68 | ($47,073.61) | 14,000.00 |
| EQUITIES | OTSUKA CORP | OTHER PRODUCTS | Japan | $244,708.17 | ($33,701.19) | 14,084.00 |
| EQUITIES | OTSUKA CORP | INFORMATN & COMMI | Japan | $1,621.34 | $0.00 | 95.18 |
| EQUITIES | OTSUKA HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $2,249,978.78 | $1,186,515.92 | 33,624.00 |
| EQUITIES | OTSUKA HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $414,878.31 | $85,164.76 | 6,200.00 |
| EQUITIES | OTSUKA HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $1,790,601.42 | $626,836.21 | 26,759.00 |
| EQUITIES | OTSUKA HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $8,712,444.59 | $302,370.95 | 130,200.00 |
| EQUITIES | OTSUKA HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $11,552.82 | $0.00 | 173.77 |
| EQUITIES | OTTER TAIL CORP | ELECTRIC UTILITIES | United States | $1,079,760.00 | $13,920.00 | 12,000.00 |
| EQUITIES | OTTER TAIL CORP | ELECTRIC UTILITIES | United States | $1,030,360.98 | $757,766.19 | 11,451.00 |
| EQUITIES | OTTER TAIL CORP | ELECTRIC UTILITIES | United States | $951,808.44 | $39,612.80 | 10,578.00 |
| EQUITIES | OUE REAL ESTATE INVESTME | SINGAPORE | Singapore | $46,877.73 | ($691.20) | 170,800.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $5,962,594.92 | $4,117,841.36 | 95,371.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $994,380.60 | $721,416.04 | 15,905.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $3,065,543.16 | $1,661,909.73 | 49,033.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $685,906.92 | $313,632.60 | 10,971.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $2,121,928.80 | $753,491.76 | 33,940.00 |
| EQUITIES | OUSTER INC | ELECTRONIC EQUIP & | United States | $214,068.48 | $169,535.68 | 3,424.00 |
| EQUITIES | OUTFRONT MEDIA INC | OTHER SPECIALIZED | United States | $1,426,698.00 | $28,743.00 | 43,550.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | OUTFRONT MEDIA INC | OTHER SPECIALIZED | United States | $1,374,544.08 | $86,711.84 | 41,958.00 |
| EQUITIES | OUTFRONT MEDIA INC | OTHER SPECIALIZED | United States | $2,776,377.24 | $1,203,996.73 | 84,749.00 |
| EQUITIES | OUTFRONT MEDIA INC | OTHER SPECIALIZED | United States | $508,631.76 | $39,356.86 | 15,526.00 |
| EQUITIES | OUTOKUMPU OYJ | FINLAND | Finland | $46,327.44 | $0.00 | 0.00 |
| EQUITIES | OUTOKUMPU OYJ | FINLAND | Finland | $538,572.31 | $0.00 | 93,558.99 |
| EQUITIES | OUTOKUMPU OYJ | FINLAND | Finland | $6,221.92 | $0.00 | 0.00 |
| EQUITIES | OUTSURANCE GROUP LTD | SOUTH AFRICA | South Africa | $855,883.80 | $139,091.56 | 178,359.00 |
| EQUITIES | OVERSEA-CHINESE BANKING | SINGAPORE | Singapore | $3,944,953.48 | $874,612.30 | 205,833.00 |
| EQUITIES | OVERSEA-CHINESE BANKING | SINGAPORE | Singapore | $3,148,940.43 | $1,875,223.27 | 164,300.00 |
| EQUITIES | OVERSEA-CHINESE BANKING | SINGAPORE | Singapore | $23,280,310.19 | $8,831,084.11 | 1,214,680.00 |
| EQUITIES | OVERSEA-CHINESE BANKING | SINGAPORE | Singapore | $4,806,302.72 | $1,566,992.56 | 250,775.00 |
| EQUITIES | OVERSEA-CHINESE BANKING | SINGAPORE | Singapore | $26,335.27 | $0.00 | 1,374.08 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $148,104.45 | ($1,561.22) | 2,813.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $3,503,910.15 | $2,770,223.53 | 66,551.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $5,094,150.75 | $742,356.59 | 96,755.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $2,915,283.15 | $403,739.74 | 55,371.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $178,483.50 | $813.60 | 3,390.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $2,031,184.35 | $278,267.99 | 38,579.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $7,943,094.90 | $1,005,407.74 | 150,866.00 |
| EQUITIES | OVINTIV INC | OIL & GAS EXPL & PR | United States | $229,027.50 | ($8,569.50) | 4,350.00 |
| EQUITIES | OVS SPA | ITALY | Italy | $1,573,442.48 | $797,260.30 | 227,664.00 |
| EQUITIES | OVS SPA | ITALY | Italy | $2,867,926.24 | $1,474,466.93 | 414,965.00 |
| EQUITIES | OVS SPA | ITALY | Italy | $223,060.97 | $0.00 | 32,275.29 |
| EQUITIES | OWENS CORNING | BUILDING PRODUCTS | United States | $1,907,678.96 | $1,527,574.27 | 12,001.00 |
| EQUITIES | OWENS CORNING | BUILDING PRODUCTS | United States | $4,652,441.28 | $3,581,990.04 | 29,268.00 |
| EQUITIES | OWENS CORNING | BUILDING PRODUCTS | United States | $154,191.20 | $29,895.40 | 970.00 |
| EQUITIES | OWENS CORNING | BUILDING PRODUCTS | United States | $3,648,926.80 | $2,339,177.49 | 22,955.00 |
| EQUITIES | OWLET INC | HEALTH CARE EQUIP | United States | $835,353.68 | ($113,710.44) | 145,532.00 |
| EQUITIES | OXFORD INSTRUMENTS PLC | UNITED KINGDOM CO | United Kingdom | $505,758.33 | $0.00 | 12,501.87 |
| EQUITIES | OXFORD METRICS PLC | UNITED KINGDOM CO | United Kingdom | $298,569.13 | ($443,947.29) | 572,400.00 |
| EQUITIES | OXLEY HOLDINGS LTD | SINGAPORE | Singapore | $0.00 | $0.00 | 0.00 |
| EQUITIES | OY NOFAR ENERGY LTD | ISRAEL | Israel | $528,860.74 | $0.00 | 7,586.49 |
| EQUITIES | OZ DOMESTIC PARTNERS II | MULTINATL EQUITY F | United States | $250,712,273.00 | $226,712,273.00 | 250,712,273.00 |
| EQUITIES | OZAK GAYRIMENKUL YATIRIM | TURKEY | Turkey | $0.31 | $0.44 | 0.93 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $38,511,673.20 | $19,849,858.21 | 320,610.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $887,086.20 | $180,386.95 | 7,385.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $14,930,435.52 | $11,931,157.23 | 124,296.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $20,191,571.40 | $15,396,271.97 | 168,095.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $14,026,892.88 | $8,071,163.48 | 116,774.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $14,315,541.24 | $1,298,023.26 | 119,177.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $4,055,010.96 | $2,302,619.68 | 33,758.00 |
| EQUITIES | PACCAR INC | CONST MACH&HVY TI | United States | $4,088,404.32 | $0.00 | 34,036.00 |
| EQUITIES | PACIFIC ANDES INTERNATION | HONG KONG | Hong Kong | $0.00 | ($443,374.26) | 4,733,998.00 |
| EQUITIES | PACIFIC BASIN SHIPPING LTD | HONG KONG | Hong Kong | $248,238.66 | ($10,321.12) | 721,000.00 |
| EQUITIES | PACIFIC BASIN SHIPPING LTD | HONG KONG | Hong Kong | $663,181.17 | $0.00 | 1,926,172.43 |
| EQUITIES | PACIFIC BIOSCIENCES OF CA | LIFE SCIENCES TOOL | United States | $120,860.88 | ($816,332.84) | 71,941.00 |
| EQUITIES | PACIFIC TEXTILES HOLDINGS | HONG KONG | Hong Kong | $274,941.63 | ($2,250,137.49) | 2,507,100.00 |
| EQUITIES | PACIRA BIOSCIENCES INC | PHARMACEUTICALS | United States | $721,370.58 | $40,091.94 | 28,434.00 |
| EQUITIES | PACIRA BIOSCIENCES INC | PHARMACEUTICALS | United States | $329,860.74 | ($218,108.17) | 13,002.00 |
| EQUITIES | PACKAGING CORP OF AMERI | PPR&PLAST PCKNG P | United States | $3,255,386.56 | $2,099,829.32 | 13,577.00 |
| EQUITIES | PACKAGING CORP OF AMERI | PPR&PLAST PCKNG P | United States | $5,246,626.18 | $4,196,560.23 | 21,881.00 |
| EQUITIES | PACKAGING CORP OF AMERI | PPR&PLAST PCKNG P | United States | $5,840,203.00 | $3,063,357.71 | 24,350.00 |
| EQUITIES | PACKAGING CORP OF AMERI | PPR&PLAST PCKNG P | United States | $1,719,702.16 | $666,538.71 | 7,172.00 |
| EQUITIES | PACS GROUP INC | HEALTH CARE FACILI | United States | $204,970.48 | $30,093.77 | 4,807.00 |
| EQUITIES | PACS GROUP INC | HEALTH CARE FACILI | United States | $1,485,918.72 | $253,634.73 | 34,848.00 |
| EQUITIES | PADINI HOLDINGS BHD | MALAYSIA | Malaysia | $36,365.58 | ($19,229.21) | 104,423.00 |
| EQUITIES | PAGAYA TECHNOLOGIES LTD | ISRAEL | Israel | $251,229.50 | $36,327.10 | 13,766.00 |
| EQUITIES | PAGERDUTY INC | APPLICATION SOFTW | United States | $244,511.70 | ($477,460.54) | 25,338.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $225,707.00 | $6,983.20 | 24,940.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $513,135.00 | ($58,276.07) | 56,700.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $690,198.25 | ($162,627.48) | 76,265.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $1,658,005.25 | ($221,636.29) | 183,205.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $2,208,788.25 | ($36,438.41) | 244,065.00 |
| EQUITIES | PAGSEGURO DIGITAL LTD | BRAZIL | Cayman Islands | $1,108,833.15 | ($55,120.40) | 122,523.00 |
| EQUITIES | PAL GROUP HOLDINGS CO LT | RETAIL TRADE | Japan | $1,857,604.81 | $9,881.39 | 205,100.00 |
| EQUITIES | PAL GROUP HOLDINGS CO LT | RETAIL TRADE | Japan | $250,043.11 | $0.00 | 27,607.41 |
| EQUITIES | PALADIN ENERGY LTD | AUSTRALIA | Australia | $909,730.31 | $0.00 | 82,640.02 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $2,159,795.04 | ($778,799.84) | 18,512.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $2,587,273.92 | ($1,392,389.47) | 22,176.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $58,973,651.58 | $41,774,787.52 | 505,474.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $83,232,494.67 | $60,520,161.07 | 713,401.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $3,012,419.40 | ($304,676.00) | 25,820.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $60,980,958.93 | $41,837,649.14 | 522,679.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $4,142,251.68 | ($1,521,385.96) | 35,504.00 |
| EQUITIES | PALANTIR TECHNOLOGIES IN | APPLICATION SOFTW | United States | $16,384,784.79 | $8,662,796.18 | 140,437.00 |
| EQUITIES | PALFINGER AG | AUSTRIA | Austria | $50,443.87 | $0.00 | 0.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $3,491,362.76 | $626,378.80 | 10,238.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $1,372,605.50 | $559,191.25 | 4,025.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $62,688,001.50 | $51,666,760.91 | 183,825.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $88,171,744.06 | $72,213,133.25 | 258,553.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $64,058,901.90 | $45,353,648.89 | 187,845.00 |
| EQUITIES | PALO ALTO NETWORKS INC | SYSTEMS SOFTWARE | United States | $17,862,968.62 | $12,182,574.42 | 52,381.00 |
| EQUITIES | PALOMAR HOLDINGS INC | PROPERTY & CASUAL | United States | $873,860.46 | $424,201.61 | 6,914.00 |
| EQUITIES | PALOMAR HOLDINGS INC | PROPERTY & CASUAL | United States | $3,417,585.60 | $1,649,935.46 | 27,040.00 |
| EQUITIES | PALOMAR HOLDINGS INC | PROPERTY & CASUAL | United States | $1,216,630.14 | $683,179.29 | 9,626.00 |
| EQUITIES | PALTAC CORP | RETAIL TRADE | Japan | $271,667.53 | $0.00 | 6,584.53 |
| EQUITIES | PALVELLA THERAPEUTICS IN | BIOTECHNOLOGY | United States | $671,185.44 | $321,640.39 | 4,392.00 |
| EQUITIES | PALVELLA THERAPEUTICS IN | BIOTECHNOLOGY | United States | $1,612,709.46 | $426,950.72 | 10,553.00 |
| EQUITIES | PAMT CORP | CARGO GROUND TRA | United States | $924,015.54 | $8,359.78 | 65,954.00 |
| EQUITIES | PAN AFRICAN RESOURCES PI | UNITED KINGDOM CO | South Africa | $453,696.54 | $0.00 | 357,945.99 |
| EQUITIES | PAN AMERICAN SILVER CORP | CANADA RIGHTS & W | Canada | $96,880.68 | $96,880.68 | 175,827.00 |
| EQUITIES | PAN AMERICAN SILVER CORP | CDN GOLD | Canada | $1,951,052.40 | $173,734.11 | 43,560.00 |
| EQUITIES | PAN AMERICAN SILVER CORP | CDN GOLD | Canada | $1,183,809.18 | $613,478.13 | 26,416.00 |
| EQUITIES | PAN AMERICAN SILVER CORP | CDN GOLD | Canada | $1,311,663.80 | $521,060.15 | 29,269.00 |
| EQUITIES | PAN AMERICAN SILVER CORP | CDN GOLD | Canada | $769,154.09 | $0.00 | 17,163.22 |
| EQUITIES | PAN AMERICAN SILVER CORP | CDN GOLD | Canada | $7,877.31 | $0.00 | 175.78 |
| EQUITIES | PAN OCEAN CO LTD | SOUTH KOREA | South Korea | $778,419.22 | $25,362.76 | 254,700.00 |
| EQUITIES | PAN OCEAN CO LTD | SOUTH KOREA | South Korea | $2,326,651.35 | $75,743.26 | 761,284.00 |
| EQUITIES | PAN PACIFIC INTERNATIONAL | RETAIL TRADE | Japan | $514,889.81 | $257,219.93 | 101,000.00 |
| EQUITIES | PAN PACIFIC INTERNATIONAL | RETAIL TRADE | Japan | $634,588.93 | ($40,156.50) | 124,480.00 |
| EQUITIES | PAN PACIFIC INTERNATIONAL | RETAIL TRADE | Japan | $7,694,610.03 | $0.00 | 1,519,532.77 |
| EQUITIES | PAN PACIFIC INTERNATIONAL | RETAIL TRADE | Japan | $3,916.87 | $0.00 | 772.84 |
| EQUITIES | PANASONIC HOLDINGS CORP | ELECTRIC APPLIANCE | Japan | $3,549,191.19 | $3,074,022.51 | 128,128.00 |
| EQUITIES | PANASONIC HOLDINGS CORP | ELECTRIC APPLIANCE | Japan | $57,451,922.95 | $39,808,457.20 | 2,074,050.00 |
| EQUITIES | PANASONIC HOLDINGS CORP | ELECTRIC APPLIANCE | Japan | $45,370,412.76 | $30,773,683.36 | 1,637,900.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PANASONIC HOLDINGS CORP | ELECTRIC APPLIANCE | Japan | $4,320,230.59 | $3,065,859.38 | 155,963.00 |
| EQUITIES | PANASONIC HOLDINGS CORP | ELECTRIC APPLIANCE | Japan | $26,639.77 | $0.00 | 961.71 |
| EQUITIES | PANDORA A/S | DENMARK | Denmark | $17,610.13 | $0.00 | 0.00 |
| EQUITIES | PANDORA A/S | DENMARK | Denmark | $719,327.41 | ($40,755.46) | 6,181.00 |
| EQUITIES | PANDORA A/S | DENMARK | Denmark | $562,409.67 | ($354,680.21) | 4,852.00 |
| EQUITIES | PANDORA A/S | DENMARK | Denmark | $3,488.25 | $0.00 | 30.38 |
| EQUITIES | PANDOX AB | SWEDEN | Sweden | $510,153.21 | $0.00 | 28,539.56 |
| EQUITIES | PANGAEA LOGISTICS SOLUTI | MARINE TRANSPORT/ | Bermuda | $1,153,886.50 | ($134,025.46) | 177,521.00 |
| EQUITIES | PANINVEST TBK PT | INDONESIA | Indonesia | $19,754.59 | ($23,943.41) | 490,576.00 |
| EQUITIES | PANORA GAYRIMENKUL YATI | TURKEY | Turkey | $49,064.59 | $34,922.66 | 15,190.00 |
| EQUITIES | PANORO ENERGY ASA | NORWAY | Norway | $77,425.65 | ($24,017.24) | 29,754.00 |
| EQUITIES | PANTORO GOLD LTD | AUSTRALIA | Australia | $114,669.88 | $0.00 | 71,650.76 |
| EQUITIES | PAPA JOHN'S INTERNATIONAI | RESTAURANTS | United States | $340,416.66 | ($133,680.54) | 9,258.00 |
| EQUITIES | PAR PACIFIC HOLDINGS INC | OIL & GAS REFINING & | United States | $722,871.20 | $62,129.80 | 12,890.00 |
| EQUITIES | PAR PACIFIC HOLDINGS INC | OIL & GAS REFINING & | United States | $589,176.48 | $436,445.54 | 10,506.00 |
| EQUITIES | PAR PACIFIC HOLDINGS INC | OIL & GAS REFINING & | United States | $1,858,322.96 | $851,788.25 | 33,137.00 |
| EQUITIES | PAR PACIFIC HOLDINGS INC | OIL & GAS REFINING & | United States | $1,120,422.32 | $17,435.56 | 19,979.00 |
| EQUITIES | PAR TECHNOLOGY CORP | APPLICATION SOFTW | United States | $132,426.84 | ($224,868.69) | 7,602.00 |
| EQUITIES | PAR TECHNOLOGY CORP | APPLICATION SOFTW | United States | $1,077,810.24 | ($1,494,954.98) | 61,872.00 |
| EQUITIES | PAR TECHNOLOGY CORP | APPLICATION SOFTW | United States | $141,258.78 | $16,542.36 | 8,109.00 |
| EQUITIES | PARADE TECHNOLOGIES LTD | SEMICONDUCTORS | United States | $1,421,625.10 | ($211,802.99) | 72,000.00 |
| EQUITIES | PARADEEP PHOSPHATES LTD | INDIA | India | $152,557.95 | ($28,148.78) | 106,160.00 |
| EQUITIES | PARAGON BANKING GROUP F | UNITED KINGDOM CO | United Kingdom | $662,590.25 | $104,682.07 | 65,045.00 |
| EQUITIES | PARAGON BANKING GROUP F | UNITED KINGDOM CO | United Kingdom | $2,657,389.76 | ($68,506.33) | 260,870.00 |
| EQUITIES | PARAGON BANKING GROUP F | UNITED KINGDOM CO | United Kingdom | $1,164,109.27 | $522,997.66 | 114,278.00 |
| EQUITIES | PARAGON BANKING GROUP F | UNITED KINGDOM CO | United Kingdom | $623,149.24 | $0.00 | 61,173.43 |
| EQUITIES | PARAMOUNT RESOURCES LT | CDN OIL & GAS EXPL | Canada | $392,262.73 | $0.00 | 20,505.64 |
| EQUITIES | PARAMOUNT RESOURCES LT | CDN OIL & GAS EXPL | Canada | $172,165.64 | $59,665.42 | 9,000.00 |
| EQUITIES | PARATUS ENERGY SERVICES | NORWAY | Norway | $147,127.48 | $0.00 | 31,512.91 |
| EQUITIES | PAREX RESOURCES INC | CDN OIL & GAS EXPL | Canada | $3,976,964.49 | ($304,059.29) | 263,783.00 |
| EQUITIES | PAREX RESOURCES INC | CDN OIL & GAS EXPL | Canada | $516,386.72 | $0.00 | 34,250.65 |
| EQUITIES | PARK AEROSPACE CORP | AEROSPACE & DEFEN | United States | $221,251.68 | $94,467.88 | 5,798.00 |
| EQUITIES | PARK AEROSPACE CORP | AEROSPACE & DEFEN | United States | $2,425,029.84 | $786,492.14 | 63,549.00 |
| EQUITIES | PARK AEROSPACE CORP | AEROSPACE & DEFEN | United States | $1,737,539.28 | $594,642.77 | 45,533.00 |
| EQUITIES | PARK DENTAL PARTNERS INC | HEALTH CARE SERVI | United States | $985,266.00 | $388,785.26 | 45,720.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PARK DENTAL PARTNERS INC | HEALTH CARE SERVI | United States | $285,968.50 | $24,270.51 | 13,270.00 |
| EQUITIES | PARK HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $1,077,089.00 | ($930,641.37) | 74,282.00 |
| EQUITIES | PARK HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $32,045.00 | ($1,038.70) | 2,210.00 |
| EQUITIES | PARK-OHIO HOLDINGS CORP | IND MACHNRY & SUPI | United States | $158,260.20 | $6,516.63 | 4,116.00 |
| EQUITIES | PARK-OHIO HOLDINGS CORP | IND MACHNRY & SUPI | United States | $20,147.80 | $3,604.60 | 524.00 |
| EQUITIES | PARK24 CO LTD | SERVICES | Japan | $2,277,746.36 | $183,493.87 | 183,900.00 |
| EQUITIES | PARK24 CO LTD | SERVICES | Japan | $339,974.73 | $0.00 | 27,448.75 |
| EQUITIES | PARKE BANCORP INC | REGIONAL BANKS | United States | $25,798.48 | $8,976.38 | 778.00 |
| EQUITIES | PARKE BANCORP INC | REGIONAL BANKS | United States | $3,297,264.60 | $1,446,529.06 | 99,435.00 |
| EQUITIES | PARKER CORP | CHEMICALS | Japan | $25,883.40 | ($6,060.09) | 3,100.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $27,883,266.84 | $21,494,342.88 | 28,507.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $40,526,445.96 | $35,182,060.09 | 41,433.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $29,938,296.96 | $23,010,541.28 | 30,608.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $1,578,685.68 | $61,799.61 | 1,614.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $23,827,981.32 | $15,492,736.82 | 24,361.00 |
| EQUITIES | PARKER-HANNIFIN CORP | IND MACHNRY & SUPI | United States | $8,415,744.48 | $5,209,112.95 | 8,604.00 |
| EQUITIES | PARKIN CO PJSC | UNITED ARAB EMIRA | United Arab Emirates | $436,219.18 | $57,892.93 | 273,400.00 |
| EQUITIES | PARKWAY LIFE REAL ESTATE | SINGAPORE | Singapore | $416,893.38 | $0.00 | 133,118.51 |
| EQUITIES | PARQUE ARAUCO SA | CHILE | Chile | $381,567.18 | ($45,095.95) | 91,035.00 |
| EQUITIES | PARQUE ARAUCO SA | CHILE | Chile | $882,296.82 | $926,853.14 | 210,500.00 |
| EQUITIES | PARSONS CORP | RESEARCH & CONSU | United States | $613,591.68 | $64,444.11 | 11,712.00 |
| EQUITIES | PARSONS CORP | RESEARCH & CONSU | United States | $330,057.00 | ($203,905.93) | 6,300.00 |
| EQUITIES | PARSONS CORP | RESEARCH & CONSU | United States | $34,053.50 | $117.00 | 650.00 |
| EQUITIES | PARSONS CORP | RESEARCH & CONSU | United States | $408,170.49 | ($222,385.04) | 7,791.00 |
| EQUITIES | PARTNER COMMUNICATIONS | ISRAEL | Israel | $1,754,156.89 | ($125,333.71) | 143,741.00 |
| EQUITIES | PARTNER COMMUNICATIONS | ISRAEL | Israel | $429,589.08 | $0.00 | 35,201.83 |
| EQUITIES | PARTNERS GROUP HOLDING | SWITZERLAND | Switzerland | $32,437.86 | $0.00 | 0.00 |
| EQUITIES | PARTNERS GROUP HOLDING | SWITZERLAND | Switzerland | $12,756.46 | $0.00 | 0.00 |
| EQUITIES | PARTNERS GROUP HOLDING | SWITZERLAND | Switzerland | $1,450,237.90 | ($367,628.94) | 1,695.00 |
| EQUITIES | PARTNERS GROUP HOLDING | SWITZERLAND | Switzerland | $1,145,818.38 | ($794,161.13) | 1,335.00 |
| EQUITIES | PARTNERS GROUP HOLDING | SWITZERLAND | Switzerland | $7,128.21 | $0.00 | 8.68 |
| EQUITIES | PARTRON CO LTD | SOUTH KOREA | South Korea | $504,766.19 | ($238,067.60) | 135,300.00 |
| EQUITIES | PASON SYSTEMS INC | CDN OIL & GAS EQUIF | Canada | $2,644,386.31 | ($111,493.66) | 304,276.00 |
| EQUITIES | PATHWARD FINANCIAL INC | REGIONAL BANKS | United States | $873.00 | $0.00 | 0.00 |
| EQUITIES | PATHWARD FINANCIAL INC | REGIONAL BANKS | United States | $262,224.72 | $1,837.32 | 3,012.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PATHWARD FINANCIAL INC | REGIONAL BANKS | United States | $663,168.43 | $526,130.28 | 7,613.00 |
| EQUITIES | PATHWARD FINANCIAL INC | REGIONAL BANKS | United States | $1,855,530.11 | $778,178.72 | 21,301.00 |
| EQUITIES | PATHWARD FINANCIAL INC | REGIONAL BANKS | United States | $905,682.67 | $14,512.01 | 10,397.00 |
| EQUITIES | PATRIA INVESTMENTS LTD | ASSET MGMT & CUST | Cayman Islands | $172,166.40 | ($63,068.36) | 15,680.00 |
| EQUITIES | PATRICK INDUSTRIES INC | AUTOMOTIVE PARTS | United States | $3,488,222.34 | $207,349.33 | 38,853.00 |
| EQUITIES | PATRICK INDUSTRIES INC | AUTOMOTIVE PARTS | United States | $436,330.80 | ($2,430.00) | 4,860.00 |
| EQUITIES | PATRICK INDUSTRIES INC | AUTOMOTIVE PARTS | United States | $183,689.88 | ($19,821.14) | 2,046.00 |
| EQUITIES | PATRICK INDUSTRIES INC | AUTOMOTIVE PARTS | United States | $1,014,873.12 | $37,416.24 | 11,304.00 |
| EQUITIES | PATRIZIA SE | GERMANY | Germany | $28,439.99 | $0.00 | 0.00 |
| EQUITIES | PATRIZIA SE | GERMANY | Germany | $1,189.31 | $0.00 | 0.00 |
| EQUITIES | PATRIZIA SE | GERMANY | Germany | $3,001.34 | $0.00 | 0.00 |
| EQUITIES | PATTERSON-UTI ENERGY INC | OIL & GAS DRILLING | United States | $2,916,697.14 | ($871,168.80) | 317,723.00 |
| EQUITIES | PATTERSON-UTI ENERGY INC | OIL & GAS DRILLING | United States | $1,116,792.90 | ($1,117,868.20) | 121,655.00 |
| EQUITIES | PATTERSON-UTI ENERGY INC | OIL & GAS DRILLING | United States | $1,758,126.06 | ($463,961.78) | 191,517.00 |
| EQUITIES | PAVILION REAL ESTATE INVE | MALAYSIA | Malaysia | $129,061.28 | ($7,649.06) | 307,747.00 |
| EQUITIES | PAX GLOBAL TECHNOLOGY L | HONG KONG | Hong Kong | $310,418.83 | ($125,245.12) | 724,500.00 |
| EQUITIES | PAYCHEX INC | HUMAN RESOURCE & | United States | $7,423,620.01 | $5,081,357.51 | 75,497.00 |
| EQUITIES | PAYCHEX INC | HUMAN RESOURCE & | United States | $10,673,918.16 | $5,829,482.88 | 108,552.00 |
| EQUITIES | PAYCHEX INC | HUMAN RESOURCE & | United States | $374,637.30 | $342.90 | 3,810.00 |
| EQUITIES | PAYCHEX INC | HUMAN RESOURCE & | United States | $7,085,659.80 | $1,749,615.01 | 72,060.00 |
| EQUITIES | PAYCHEX INC | HUMAN RESOURCE & | United States | $1,984,299.40 | $323,818.17 | 20,180.00 |
| EQUITIES | PAYCOM SOFTWARE INC | HUMAN RESOURCE & | United States | $632,547.44 | ($60,157.44) | 5,033.00 |
| EQUITIES | PAYCOM SOFTWARE INC | HUMAN RESOURCE & | United States | $1,328,940.32 | $400,463.03 | 10,574.00 |
| EQUITIES | PAYCOM SOFTWARE INC | HUMAN RESOURCE & | United States | $2,329,353.12 | ($618,413.64) | 18,534.00 |
| EQUITIES | PAYCOM SOFTWARE INC | HUMAN RESOURCE & | United States | $74,151.20 | $489.70 | 590.00 |
| EQUITIES | PAYCOM SOFTWARE INC | HUMAN RESOURCE & | United States | $1,897,642.32 | ($1,256,901.06) | 15,099.00 |
| EQUITIES | PAYLOCITY HOLDING CORP | HUMAN RESOURCE & | United States | $880,142.60 | ($430,722.52) | 8,420.00 |
| EQUITIES | PAYLOCITY HOLDING CORP | HUMAN RESOURCE & | United States | $1,047,390.60 | $288,394.77 | 10,020.00 |
| EQUITIES | PAYLOCITY HOLDING CORP | HUMAN RESOURCE & | United States | $1,809,100.71 | ($326,308.67) | 17,307.00 |
| EQUITIES | PAYLOCITY HOLDING CORP | HUMAN RESOURCE & | United States | $55,400.90 | $1,839.10 | 530.00 |
| EQUITIES | PAYLOCITY HOLDING CORP | HUMAN RESOURCE & | United States | $1,261,990.69 | ($619,453.13) | 12,073.00 |
| EQUITIES | PAYONEER GLOBAL INC | TRANS & PAYMNT PR | United States | $538,699.20 | $98,001.47 | 75,660.00 |
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $9,439,104.82 | $3,498,899.18 | 218,599.00 |
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $13,147,316.86 | $970,089.34 | 304,477.00 |
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $478,434.40 | $7,423.60 | 11,080.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $9,874,316.04 | ($4,251,601.13) | 228,678.00 |
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $3,047,342.14 | ($2,030,550.26) | 70,573.00 |
| EQUITIES | PAYPAL HOLDINGS INC | TRANS & PAYMNT PR | United States | $2,470,457.34 | ($891,270.39) | 57,213.00 |
| EQUITIES | PAYSAFE LTD | UNITED KINGDOM CO | Bermuda | $69,246.90 | ($29,385.21) | 9,270.00 |
| EQUITIES | PAYSIGN INC | TRANS & PAYMNT PR | United States | $204,733.62 | $113,452.29 | 24,998.00 |
| EQUITIES | PAYSIGN INC | TRANS & PAYMNT PR | United States | $666,354.78 | $158,051.30 | 81,362.00 |
| EQUITIES | PAZ RETAIL AND ENERGY LTI | ISRAEL | Israel | $1,001,563.32 | $266,133.99 | 3,728.00 |
| EQUITIES | PAZ RETAIL AND ENERGY LTI | ISRAEL | Israel | $794,837.08 | $0.00 | 2,992.39 |
| EQUITIES | PBF ENERGY INC | OIL & GAS REFINING | United States | $1,197,949.84 | $465,439.01 | 26,317.00 |
| EQUITIES | PC CONNECTION INC | TECHNOLOGY DISTRI | United States | $239,407.20 | $197,142.56 | 3,280.00 |
| EQUITIES | PCA CORP | SERVICES | Japan | $25,989.85 | $908.30 | 3,300.00 |
| EQUITIES | PCA CORP | SERVICES | Japan | $1,321,544.47 | ($328,498.21) | 167,800.00 |
| EQUITIES | PCCW LTD | HONG KONG | Hong Kong | $395,785.44 | $0.00 | 582,294.30 |
| EQUITIES | PDD HOLDINGS INC | CHINA | Cayman Islands | $11,183,639.64 | ($6,085,107.04) | 146,613.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $2,293,242.05 | $540,446.96 | 32,395.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $311,546.79 | $31,819.23 | 4,401.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $636,189.73 | $490,367.58 | 8,987.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $625,642.02 | $70,462.72 | 8,838.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $8,791,410.10 | $6,027,776.53 | 124,190.00 |
| EQUITIES | PDF SOLUTIONS INC | SEMICNDCTR MTRLS | United States | $1,387,908.74 | $632,467.66 | 19,606.00 |
| EQUITIES | PDL BIOPHARMA INC | BIOTECHNOLOGY | United States | $0.00 | ($1,431,601.23) | 138,107.00 |
| EQUITIES | PEAB AB | SWEDEN | Sweden | $249,443.33 | ($11,720.98) | 26,500.00 |
| EQUITIES | PEAB AB | SWEDEN | Sweden | $704,214.00 | $0.00 | 74,812.92 |
| EQUITIES | PEABODY ENERGY CORP | COAL & CONSUMABLI | United States | $822,863.92 | ($306,549.58) | 35,591.00 |
| EQUITIES | PEACE MARK HOLDINGS LTD | HONG KONG | Hong Kong | $0.00 | ($232.43) | 216,800.00 |
| EQUITIES | PEAPACK-GLADSTONE FINAN | REGIONAL BANKS | United States | $230,686.42 | $98,234.37 | 4,874.00 |
| EQUITIES | PEAPACK-GLADSTONE FINAN | REGIONAL BANKS | United States | $393,785.60 | $29,628.95 | 8,320.00 |
| EQUITIES | PEARL GLOBAL INDUSTRIES L | INDIA | India | $113,685.09 | $31,554.04 | 5,339.00 |
| EQUITIES | PEARSON PLC | UNITED KINGDOM CO | United Kingdom | $2,554,112.12 | $147,674.63 | 160,900.00 |
| EQUITIES | PEARSON PLC | UNITED KINGDOM CO | United Kingdom | $506,250.74 | $112,869.17 | 31,892.00 |
| EQUITIES | PEARSON PLC | UNITED KINGDOM CO | United Kingdom | $17,093,026.29 | $3,060,714.04 | 1,076,800.00 |
| EQUITIES | PEARSON PLC | UNITED KINGDOM CO | United Kingdom | $681,768.56 | ($17,011.84) | 42,949.00 |
| EQUITIES | PEARSON PLC | UNITED KINGDOM CO | United Kingdom | $3,146.79 | $0.00 | 198.24 |
| EQUITIES | PEBBLEBROOK HOTEL TRUST | HOTEL & RESORT RE | United States | $673,815.74 | ($180,036.70) | 34,697.00 |
| EQUITIES | PEDIATRIX MEDICAL GROUP I | HEALTH CARE SERVI | United States | $608,578.58 | $34,123.55 | 24,026.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PEDIATRIX MEDICAL GROUP I | HEALTH CARE SERVI( | United States | $1,446,115.03 | $690,672.05 | 57,091.00 |
| EQUITIES | PEDIATRIX MEDICAL GROUP I | HEALTH CARE SERVI( | United States | $124,876.90 | $19,262.99 | 4,930.00 |
| EQUITIES | PEDIATRIX MEDICAL GROUP I | HEALTH CARE SERVI( | United States | $2,691,337.83 | $1,857,477.80 | 106,251.00 |
| EQUITIES | PEGASUS HAVA TASIMACILIG | TURKEY | Turkey | $0.00 | $0.00 | 0.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $2,560,546.89 | ($1,072,089.22) | 85,437.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $1,222,386.39 | ($225,645.04) | 40,787.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $717,901.38 | $409,284.86 | 23,954.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $1,048,050.90 | ($25,703.77) | 34,970.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $33,866.10 | ($135.60) | 1,130.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $524,714.76 | ($75,080.17) | 17,508.00 |
| EQUITIES | PEGASYSTEMS INC | APPLICATION SOFTW | United States | $1,818,279.90 | ($979,621.39) | 60,670.00 |
| EQUITIES | PEGATRON CORP | TAIWAN | Taiwan | $2,375,054.00 | ($66,168.74) | 870,000.00 |
| EQUITIES | PEGATRON CORP | TAIWAN | Taiwan | $2,828,225.22 | ($155,741.61) | 1,036,000.00 |
| EQUITIES | PEGATRON CORP | TAIWAN | Taiwan | $2,385.62 | $0.00 | 0.00 |
| EQUITIES | PEGAVISION CORP | TAIWAN | Taiwan | $1,301,743.76 | ($166,854.03) | 120,200.00 |
| EQUITIES | PELAGOS INSURANCE CAPIT/ | PROPERTY & CASUAL | Bermuda | $193,874.70 | $42,066.12 | 7,962.00 |
| EQUITIES | PELOTON INTERACTIVE INC | LEISURE PRODUCTS | United States | $554,949.00 | ($9,834,968.98) | 93,900.00 |
| EQUITIES | PEMBINA PIPELINE CORP | CDN OIL & GAS STOR | Canada | $1,377,846.56 | $617,477.97 | 29,790.00 |
| EQUITIES | PEMBINA PIPELINE CORP | CDN OIL & GAS STOR | Canada | $1,868,348.83 | $374,213.06 | 40,395.00 |
| EQUITIES | PEMBINA PIPELINE CORP | CDN OIL & GAS STOR | Canada | $11,212.14 | $0.00 | 242.17 |
| EQUITIES | PENGUIN SOLUTIONS INC | SEMICONDUCTORS | United States | $1,048,329.92 | $800,443.61 | 13,792.00 |
| EQUITIES | PENGUIN SOLUTIONS INC | SEMICONDUCTORS | United States | $753,335.11 | $104,544.53 | 9,911.00 |
| EQUITIES | PENGUIN SOLUTIONS INC | SEMICONDUCTORS | United States | $3,168,932.91 | $2,163,349.29 | 41,691.00 |
| EQUITIES | PENN ENTERTAINMENT INC | CASINOS & GAMING | United States | $3,784,030.80 | ($284,128.66) | 177,155.00 |
| EQUITIES | PENN ENTERTAINMENT INC | CASINOS & GAMING | United States | $942,595.44 | ($136,000.39) | 44,129.00 |
| EQUITIES | PENN ENTERTAINMENT INC | CASINOS & GAMING | United States | $34,816.80 | $97.80 | 1,630.00 |
| EQUITIES | PENNANT GROUP INC/THE | HEALTH CARE SERVI( | United States | $1,020,189.50 | $65,435.70 | 27,610.00 |
| EQUITIES | PENNANT GROUP INC/THE | HEALTH CARE SERVI( | United States | $306,241.60 | $179,367.56 | 8,288.00 |
| EQUITIES | PENNANT GROUP INC/THE | HEALTH CARE SERVI( | United States | $4,094,799.00 | $711,920.39 | 110,820.00 |
| EQUITIES | PENNANT GROUP INC/THE | HEALTH CARE SERVI( | United States | $2,089,633.35 | $1,154,761.92 | 56,553.00 |
| EQUITIES | PENNANT GROUP INC/THE | HEALTH CARE SERVI( | United States | $166,607.55 | $16,475.43 | 4,509.00 |
| EQUITIES | PENNON GROUP PLC | UNITED KINGDOM CO | United Kingdom | $672,689.32 | $0.00 | 108,808.91 |
| EQUITIES | PENNYMAC FINANCIAL SERVI | CMRL&RESIDENTIAL I | United States | $323,402.30 | $107,838.62 | 3,713.00 |
| EQUITIES | PENNYMAC MORTGAGE INVE | MORTGAGE REITS | United States | $284,662.08 | ($245,329.58) | 25,236.00 |
| EQUITIES | PENSKE AUTOMOTIVE GROUI | AUTOMOTIVE RETAIL | United States | $526,113.00 | $475,758.51 | 2,940.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PENSKE AUTOMOTIVE GROUI | AUTOMOTIVE RETAIL | United States | $1,013,214.90 | $754,042.34 | 5,662.00 |
| EQUITIES | PENSKE AUTOMOTIVE GROUI | AUTOMOTIVE RETAIL | United States | $39,369.00 | $825.00 | 220.00 |
| EQUITIES | PENSKE AUTOMOTIVE GROUI | AUTOMOTIVE RETAIL | United States | $1,269,471.30 | $810,133.51 | 7,094.00 |
| EQUITIES | PENTA-OCEAN CONSTRUCTIC | CONSTRUCTION | Japan | $4,566,956.18 | $3,312,837.56 | 437,000.00 |
| EQUITIES | PENTA-OCEAN CONSTRUCTIC | CONSTRUCTION | Japan | $3,879,300.08 | $2,376,893.53 | 371,200.00 |
| EQUITIES | PENTA-OCEAN CONSTRUCTIC | CONSTRUCTION | Japan | $835,703.83 | $0.00 | 79,966.30 |
| EQUITIES | PENTAIR PLC | IRELAND | Ireland | $3,237,581.78 | $2,319,967.75 | 42,233.00 |
| EQUITIES | PENTAIR PLC | IRELAND | Ireland | $4,793,319.82 | $3,152,227.61 | 62,527.00 |
| EQUITIES | PENTAIR PLC | IRELAND | Ireland | $2,761,753.16 | $940,812.54 | 36,026.00 |
| EQUITIES | PENTAIR PLC | IRELAND | Ireland | $1,767,702.94 | ($414,787.02) | 23,059.00 |
| EQUITIES | PENTAIR PLC | IRELAND | Ireland | $639,804.36 | $295,067.23 | 8,346.00 |
| EQUITIES | PENUMBRA INC | HEALTH CARE EQUIPI | United States | $2,854,380.00 | $1,546,976.86 | 9,040.00 |
| EQUITIES | PENUMBRA INC | HEALTH CARE EQUIPI | United States | $4,255,994.25 | $2,084,040.01 | 13,479.00 |
| EQUITIES | PENUMBRA INC | HEALTH CARE EQUIPI | United States | $3,127,819.50 | $1,404,935.29 | 9,906.00 |
| EQUITIES | PEOPLE INC | INTERACTIVE MEDIA & | United States | $2,278,873.04 | $386,415.32 | 49,369.00 |
| EQUITIES | PEOPLE INC | INTERACTIVE MEDIA & | United States | $676,244.00 | $526,144.57 | 14,650.00 |
| EQUITIES | PEOPLE INC | INTERACTIVE MEDIA & | United States | $1,556,099.76 | $1,097,519.81 | 33,711.00 |
| EQUITIES | PEOPLE INC | INTERACTIVE MEDIA & | United States | $36,466.40 | $2,717.60 | 790.00 |
| EQUITIES | PEOPLE INC | INTERACTIVE MEDIA & | United States | $903,305.04 | $120,396.15 | 19,569.00 |
| EQUITIES | PEOPLES BANCORP INC/OH | REGIONAL BANKS | United States | $371,309.47 | $136,214.84 | 9,667.00 |
| EQUITIES | PEOPLES BANCORP OF NORT | REGIONAL BANKS | United States | $108,155.90 | $4,516.74 | 2,510.00 |
| EQUITIES | PEPCO GROUP NV | NETHERLANDS | United Kingdom | $2,780,675.21 | $649,632.79 | 287,700.00 |
| EQUITIES | PEPCO GROUP NV | NETHERLANDS | United Kingdom | $864,464.27 | $5,264.77 | 89,441.00 |
| EQUITIES | PEPCO GROUP NV | NETHERLANDS | United Kingdom | $118,282.60 | $12,431.81 | 12,238.00 |
| EQUITIES | PEPCO GROUP NV | NETHERLANDS | United Kingdom | $966,915.29 | ($25,941.84) | 100,041.00 |
| EQUITIES | PEPCO GROUP NV | NETHERLANDS | United Kingdom | $1,385,070.07 | $222,236.11 | 143,305.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $9,992,520.00 | ($1,326,964.23) | 73,800.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $6,813,057.20 | ($279,287.24) | 50,318.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $41,887,750.20 | $20,895,190.03 | 309,363.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $59,889,857.20 | $22,282,337.21 | 442,318.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $43,438,621.80 | $4,450,605.48 | 320,817.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $4,532,650.40 | ($565,551.49) | 33,476.00 |
| EQUITIES | PEPSICO INC | SFT DRNK & NON ALC | United States | $12,106,791.00 | $657,450.54 | 89,415.00 |
| EQUITIES | PEPTIDREAM INC | PHARMACEUTICAL | Japan | $326,833.13 | ($107,979.18) | 49,900.00 |
| EQUITIES | PEPTIDREAM INC | PHARMACEUTICAL | Japan | $288,901.18 | $0.00 | 44,108.40 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PER AARSLEFF HOLDING A/S | DENMARK | Denmark | $2,077,700.24 | ($346,079.74) | 18,423.00 |
| EQUITIES | PER AARSLEFF HOLDING A/S | DENMARK | Denmark | $583,422.25 | $0.00 | 5,175.60 |
| EQUITIES | PERDOCEO EDUCATION COR | EDUCATION SERVICE | United States | $3,270,752.00 | $9,014.20 | 102,211.00 |
| EQUITIES | PERDOCEO EDUCATION COR | EDUCATION SERVICE | United States | $614,976.00 | $178,152.97 | 19,218.00 |
| EQUITIES | PERDOCEO EDUCATION COR | EDUCATION SERVICE | United States | $863,616.00 | $10,843.30 | 26,988.00 |
| EQUITIES | PERELLA WEINBERG PARTNE | INVESTMNT BKG & BF | United States | $194,552.40 | $96,595.05 | 12,190.00 |
| EQUITIES | PERELLA WEINBERG PARTNE | INVESTMNT BKG & BF | United States | $1,857,360.96 | ($296,753.90) | 116,376.00 |
| EQUITIES | PERELLA WEINBERG PARTNE | INVESTMNT BKG & BF | United States | $2,223,547.20 | ($951,878.80) | 139,320.00 |
| EQUITIES | PERENTI LTD | AUSTRALIA | Australia | $231,048.45 | $91,068.05 | 148,222.00 |
| EQUITIES | PERENTI LTD | AUSTRALIA | Australia | $3,693,638.95 | $220,881.23 | 2,369,540.00 |
| EQUITIES | PERENTI LTD | AUSTRALIA | Australia | $1,518,957.07 | ($99,971.20) | 974,440.00 |
| EQUITIES | PERENTI LTD | AUSTRALIA | Australia | $468,850.29 | $0.00 | 300,776.43 |
| EQUITIES | PERFORMANCE FOOD GROUI | FOOD DISTRIBUTORS | United States | $160,195.07 | $12,685.71 | 1,433.00 |
| EQUITIES | PERFORMANCE FOOD GROUI | FOOD DISTRIBUTORS | United States | $4,163,171.39 | $3,111,574.54 | 37,241.00 |
| EQUITIES | PERFORMANCE FOOD GROUI | FOOD DISTRIBUTORS | United States | $4,936,869.98 | $2,412,283.20 | 44,162.00 |
| EQUITIES | PERFORMANCE FOOD GROUI | FOOD DISTRIBUTORS | United States | $2,890,554.03 | $1,145,450.58 | 25,857.00 |
| EQUITIES | PERFORMANCE TECHNOLOG | GREECE | Greece | $32,318.75 | $8,819.30 | 2,841.00 |
| EQUITIES | PERFORMANCE TECHNOLOG | GREECE | Greece | $15,983.05 | $5,880.31 | 1,405.00 |
| EQUITIES | PERIMETER SOLUTIONS INC | SPECIALTY CHEMICA | United States | $1,475,838.70 | $1,144,335.09 | 41,398.00 |
| EQUITIES | PERMA-PIPE INTERNATIONAL | IND MACHNRY & SUPI | United States | $1,601,396.30 | ($92,644.48) | 58,810.00 |
| EQUITIES | PERMIAN RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,936,768.82 | $949,748.16 | 105,202.00 |
| EQUITIES | PERMIAN RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,680,115.01 | $377,802.70 | 91,261.00 |
| EQUITIES | PERMIAN RESOURCES CORP | OIL & GAS EXPL & PR | United States | $149,305.10 | ($162.20) | 8,110.00 |
| EQUITIES | PERMIAN RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,629,671.61 | $303,156.01 | 88,521.00 |
| EQUITIES | PERNOD RICARD SA | FRANCE | France | $28,944.15 | $0.00 | 0.00 |
| EQUITIES | PERNOD RICARD SA | FRANCE | France | $1,154,671.15 | ($975,235.44) | 15,815.00 |
| EQUITIES | PERNOD RICARD SA | FRANCE | France | $915,559.67 | ($462,808.02) | 12,540.00 |
| EQUITIES | PERNOD RICARD SA | FRANCE | France | $5,908.43 | $0.00 | 80.92 |
| EQUITIES | PERPETUA RESOURCES COR | CDN OTHER | Canada | $216,942.00 | ($67,281.99) | 10,450.00 |
| EQUITIES | PERPETUA RESOURCES COR | CDN OTHER | Canada | $574,429.20 | ($199,134.69) | 27,670.00 |
| EQUITIES | PERRIGO CO PLC | IRELAND | Ireland | $401,313.75 | ($5,295,559.45) | 38,625.00 |
| EQUITIES | PERRIGO CO PLC | IRELAND | Ireland | $18,182.50 | $245.00 | 1,750.00 |
| EQUITIES | PERSEUS MINING LTD | AUSTRALIA | Australia | $1,071,261.65 | $0.00 | 322,145.20 |
| EQUITIES | PERSIMMON PLC | UNITED KINGDOM CO | United Kingdom | $7,400,633.37 | ($6,345,149.18) | 511,552.00 |
| EQUITIES | PERSIMMON PLC | UNITED KINGDOM CO | United Kingdom | $834,785.60 | $0.00 | 59,900.95 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PERSIMMON PLC | UNITED KINGDOM CO | United Kingdom | $12,263.69 | $0.00 | 0.00 |
| EQUITIES | PERSISTENT SYSTEMS LTD | INDIA | India | $482,475.58 | ($154,876.66) | 10,556.00 |
| EQUITIES | PERSOL HOLDINGS CO LTD | SERVICES | Japan | $1,802,773.98 | $40,943.76 | 1,184,300.00 |
| EQUITIES | PERSOL HOLDINGS CO LTD | SERVICES | Japan | $16,372,469.67 | ($536,619.68) | 10,755,600.00 |
| EQUITIES | PERSOL HOLDINGS CO LTD | SERVICES | Japan | $3,141,420.81 | $31,065.29 | 2,063,700.00 |
| EQUITIES | PERSOL HOLDINGS CO LTD | SERVICES | Japan | $783,240.51 | $0.00 | 514,545.07 |
| EQUITIES | PERUSAHAAN GAS NEGARA F | INDONESIA | Indonesia | $1,790,472.90 | ($14,094.85) | 23,453,400.00 |
| EQUITIES | PERUSAHAAN GAS NEGARA F | INDONESIA | Indonesia | $307,947.23 | $4,244.90 | 4,033,800.00 |
| EQUITIES | PERUSAHAAN GAS NEGARA F | INDONESIA | Indonesia | $518,705.50 | ($221,106.60) | 6,794,522.00 |
| EQUITIES | PERUSAHAAN GAS NEGARA F | INDONESIA | Indonesia | $2,118,559.07 | ($244,226.27) | 27,751,000.00 |
| EQUITIES | PERUSAHAAN PERKEBUNAN I | INDONESIA | Indonesia | $721,501.01 | $47,340.57 | 10,157,900.00 |
| EQUITIES | PERUSAHAAN PERKEBUNAN I | INDONESIA | Indonesia | $32,665.89 | ($2,381.08) | 459,898.00 |
| EQUITIES | PET VALU HOLDINGS LTD | CDN OTHER SPECIAL | Canada | $476,639.36 | $0.00 | 36,791.64 |
| EQUITIES | PETCO HEALTH & WELLNESS | OTHER SPECIALTY RI | United States | $288,042.56 | ($21,793.81) | 105,898.00 |
| EQUITIES | PETROCORP INC ESCROW SH | OIL & GAS EXPL & PR | United States | $0.00 | $0.00 | 12,800.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $5,604,994.12 | $224,315.05 | 375,537.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $3,707,571.48 | $312,445.23 | 225,449.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $9,814,371.76 | $657,428.75 | 595,749.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $1,299,770.28 | ($308,974.24) | 175,100.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $12,468,102.64 | ($3,232,641.72) | 758,157.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $3,263,158.25 | $591,972.24 | 439,600.00 |
| EQUITIES | PETROLEO BRASILEIRO SA - I | BRAZIL | Brazil | $3,232,598.96 | $586,374.69 | 196,567.00 |
| EQUITIES | PETRONET LNG LTD | INDIA | India | $478,629.97 | $55,071.32 | 160,048.00 |
| EQUITIES | PETRONET LNG LTD | INDIA | India | $2,428,387.40 | ($290,816.96) | 812,023.00 |
| EQUITIES | PETRORECONCAVO S/A | BRAZIL | Brazil | $968,410.14 | ($211,680.98) | 479,200.00 |
| EQUITIES | PEYTO EXPLORATION & DEV | CDN OIL & GAS EXPL | Canada | $900,890.12 | $0.00 | 54,020.89 |
| EQUITIES | PEYTO EXPLORATION & DEV | CDN OIL & GAS EXPL | Canada | $3,710,897.49 | ($191,844.09) | 221,397.00 |
| EQUITIES | PFEIFFER VACUUM TECHNOL | GERMANY | Germany | $387.19 | $0.00 | 0.00 |
| EQUITIES | PFEIFFER VACUUM TECHNOL | GERMANY | Germany | $20,271.81 | $0.00 | 0.00 |
| EQUITIES | PFEIFFER VACUUM TECHNOL | GERMANY | Germany | $19,540.14 | $0.00 | 0.00 |
| EQUITIES | PFEIFFER VACUUM TECHNOL | GERMANY | Germany | $4,057.37 | $0.00 | 0.00 |
| EQUITIES | PFEIFFER VACUUM TECHNOL | GERMANY | Germany | $2,334.21 | $0.00 | 0.00 |
| EQUITIES | PFISTERER HOLDING SE | GERMANY | Germany | $225,781.70 | $0.00 | 2,091.98 |
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $2,410,432.08 | ($161,163.58) | 100,101.00 |
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $31,677,264.08 | $3,981,914.45 | 1,315,501.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $44,498,202.56 | $1,569,544.22 | 1,847,932.00 |
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $32,735,459.68 | ($15,928,090.97) | 1,359,446.00 |
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $14,756,633.36 | ($1,435,076.22) | 612,817.00 |
| EQUITIES | PFIZER INC | PHARMACEUTICALS | United States | $7,529,165.84 | ($3,237,873.97) | 312,673.00 |
| EQUITIES | PG&E CORP | ELECTRIC UTILITIES | United States | $3,062,343.62 | ($39,721.82) | 181,526.00 |
| EQUITIES | PG&E CORP | ELECTRIC UTILITIES | United States | $8,897,963.41 | ($3,222,082.57) | 527,443.00 |
| EQUITIES | PG&E CORP | ELECTRIC UTILITIES | United States | $12,385,397.29 | ($2,332,408.21) | 734,167.00 |
| EQUITIES | PG&E CORP | ELECTRIC UTILITIES | United States | $8,462,042.61 | $1,945,649.24 | 501,603.00 |
| EQUITIES | PG&E CORP | ELECTRIC UTILITIES | United States | $1,910,645.59 | $488,550.52 | 113,257.00 |
| EQUITIES | PGE POLSKA GRUPA ENERGE | POLAND | Poland | $461,792.39 | $6,333.80 | 183,878.00 |
| EQUITIES | PHA CO LTD | SOUTH KOREA | South Korea | $32,040.00 | $5,638.01 | 4,362.00 |
| EQUITIES | PHARMA MAR SA | SPAIN | Spain | $891,603.88 | ($189,410.72) | 10,336.00 |
| EQUITIES | PHARMA MAR SA | SPAIN | Spain | $392,053.04 | $0.00 | 4,544.91 |
| EQUITIES | PHARMAESSENTIA CORP | TAIWAN | Taiwan | $2,650,008.63 | $1,398,850.51 | 63,000.00 |
| EQUITIES | PHARMALLY INTERNATIONAL | TAIWAN | Taiwan | $38,313.14 | ($101,316.94) | 21,564.00 |
| EQUITIES | PHARMANUTRA SPA | ITALY | Italy | $196,870.86 | $0.00 | 1,963.46 |
| EQUITIES | PHARMING GROUP NV | NETHERLANDS | Netherlands | $277,741.84 | $0.00 | 202,111.65 |
| EQUITIES | PHARVARIS NV | NETHERLANDS | Netherlands | $256,936.39 | $0.00 | 7,430.20 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $764,872.60 | $974.36 | 24,359.00 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $183,815.60 | $51,531.47 | 5,854.00 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $3,402,661.00 | $1,047,589.89 | 108,365.00 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $1,494,263.20 | $294,195.08 | 47,588.00 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $557,412.80 | $46,709.16 | 17,752.00 |
| EQUITIES | PHIBRO ANIMAL HEALTH COR | PHARMACEUTICALS | United States | $1,183,152.00 | $12,434.40 | 37,680.00 |
| EQUITIES | PHILIP MORRIS CR AS | CZECH REPUBLIC | Czech Republic | $35,995.63 | $3,139.31 | 41.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $5,896,163.02 | $289,168.15 | 32,329.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $6,180,493.44 | $519,920.17 | 33,888.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $65,269,424.88 | $47,556,450.90 | 357,876.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $92,548,008.40 | $62,039,256.11 | 507,427.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $67,046,019.47 | $34,310,680.21 | 367,589.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $11,313,943.30 | $3,826,395.42 | 62,035.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $10,829,793.36 | $1,248,551.18 | 59,364.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $18,560,630.22 | $8,131,738.10 | 101,769.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $10,774,280.88 | $611,207.60 | 59,076.00 |
| EQUITIES | PHILIP MORRIS INTERNATION | TOBACCO | United States | $53,388.93 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $3,099,362.70 | $695,778.04 | 18,334.00 |
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $14,726,114.55 | $11,880,484.62 | 87,111.00 |
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $22,055,108.25 | $16,862,348.70 | 130,465.00 |
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $16,745,923.95 | $8,278,226.08 | 99,059.00 |
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $4,029,813.90 | $53,609.08 | 23,838.00 |
| EQUITIES | PHILLIPS 66 | OIL & GAS REFINING & | United States | $4,649,044.05 | $2,207,298.41 | 27,501.00 |
| EQUITIES | PHILLIPS EDISON & CO INC | RETAIL REITS | United States | $299,247.80 | ($3,738.80) | 7,190.00 |
| EQUITIES | PHILLIPS EDISON & CO INC | RETAIL REITS | United States | $1,405,826.42 | $315,240.04 | 33,690.00 |
| EQUITIES | PHILTOWN PROPERTIE | PHILIPPINES | Philippines | $0.00 | $0.00 | 8,948.00 |
| EQUITIES | PHINIA INC | AUTOMOTIVE PARTS | United States | $1,095,768.11 | $965,603.85 | 13,303.00 |
| EQUITIES | PHINIA INC | AUTOMOTIVE PARTS | United States | $695,367.54 | $11,000.64 | 8,442.00 |
| EQUITIES | PHISON ELECTRONICS CORP | TAIWAN | Taiwan | $3,771,885.95 | $2,902,205.32 | 50,100.00 |
| EQUITIES | PHISON ELECTRONICS CORP | TAIWAN | Taiwan | $1,355,168.60 | $1,002,469.64 | 18,000.00 |
| EQUITIES | PHISON ELECTRONICS CORP | TAIWAN | Taiwan | $5,044,238.69 | $2,196,320.34 | 67,000.00 |
| EQUITIES | PHISON ELECTRONICS CORP | TAIWAN | Taiwan | $1,854,591.96 | $1,530,416.87 | 24,628.00 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $752,272.47 | $169,820.28 | 13,617.00 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $13,350,585.03 | $1,500,628.12 | 241,661.00 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $3,483,645.23 | $816,441.03 | 63,058.00 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $915,797.95 | $216,579.16 | 16,577.00 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $5,288.23 | $0.00 | 95.72 |
| EQUITIES | PHOENIX FINANCIAL LTD | ISRAEL | Israel | $4,120,565.94 | $1,037,126.01 | 74,587.00 |
| EQUITIES | PHOSAGRO PJSC | RUSSIA | Russia | $128,530.69 | ($364,981.95) | 6,848.00 |
| EQUITIES | PHOTRONICS INC | SEMICNDCTR MTRLS | United States | $3,437,380.04 | $322,579.54 | 105,668.00 |
| EQUITIES | PHOTRONICS INC | SEMICNDCTR MTRLS | United States | $568,884.64 | $397,393.89 | 17,488.00 |
| EQUITIES | PHOTRONICS INC | SEMICNDCTR MTRLS | United States | $1,942,528.95 | ($510,289.67) | 59,715.00 |
| EQUITIES | PHOTRONICS INC | SEMICNDCTR MTRLS | United States | $1,662,022.76 | ($78,170.76) | 51,092.00 |
| EQUITIES | PHREESIA INC | HEALTH CARE TECHN | United States | $151,561.41 | ($327,874.38) | 14,729.00 |
| EQUITIES | PHREESIA INC | HEALTH CARE TECHN | United States | $399,488.67 | ($564,810.99) | 38,823.00 |
| EQUITIES | PHX ENERGY SERVICES COR | CDN OIL & GAS DRILL | Canada | $149,587.85 | ($17,499.77) | 19,578.00 |
| EQUITIES | PIDILITE INDUSTRIES LTD | INDIA | India | $1,119,514.99 | $30,978.55 | 66,536.00 |
| EQUITIES | PIEDMONT REALTY TRUST IN | OFFICE REITS | United States | $696,379.05 | ($732,454.23) | 76,107.00 |
| EQUITIES | PIGEON CORP | OTHER PRODUCTS | Japan | $1,869,705.57 | $250,339.99 | 144,100.00 |
| EQUITIES | PIGEON CORP | OTHER PRODUCTS | Japan | $424,474.46 | $0.00 | 33,319.29 |
| EQUITIES | PIHSIANG MACHINERY MANU | TAIWAN | Taiwan | $81,483.35 | $0.00 | 42,000.00 |
| EQUITIES | PILGRIM'S PRIDE CORP | PACKAGED FOODS & | United States | $331,669.89 | $233,453.43 | 11,799.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PILGRIM'S PRIDE CORP | PACKAGED FOODS & | United States | $525,628.89 | $2,195.31 | 18,699.00 |
| EQUITIES | PILGRIM'S PRIDE CORP | PACKAGED FOODS & | United States | $16,303.80 | $458.20 | 580.00 |
| EQUITIES | PILGRIM'S PRIDE CORP | PACKAGED FOODS & | United States | $277,811.13 | $26,112.50 | 9,883.00 |
| EQUITIES | PING AN INSURANCE GROUP | CHINA | China | $3,212,135.45 | $764,390.57 | 476,493.00 |
| EQUITIES | PING AN INSURANCE GROUP | CHINA | China | $3,215,553.23 | ($1,311,297.07) | 477,000.00 |
| EQUITIES | PINNACLE FINANCIAL PARTNE | REGIONAL BANKS | United States | $3,247,327.20 | $1,123,333.14 | 32,190.00 |
| EQUITIES | PINNACLE FINANCIAL PARTNE | REGIONAL BANKS | United States | $5,871,720.40 | $1,929,163.22 | 58,205.00 |
| EQUITIES | PINNACLE FINANCIAL PARTNE | REGIONAL BANKS | United States | $4,299,707.36 | $1,417,486.86 | 42,622.00 |
| EQUITIES | PINNACLE FINANCIAL PARTNE | REGIONAL BANKS | United States | $14,963,429.52 | $384,766.10 | 148,329.00 |
| EQUITIES | PINNACLE FINANCIAL PARTNE | REGIONAL BANKS | United States | $1,275,627.60 | $59,707.04 | 12,645.00 |
| EQUITIES | PINNACLE INVESTMENT MAN/ | AUSTRALIA | Australia | $426,582.99 | $42,001.42 | 35,987.00 |
| EQUITIES | PINNACLE INVESTMENT MAN/ | AUSTRALIA | Australia | $424,826.75 | $0.00 | 35,838.87 |
| EQUITIES | PINNACLE WEST CAPITAL CO | ELECTRIC UTILITIES | United States | $684,372.00 | $273,996.30 | 6,396.00 |
| EQUITIES | PINNACLE WEST CAPITAL CO | ELECTRIC UTILITIES | United States | $3,400,353.00 | $1,640,181.83 | 31,779.00 |
| EQUITIES | PINNACLE WEST CAPITAL CO | ELECTRIC UTILITIES | United States | $3,352,310.00 | $1,128,811.68 | 31,330.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $316,690.77 | $23,873.88 | 15,059.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $480,430.35 | ($282,624.93) | 22,845.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $2,900,730.99 | ($1,955,819.15) | 137,933.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $4,192,099.17 | ($2,662,157.27) | 199,339.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $147,420.30 | $5,327.60 | 7,010.00 |
| EQUITIES | PINTEREST INC | INTERACTIVE MEDIA & | United States | $2,985,439.83 | ($1,911,473.03) | 141,961.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $737,868.00 | ($61,914.00) | 10,200.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $1,427,702.24 | $507,441.66 | 19,736.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $104,097.26 | ($7,282.49) | 1,439.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $85,071.84 | ($3,870.57) | 1,176.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $3,047,828.88 | $1,302,381.06 | 42,132.00 |
| EQUITIES | PIPER SANDLER COS | INVESTMNT BKG & BF | United States | $1,602,765.04 | $30,163.18 | 22,156.00 |
| EQUITIES | PIRAEUS BANK SA | GREECE | Greece | $1,546,587.31 | $355,099.80 | 148,849.00 |
| EQUITIES | PIRAEUS BANK SA | GREECE | Greece | $37,152,601.73 | $6,898,575.00 | 3,575,697.00 |
| EQUITIES | PIRAEUS BANK SA | GREECE | Greece | $6,499,139.16 | $1,492,216.44 | 625,500.00 |
| EQUITIES | PITNEY BOWES INC | OFFICE SERVICES/SU | United States | $804,518.40 | $6,888.00 | 45,920.00 |
| EQUITIES | PITNEY BOWES INC | OFFICE SERVICES/SU | United States | $910,549.44 | ($910,961.82) | 51,972.00 |
| EQUITIES | PITNEY BOWES INC | OFFICE SERVICES/SU | United States | $672,277.44 | $5,502.71 | 38,372.00 |
| EQUITIES | PIXART IMAGING INC | TAIWAN | Taiwan | $485,615.18 | ($4,736.03) | 65,000.00 |
| EQUITIES | PJT PARTNERS INC | INVESTMNT BKG & BF | United States | $1,023,524.14 | $627,638.79 | 6,781.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PLANET FITNESS INC | LEISURE FACILITIES | United States | $1,184,102.49 | $339,667.41 | 22,697.00 |
| EQUITIES | PLANET FITNESS INC | LEISURE FACILITIES | United States | $1,590,976.32 | ($336,055.39) | 30,496.00 |
| EQUITIES | PLANET FITNESS INC | LEISURE FACILITIES | United States | $52,170.00 | ($810.00) | 1,000.00 |
| EQUITIES | PLANET FITNESS INC | LEISURE FACILITIES | United States | $951,476.46 | ($343,848.99) | 18,238.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $1,807,572.80 | $1,565,684.13 | 54,560.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $2,548,458.99 | $410,422.66 | 76,923.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $1,665,445.10 | $268,215.58 | 50,270.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $1,514,869.25 | $1,004,674.61 | 45,725.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $593,623.34 | $383,570.06 | 17,918.00 |
| EQUITIES | PLANET LABS PBC | RESEARCH & CONSUI | United States | $4,207,344.35 | $553,698.20 | 126,995.00 |
| EQUITIES | PLATZER FASTIGHETER HOLI | SWEDEN | Sweden | $351,169.29 | $0.00 | 49,615.60 |
| EQUITIES | PLAYTECH PLC | UNITED KINGDOM CO | Isle of Man | $204,480.74 | $0.00 | 48,356.61 |
| EQUITIES | PLAYTIKA HOLDING CORP | INTERACTIVE HOME E | United States | $69,954.60 | ($304,032.33) | 18,805.00 |
| EQUITIES | PLAZA SA | CHILE | Chile | $349,073.59 | $288.99 | 84,705.00 |
| EQUITIES | PLEJD AB | SWEDEN | Sweden | $341,314.02 | $0.00 | 3,075.69 |
| EQUITIES | PLEXUS CORP | ELECTRC MANUFACT | United States | $2,101,683.30 | $98,419.20 | 6,990.00 |
| EQUITIES | PLEXUS CORP | ELECTRC MANUFACT | United States | $1,738,473.94 | $1,624,493.14 | 5,782.00 |
| EQUITIES | PLEXUS CORP | ELECTRC MANUFACT | United States | $3,464,921.08 | $2,010,090.91 | 11,524.00 |
| EQUITIES | PLEXUS CORP | ELECTRC MANUFACT | United States | $3,306,768.66 | $1,098,477.28 | 10,998.00 |
| EQUITIES | PLIANT CORP COM NEW | COMMODITY CHEMIC | United States | $0.00 | $0.00 | 3.00 |
| EQUITIES | PLS GROUP LTD | AUSTRALIA | Australia | $1,115,650.99 | $10,524.79 | 320,787.00 |
| EQUITIES | PLS GROUP LTD | AUSTRALIA | Australia | $650,317.34 | ($194,169.08) | 186,988.00 |
| EQUITIES | PLS GROUP LTD | AUSTRALIA | Australia | $4,514.88 | $0.00 | 1,298.16 |
| EQUITIES | PLS GROUP LTD | AUSTRALIA | Australia | $4,219,585.30 | $492,628.42 | 1,213,272.00 |
| EQUITIES | PLUG POWER INC | ELECTRIC COMP & EC | United States | $430,575.64 | ($1,961,396.04) | 158,884.00 |
| EQUITIES | PLUMAS BANCORP | REGIONAL BANKS | United States | $1,214,616.96 | $59,053.58 | 20,784.00 |
| EQUITIES | PLUS500 LTD | ISRAEL | Israel | $1,167,357.07 | $822,852.37 | 17,766.00 |
| EQUITIES | PLUS500 LTD | ISRAEL | Israel | $4,291.12 | $0.00 | 0.00 |
| EQUITIES | PLUS500 LTD | ISRAEL | Israel | $5,048,259.35 | $3,362,450.87 | 77,938.00 |
| EQUITIES | PLUS500 LTD | ISRAEL | Israel | $979,291.22 | $0.00 | 15,416.52 |
| EQUITIES | PLUS500 LTD | ISRAEL | Israel | $3,404,203.48 | $2,503,025.44 | 52,814.00 |
| EQUITIES | PLUXEE NV | NETHERLANDS | France | $367,080.95 | $0.00 | 27,992.17 |
| EQUITIES | PNC FINANCIAL SERVICES GF | DIVERSIFIED BANKS | United States | $590,681.78 | $82,981.17 | 2,399.00 |
| EQUITIES | PNC FINANCIAL SERVICES GF | DIVERSIFIED BANKS | United States | $18,868,577.26 | $10,748,074.23 | 76,633.00 |
| EQUITIES | PNC FINANCIAL SERVICES GF | DIVERSIFIED BANKS | United States | $29,510,205.66 | $18,308,675.69 | 119,853.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PNC FINANCIAL SERVICES GF | DIVERSIFIED BANKS | United States | $22,986,852.98 | $11,226,974.41 | 93,359.00 |
| EQUITIES | PNC FINANCIAL SERVICES GF | DIVERSIFIED BANKS | United States | $7,712,595.28 | $3,272,905.00 | 31,324.00 |
| EQUITIES | PNC INFRATECH LTD | INDIA | India | $513,144.05 | $68,293.90 | 212,790.00 |
| EQUITIES | PNE AG | GERMANY | Germany | $424.04 | $0.00 | 0.00 |
| EQUITIES | POLAR CAPITAL HOLDINGS PI | UNITED KINGDOM CO | United Kingdom | $192,240.16 | $13,086.26 | 16,256.00 |
| EQUITIES | POLAR CAPITAL HOLDINGS PI | UNITED KINGDOM CO | United Kingdom | $527,482.41 | $0.00 | 48,059.11 |
| EQUITIES | POLARIS INC | LEISURE PRODUCTS | United States | $536,774.92 | $99,251.25 | 7,843.00 |
| EQUITIES | POLE TO WIN HOLDINGS INC | INFORMATN & COMMI | Japan | $40,145.21 | ($21,802.46) | 20,200.00 |
| EQUITIES | POLYCAB INDIA LTD | INDIA | India | $2,666,482.42 | $999,594.42 | 25,249.00 |
| EQUITIES | POLYCAB INDIA LTD | INDIA | India | $12,891,289.81 | $3,233,754.73 | 122,068.00 |
| EQUITIES | POLYCAB INDIA LTD | INDIA | India | $4,004,000.74 | $711,806.18 | 37,914.00 |
| EQUITIES | POLYPEPTIDE GROUP AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | POLYUS PJSC | RUSSIA | Russia | $0.00 | ($839,505.09) | 10,469.00 |
| EQUITIES | POOL CORP | DISTRIBUTORS | United States | $603,869.00 | $36,945.04 | 2,810.00 |
| EQUITIES | POOL CORP | DISTRIBUTORS | United States | $1,536,105.20 | $568,191.40 | 7,148.00 |
| EQUITIES | POOL CORP | DISTRIBUTORS | United States | $2,250,647.70 | $429,216.43 | 10,473.00 |
| EQUITIES | POOL CORP | DISTRIBUTORS | United States | $83,811.00 | $6,204.90 | 390.00 |
| EQUITIES | POOL CORP | DISTRIBUTORS | United States | $2,018,770.60 | ($357,914.88) | 9,394.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $2,244,862.23 | $1,403,038.62 | 13,611.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $2,754,660.86 | $705,492.48 | 16,702.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $105,225.34 | $23,692.02 | 638.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $643,391.93 | $375,098.74 | 3,901.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $2,959,009.13 | $1,711,676.93 | 17,941.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $694,888.62 | $427,578.28 | 4,209.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $3,234,405.36 | $2,215,084.33 | 19,602.00 |
| EQUITIES | POPULAR INC | REGIONAL BANKS | Puerto Rico | $4,814,471.63 | $1,905,204.49 | 29,191.00 |
| EQUITIES | PORCH GROUP INC | APPLICATION SOFTW | United States | $101,520.00 | $70,590.82 | 6,750.00 |
| EQUITIES | PORCH GROUP INC | APPLICATION SOFTW | United States | $4,151,145.28 | $1,133,632.72 | 276,007.00 |
| EQUITIES | PORCH GROUP INC | APPLICATION SOFTW | United States | $746,901.44 | $237,732.17 | 49,661.00 |
| EQUITIES | PORR AG | AUSTRIA | Austria | $397,606.54 | $0.00 | 7,853.83 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $34,852.89 | $0.00 | 0.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $3,340.52 | $0.00 | 0.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $448,993.46 | ($382,873.97) | 12,539.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $9,459.44 | $0.00 | 0.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $343,641.19 | ($104,819.17) | 10,886.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $107,518.84 | $0.00 | 0.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $135,495.96 | $0.00 | 0.00 |
| EQUITIES | PORSCHE AUTOMOBIL HOLDI | GERMANY | Germany | $1,880.91 | $0.00 | 61.02 |
| EQUITIES | PORTILLO'S INC | RESTAURANTS | United States | $61,335.60 | ($194,670.03) | 12,940.00 |
| EQUITIES | PORTLAND GENERAL ELECTF | ELECTRIC UTILITIES | United States | $1,447,922.51 | $831,420.27 | 27,642.00 |
| EQUITIES | PORTLAND GENERAL ELECTF | ELECTRIC UTILITIES | United States | $3,486,032.14 | $223,101.31 | 66,760.00 |
| EQUITIES | PORTO SEGURO SA | BRAZIL | Brazil | $923,947.94 | $152,370.16 | 87,900.00 |
| EQUITIES | PORTO SEGURO SA | BRAZIL | Brazil | $14,537.46 | $0.00 | 0.00 |
| EQUITIES | PORTO SEGURO SA | BRAZIL | Brazil | $42,882.34 | $0.00 | 0.00 |
| EQUITIES | POSCO HOLDINGS INC | SOUTH KOREA | South Korea | $143,839.85 | $53,023.23 | 703.00 |
| EQUITIES | POSCO HOLDINGS INC | SOUTH KOREA | South Korea | $2,558,221.34 | $558,121.57 | 12,503.00 |
| EQUITIES | POSCO INTERNATIONAL COR | SOUTH KOREA | South Korea | $210,869.53 | ($112,487.56) | 6,647.00 |
| EQUITIES | POST HOLDINGS INC | PACKAGED FOODS & | United States | $56,045.10 | ($10,819.08) | 635.00 |
| EQUITIES | POST HOLDINGS INC | PACKAGED FOODS & | United States | $54,368.16 | $15,519.97 | 616.00 |
| EQUITIES | POST HOLDINGS INC | PACKAGED FOODS & | United States | $1,370,236.50 | $432,511.35 | 15,525.00 |
| EQUITIES | POST HOLDINGS INC | PACKAGED FOODS & | United States | $48,543.00 | ($82.50) | 550.00 |
| EQUITIES | POST HOLDINGS INC | PACKAGED FOODS & | United States | $1,290,979.02 | $346,002.16 | 14,627.00 |
| EQUITIES | POSTAL REALTY TRUST INC | OFFICE REITS | United States | $132,563.20 | $54,921.50 | 5,380.00 |
| EQUITIES | POSTE ITALIANE SPA | ITALY | Italy | $2,935,095.77 | $561,152.56 | 89,700.00 |
| EQUITIES | POSTE ITALIANE SPA | ITALY | Italy | $1,191,544.17 | $800,758.46 | 36,415.00 |
| EQUITIES | POSTE ITALIANE SPA | ITALY | Italy | $1,060,626.47 | $420,891.42 | 32,414.00 |
| EQUITIES | POSTE ITALIANE SPA | ITALY | Italy | $3,898,879.39 | $0.00 | 119,154.54 |
| EQUITIES | POSTE ITALIANE SPA | ITALY | Italy | $6,162.38 | $0.00 | 188.33 |
| EQUITIES | POU CHEN CORP | TAIWAN | Taiwan | $3,738,302.39 | ($614,278.63) | 4,697,800.00 |
| EQUITIES | POU CHEN CORP | TAIWAN | Taiwan | $1,257,294.43 | ($343,226.59) | 1,580,000.00 |
| EQUITIES | POU CHEN CORP | TAIWAN | Taiwan | $1,558,885.94 | ($482,422.37) | 1,959,000.00 |
| EQUITIES | POU CHEN CORP | TAIWAN | Taiwan | $1,193,323.61 | ($207,420.30) | 1,499,610.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $1,965,861.40 | $1,465,791.92 | 6,865.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $1,991,347.44 | $1,731,024.81 | 6,954.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $2,695,793.04 | $30,963.59 | 9,414.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $4,777,630.24 | $3,696,695.20 | 16,684.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $1,932,930.00 | $22,201.42 | 6,750.00 |
| EQUITIES | POWELL INDUSTRIES INC | ELECTRIC COMP & EC | United States | $642,591.84 | $220,723.88 | 2,244.00 |
| EQUITIES | POWER & WATER UTILITY CO | SAUDI ARABIA | Saudi Arabia | $233,557.26 | $30,098.62 | 23,117.00 |
| EQUITIES | POWER ASSETS HOLDINGS L | HONG KONG | Hong Kong | $4,237.59 | $0.00 | 581.98 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | POWER CORP CANADA | CDN LIFE & HEATLH II | Canada | $2,026,724.87 | $1,394,219.38 | 32,276.00 |
| EQUITIES | POWER CORP CANADA | CDN LIFE & HEATLH II | Canada | $45,123,199.55 | $20,563,709.90 | 718,596.00 |
| EQUITIES | POWER CORP CANADA | CDN LIFE & HEATLH II | Canada | $2,347,285.99 | $1,072,381.51 | 37,381.00 |
| EQUITIES | POWER CORP CANADA | CDN LIFE & HEATLH II | Canada | $13,881.71 | $0.00 | 222.74 |
| EQUITIES | POWER FINANCE CORP LTD | INDIA | India | $693,936.46 | $619,667.63 | 154,813.00 |
| EQUITIES | POWER FINANCE CORP LTD | INDIA | India | $2,715,188.37 | $1,243,248.57 | 605,742.00 |
| EQUITIES | POWER GRID CORP OF INDIA | INDIA | India | $2,566,444.58 | $1,262,327.38 | 848,538.00 |
| EQUITIES | POWER GRID CORP OF INDIA | INDIA | India | $10,955,644.61 | ($521,586.38) | 3,622,241.00 |
| EQUITIES | POWER INTEGRATIONS INC | SEMICONDUCTORS | United States | $4,165,133.52 | $1,200,493.43 | 49,727.00 |
| EQUITIES | POWER INTEGRATIONS INC | SEMICONDUCTORS | United States | $1,363,529.04 | $1,051,049.20 | 16,279.00 |
| EQUITIES | POWER INTEGRATIONS INC | SEMICONDUCTORS | United States | $1,985,865.84 | $253,681.68 | 23,709.00 |
| EQUITIES | POWER INTEGRATIONS INC | SEMICONDUCTORS | United States | $2,499,565.92 | $958,467.70 | 29,842.00 |
| EQUITIES | POWER SOLUTIONS INTERNA | HEAVY ELECTRICAL E | United States | $2,235,163.86 | ($378,696.29) | 57,474.00 |
| EQUITIES | POWER SOLUTIONS INTERNA | HEAVY ELECTRICAL E | United States | $76,379.96 | ($58,190.49) | 1,964.00 |
| EQUITIES | POWERCHIP SEMICONDUCTC | TAIWAN | Taiwan | $1,894,646.62 | $92,358.80 | 757,300.00 |
| EQUITIES | POWERCHIP SEMICONDUCTC | TAIWAN | Taiwan | $155,114.34 | $989.97 | 62,000.00 |
| EQUITIES | POWERTECH TECHNOLOGY I | TAIWAN | Taiwan | $463,504.31 | $249,492.90 | 43,750.00 |
| EQUITIES | POWERWELL HOLDINGS BHD | MALAYSIA | Malaysia | $91,763.70 | $2,182.02 | 459,100.00 |
| EQUITIES | POWSZECHNA KASA OSZCZE | POLAND | Poland | $2,492,388.79 | $1,236,291.73 | 90,833.00 |
| EQUITIES | POWSZECHNA KASA OSZCZE | POLAND | Poland | $9,022,654.33 | $2,890,318.70 | 328,823.00 |
| EQUITIES | POWSZECHNA KASA OSZCZE | POLAND | Poland | $7,403,519.45 | $2,037,237.46 | 269,815.00 |
| EQUITIES | POWSZECHNA KASA OSZCZE | POLAND | Poland | $1,569,030.81 | $68,260.84 | 57,182.00 |
| EQUITIES | POWSZECHNA KASA OSZCZE | POLAND | Poland | $5,131,906.81 | $799,638.70 | 187,028.00 |
| EQUITIES | POWSZECHNY ZAKLAD UBEZI | POLAND | Poland | $3,113,172.64 | $777,227.80 | 178,329.00 |
| EQUITIES | POWSZECHNY ZAKLAD UBEZI | POLAND | Poland | $5,718,909.09 | $736,310.06 | 327,591.00 |
| EQUITIES | POWSZECHNY ZAKLAD UBEZI | POLAND | Poland | $10,779,619.29 | $4,644,454.24 | 617,479.00 |
| EQUITIES | POWSZECHNY ZAKLAD UBEZI | POLAND | Poland | $3,618,129.87 | $21,358.97 | 207,254.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $1,833,540.93 | $215,758.23 | 15,117.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $6,119,929.53 | $3,129,560.56 | 50,457.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $8,119,759.05 | $4,434,388.54 | 66,945.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $5,469,693.84 | $513,879.98 | 45,096.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $6,055,767.12 | ($318,415.91) | 49,928.00 |
| EQUITIES | PPG INDUSTRIES INC | SPECIALTY CHEMICAI | United States | $1,905,344.61 | $291,773.72 | 15,709.00 |
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $6,914,526.54 | $1,971,539.50 | 188,741.00 |
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $8,559,328.13 | $1,944,668.68 | 233,638.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $318,062.50 | $8,487.50 | 8,750.00 |
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $6,004,332.53 | $1,125,167.79 | 163,828.00 |
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $1,330,693.11 | $168,867.67 | 36,323.00 |
| EQUITIES | PPL CORP | ELECTRIC UTILITIES | United States | $1,769.28 | $0.00 | 0.00 |
| EQUITIES | PR TIMES CORP | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | PRA GROUP INC | CONSUMER FINANCE | United States | $209,402.73 | $23,677.51 | 11,027.00 |
| EQUITIES | PRAIRIESKY ROYALTY LTD | CDN OIL & GAS EXPL | Canada | $8,700,889.37 | $5,020,456.06 | 385,700.00 |
| EQUITIES | PRAXIS PRECISION MEDICINE | BIOTECHNOLOGY | United States | $2,111,185.74 | $1,538,858.90 | 6,306.00 |
| EQUITIES | PRAXIS PRECISION MEDICINE | BIOTECHNOLOGY | United States | $199,869.63 | $56,519.89 | 597.00 |
| EQUITIES | PRECIGEN INC | BIOTECHNOLOGY | United States | $1,807,880.40 | $476,161.08 | 317,172.00 |
| EQUITIES | PRECIGEN INC | BIOTECHNOLOGY | United States | $781,715.10 | $214,580.72 | 137,143.00 |
| EQUITIES | PRECISION DRILLING CORP | CDN OIL & GAS DRILL | Canada | $621,851.63 | ($80,042.66) | 8,100.00 |
| EQUITIES | PRECISION DRILLING CORP | CDN OIL & GAS DRILL | Canada | $612,453.99 | $0.00 | 7,977.59 |
| EQUITIES | PRECISION TSUGAMI CHINA C | CHINA | China | $7,112,744.75 | $2,826,795.57 | 794,000.00 |
| EQUITIES | PREDICTIVE DISCOVERY LTD | AUSTRALIA | Australia | $322,819.53 | $0.00 | 683,650.00 |
| EQUITIES | PREFORMED LINE PRODUCTS | ELECTRIC COMP & EC | United States | $2,706,822.08 | $1,484,736.58 | 6,593.00 |
| EQUITIES | PREFORMED LINE PRODUCTS | ELECTRIC COMP & EC | United States | $648,684.80 | $41,475.00 | 1,580.00 |
| EQUITIES | PREFORMED LINE PRODUCTS | ELECTRIC COMP & EC | United States | $598,596.48 | $200,082.22 | 1,458.00 |
| EQUITIES | PREFORMED LINE PRODUCTS | ELECTRIC COMP & EC | United States | $2,992,982.40 | $1,075,424.99 | 7,290.00 |
| EQUITIES | PREMIER FOODS PLC | UNITED KINGDOM CO | United Kingdom | $2,653,990.19 | $188,776.14 | 963,392.00 |
| EQUITIES | PREMIER FOODS PLC | UNITED KINGDOM CO | United Kingdom | $1,490,819.89 | $886,313.11 | 541,164.00 |
| EQUITIES | PREMIER FOODS PLC | UNITED KINGDOM CO | United Kingdom | $597,687.08 | $0.00 | 220,532.46 |
| EQUITIES | PREMIER FOODS PLC | UNITED KINGDOM CO | United Kingdom | $7,793.48 | $0.00 | 0.00 |
| EQUITIES | PREMIER INVESTMENTS LTD | AUSTRALIA | Australia | $334,858.62 | $0.00 | 32,352.24 |
| EQUITIES | PREMIUM BRANDS HOLDINGS | CDN PACKAGED FOO | Canada | $447,382.15 | $0.00 | 7,505.57 |
| EQUITIES | PRESIDENT CHAIN STORE CC | TAIWAN | Taiwan | $4,305,086.88 | $453,285.50 | 615,000.00 |
| EQUITIES | PRESIDENT SECURITIES COR | TAIWAN | Taiwan | $3,323,177.22 | $1,557,192.95 | 2,049,030.00 |
| EQUITIES | PRESS KOGYO CO LTD | MACHINERY | Japan | $743,405.68 | ($116,686.88) | 154,900.00 |
| EQUITIES | PRESS METAL ALUMINIUM HC | MALAYSIA | Malaysia | $2,545,183.08 | $276,021.28 | 1,351,300.00 |
| EQUITIES | PRESTIGE CONSUMER HEALT | PHARMACEUTICALS | United States | $641,548.44 | $138,395.40 | 13,572.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $7,217,031.64 | $4,184,574.37 | 36,946.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $1,852,799.90 | $66,632.12 | 9,485.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $1,343,743.86 | $1,150,540.22 | 6,879.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $2,495,663.84 | $899,679.43 | 12,776.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $1,992,272.66 | $1,101,387.37 | 10,199.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $3,509,283.10 | ($4,968.02) | 17,965.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $4,020,097.20 | $687,536.95 | 20,580.00 |
| EQUITIES | PRICESMART INC | CNSMR STAPLE MER( | United States | $244,761.02 | $15,487.08 | 1,253.00 |
| EQUITIES | PRIMA ANDALAN MANDIRI TBI | INDONESIA | Indonesia | $16,043.47 | ($9,500.11) | 76,090.00 |
| EQUITIES | PRIMA MEAT PACKERS LTD | FOODS | Japan | $294,773.13 | ($129,489.11) | 20,300.00 |
| EQUITIES | PRIMA MEAT PACKERS LTD | FOODS | Japan | $302,965.22 | $0.00 | 20,864.22 |
| EQUITIES | PRIMARY HEALTH PROPERTIE | UNITED KINGDOM CO | United Kingdom | $652,468.73 | $0.00 | 513,674.01 |
| EQUITIES | PRIMAX ELECTRONICS LTD | TAIWAN | Taiwan | $1,151,498.65 | ($361,919.63) | 527,000.00 |
| EQUITIES | PRIMAX ELECTRONICS LTD | TAIWAN | Taiwan | $673,596.12 | ($160,369.87) | 308,281.00 |
| EQUITIES | PRIMEENERGY RESOURCES ( | OIL & GAS EXPL & PR( | United States | $50,567.67 | ($6,806.54) | 303.00 |
| EQUITIES | PRIMERICA INC | LIFE & HEALTH INSUR | United States | $945,817.60 | $649,323.67 | 3,328.00 |
| EQUITIES | PRIMERICA INC | LIFE & HEALTH INSUR | United States | $2,737,414.40 | $1,695,076.24 | 9,632.00 |
| EQUITIES | PRIMERICA INC | LIFE & HEALTH INSUR | United States | $2,162,193.60 | $1,228,598.12 | 7,608.00 |
| EQUITIES | PRIMO BRANDS CORP | SFT DRNK & NON ALC | United States | $1,092,125.84 | $486,724.54 | 44,686.00 |
| EQUITIES | PRIMO BRANDS CORP | SFT DRNK & NON ALC | United States | $973,982.88 | $203,333.82 | 39,852.00 |
| EQUITIES | PRIMO BRANDS CORP | SFT DRNK & NON ALC | United States | $1,083,254.12 | ($261,942.71) | 44,323.00 |
| EQUITIES | PRIMO BRANDS CORP | SFT DRNK & NON ALC | United States | $3,250,568.88 | $1,132,903.12 | 133,002.00 |
| EQUITIES | PRIMO BRANDS CORP | SFT DRNK & NON ALC | United States | $1,735,240.00 | $921,702.91 | 71,000.00 |
| EQUITIES | PRIMORIS SERVICES CORP | CONSTRUCTION & EN | United States | $2,370,780.80 | ($482,932.69) | 23,899.00 |
| EQUITIES | PRIMORIS SERVICES CORP | CONSTRUCTION & EN | United States | $1,146,950.40 | $74,343.66 | 11,562.00 |
| EQUITIES | PRIMORIS SERVICES CORP | CONSTRUCTION & EN | United States | $1,418,262.40 | $1,203,904.71 | 14,297.00 |
| EQUITIES | PRIMORIS SERVICES CORP | CONSTRUCTION & EN | United States | $1,033,267.20 | $51,957.09 | 10,416.00 |
| EQUITIES | PRIMORIS SERVICES CORP | CONSTRUCTION & EN | United States | $880,896.00 | $44,295.22 | 8,880.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $1,300,904.60 | $83,388.01 | 12,070.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $319,567.70 | $77,760.71 | 2,965.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $5,866,680.96 | $4,213,760.88 | 54,432.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $8,186,106.56 | $5,393,152.05 | 75,952.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $5,801,258.50 | $2,934,526.73 | 53,825.00 |
| EQUITIES | PRINCIPAL FINANCIAL GROUF | LIFE & HEALTH INSUR | United States | $1,407,067.90 | $726,384.56 | 13,055.00 |
| EQUITIES | PRIO SA/BRAZIL | BRAZIL | Brazil | $1,120,389.49 | $171,599.31 | 111,200.00 |
| EQUITIES | PRIO SA/BRAZIL | BRAZIL | Brazil | $15,877,964.43 | $2,791,286.77 | 1,575,907.00 |
| EQUITIES | PRIO SA/BRAZIL | BRAZIL | Brazil | $15,155,484.49 | $2,322,470.21 | 1,504,200.00 |
| EQUITIES | PRIO SA/BRAZIL | BRAZIL | Brazil | $2,541,027.25 | ($751,874.95) | 252,200.00 |
| EQUITIES | PRIORITY TECHNOLOGY HOL | TRANS & PAYMNT PR( | United States | $7,877.27 | ($472.40) | 1,181.00 |
| EQUITIES | PRIVIA HEALTH GROUP INC | HEALTH CARE SERVI( | United States | $752,602.50 | ($2,036.49) | 29,250.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PRIVIA HEALTH GROUP INC | HEALTH CARE SERVI( | United States | $1,135,078.95 | $50,550.61 | 44,115.00 |
| EQUITIES | PRIVIA HEALTH GROUP INC | HEALTH CARE SERVI( | United States | $935,671.45 | $108,527.33 | 36,365.00 |
| EQUITIES | PRO MEDICUS LTD | AUSTRALIA | Australia | $1,522,957.70 | $129,755.90 | 10,806.00 |
| EQUITIES | PRO MEDICUS LTD | AUSTRALIA | Australia | $949,346.94 | $14,196.81 | 6,736.00 |
| EQUITIES | PRO MEDICUS LTD | AUSTRALIA | Australia | $514,699.38 | ($143,086.62) | 3,652.00 |
| EQUITIES | PRO MEDICUS LTD | AUSTRALIA | Australia | $3,385.41 | $0.00 | 24.02 |
| EQUITIES | PRO MEDICUS LTD | AUSTRALIA | Australia | $15,580,367.47 | $5,253,472.19 | 110,549.00 |
| EQUITIES | PRO-DEX INC | HEALTH CARE EQUIP | United States | $3,395.90 | $695.71 | 58.00 |
| EQUITIES | PROCEPT BIOROBOTICS COR | HEALTH CARE EQUIP | United States | $294,669.00 | ($209,742.70) | 13,050.00 |
| EQUITIES | PROCORE TECHNOLOGIES IN | APPLICATION SOFTW | United States | $914,762.40 | ($317,550.95) | 22,520.00 |
| EQUITIES | PROCORE TECHNOLOGIES IN | APPLICATION SOFTW | United States | $1,522,437.60 | ($1,035,092.61) | 37,480.00 |
| EQUITIES | PROCORE TECHNOLOGIES IN | APPLICATION SOFTW | United States | $60,523.80 | $938.70 | 1,490.00 |
| EQUITIES | PROCORE TECHNOLOGIES IN | APPLICATION SOFTW | United States | $994,946.28 | ($548,252.35) | 24,494.00 |
| EQUITIES | PROCREA HOLDINGS INC | BANKS | Japan | $86,977.39 | $48,622.11 | 3,800.00 |
| EQUITIES | PROCREDIT HOLDING AG | GERMANY | Germany | $775,164.48 | ($84,921.77) | 81,299.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $78,637,899.60 | $44,079,214.53 | 536,265.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $110,471,244.00 | $52,827,434.27 | 753,350.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $79,824,217.20 | $19,637,545.77 | 544,355.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $14,671,185.36 | ($912,445.31) | 100,049.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $7,680,856.56 | ($471,191.78) | 52,379.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $21,944,676.00 | $5,287,342.28 | 149,650.00 |
| EQUITIES | PROCTER & GAMBLE CO/THE | HOUSEHOLD PRODU( | United States | $10,443,260.88 | $223,939.91 | 71,217.00 |
| EQUITIES | PROFARMA DISTRIBUIDORA [ | BRAZIL | Brazil | $45,325.01 | ($2,354.99) | 34,500.00 |
| EQUITIES | PROFARMA DISTRIBUIDORA [ | BRAZIL | Brazil | $25,023.35 | $5,256.29 | 19,047.00 |
| EQUITIES | PROG HOLDINGS INC | CONSUMER FINANCE | United States | $616,137.59 | $430,052.29 | 13,219.00 |
| EQUITIES | PROG HOLDINGS INC | CONSUMER FINANCE | United States | $1,284,245.33 | $254,615.63 | 27,553.00 |
| EQUITIES | PROGRESS SOFTWARE CORI | SYSTEMS SOFTWARE | United States | $415,586.08 | $231,803.19 | 12,376.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $34,479,055.75 | $18,315,109.73 | 157,835.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $536,950.10 | $34,581.35 | 2,458.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $1,843,936.45 | ($110,274.30) | 8,441.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $29,366,015.05 | $26,543,147.98 | 134,429.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $40,892,092.40 | $33,411,835.93 | 187,192.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $29,643,228.10 | $19,958,397.24 | 135,698.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $8,541,176.55 | $5,358,220.87 | 39,099.00 |
| EQUITIES | PROGRESSIVE CORP/THE | PROPERTY & CASUAL | United States | $3,660,348.20 | $185,488.92 | 16,756.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PROGYNY INC | MANAGED HEALTH C/ | United States | $621,286.50 | ($149,813.17) | 21,550.00 |
| EQUITIES | PROGYNY INC | MANAGED HEALTH C/ | United States | $2,598,880.35 | $836,179.88 | 90,145.00 |
| EQUITIES | PROGYNY INC | MANAGED HEALTH C/ | United States | $243,642.33 | $673.54 | 8,451.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $9,879,556.16 | $1,307,868.28 | 72,928.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $782,474.72 | $127,891.14 | 5,776.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $28,910,110.82 | $18,428,610.79 | 213,406.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $41,935,280.38 | $25,341,803.63 | 309,554.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $29,942,527.69 | $12,255,848.46 | 221,027.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $14,422,271.67 | $4,001,364.28 | 106,461.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $4,072,228.20 | ($116,359.47) | 30,060.00 |
| EQUITIES | PROLOGIS INC | INDUSTRIAL REITS | United States | $8,229,802.50 | $3,041,990.81 | 60,750.00 |
| EQUITIES | PROLOGIS PROPERTY MEXIC | MEXICO | Mexico | $1,696,968.26 | $116,893.39 | 391,141.00 |
| EQUITIES | PROLOGIS PROPERTY MEXIC | MEXICO | Mexico | $2,424,421.64 | $427,099.55 | 558,814.64 |
| EQUITIES | PROMOTORA DE INFORMACI( | SPAIN | Spain | $0.00 | $0.00 | 0.00 |
| EQUITIES | PROMOTORA Y OPERADORA | MEXICO | Mexico | $1,957,405.18 | $675,834.72 | 123,135.00 |
| EQUITIES | PROMOTORA Y OPERADORA | MEXICO | Mexico | $204,809.42 | ($2,512.17) | 12,884.00 |
| EQUITIES | PROMOTORA Y OPERADORA | MEXICO | Mexico | $980,252.49 | ($48,419.63) | 61,665.00 |
| EQUITIES | PRONEXUS INC | SERVICES | Japan | $49,138.29 | $6,602.14 | 7,300.00 |
| EQUITIES | PROPETRO HOLDING CORP | OIL & GAS EQUIP/SVC | United States | $403,785.72 | $91,049.47 | 28,158.00 |
| EQUITIES | PROSEGUR CIA DE SEGURID/ | SPAIN | Spain | $194,195.30 | $63,919.84 | 62,793.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $44,737.15 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $14,770.13 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $17,795.29 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $4,915.22 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $20,599.85 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $1,835.15 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $23,569.79 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $122,421.87 | $0.00 | 0.00 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $93,796.74 | $0.00 | 24,416.69 |
| EQUITIES | PROSIEBENSAT.1 MEDIA SE | GERMANY | Germany | $25,836.41 | $0.00 | 0.00 |
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $1,188,093.68 | $460,699.44 | 16,136.00 |
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $3,085,980.56 | $487,583.13 | 41,912.00 |
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $2,076,452.60 | $228,771.90 | 28,220.00 |
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $2,426,474.84 | $203,667.35 | 33,008.00 |
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $1,973,213.70 | $238,223.12 | 26,790.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PROSPERITY BANCSHARES IN | REGIONAL BANKS | United States | $233,915.09 | $4,676.38 | 3,203.00 |
| EQUITIES | PROSUS NV | NETHERLANDS | Netherlands | $1,483,269.97 | ($845,615.53) | 34,150.00 |
| EQUITIES | PROSUS NV | NETHERLANDS | Netherlands | $3,632,556.40 | $507,257.07 | 83,634.00 |
| EQUITIES | PROSUS NV | NETHERLANDS | Netherlands | $20,386,514.22 | $1,647,634.12 | 469,368.00 |
| EQUITIES | PROSUS NV | NETHERLANDS | Netherlands | $3,777,843.02 | ($239,445.60) | 86,979.00 |
| EQUITIES | PROSUS NV | NETHERLANDS | Netherlands | $23,418.09 | $0.00 | 539.16 |
| EQUITIES | PROTAGONIST THERAPEUTIC | BIOTECHNOLOGY | United States | $2,292,736.32 | $8,042.72 | 18,704.00 |
| EQUITIES | PROTAGONIST THERAPEUTIC | BIOTECHNOLOGY | United States | $1,998,421.74 | $1,634,993.77 | 16,303.00 |
| EQUITIES | PROTAGONIST THERAPEUTIC | BIOTECHNOLOGY | United States | $1,481,011.56 | $1,225,486.68 | 12,082.00 |
| EQUITIES | PROTAGONIST THERAPEUTIC | BIOTECHNOLOGY | United States | $1,227,270.96 | $42,248.05 | 10,012.00 |
| EQUITIES | PROTAGONIST THERAPEUTIC | BIOTECHNOLOGY | United States | $471,933.00 | $175,808.32 | 3,850.00 |
| EQUITIES | PROTEAN EGOV TECHNOLOG | INDIA | India | $327,976.82 | ($91,260.13) | 52,500.00 |
| EQUITIES | PROTEC CO LTD | SOUTH KOREA | South Korea | $44,971.36 | $4,590.86 | 857.00 |
| EQUITIES | PROTECTOR FORSIKRING AS | NORWAY | Norway | $2,328.18 | $0.00 | 0.00 |
| EQUITIES | PROTECTOR FORSIKRING AS | NORWAY | Norway | $552,390.15 | $0.00 | 11,454.70 |
| EQUITIES | PROTECTOR FORSIKRING AS | NORWAY | Norway | $6,155,043.22 | $4,617,815.72 | 126,400.00 |
| EQUITIES | PROTHENA CORP PLC | IRELAND | Ireland | $150,628.94 | ($306,961.41) | 15,386.00 |
| EQUITIES | PROTO LABS INC | IND MACHNRY & SUPI | United States | $616,134.09 | $12,192.56 | 7,559.00 |
| EQUITIES | PROTO LABS INC | IND MACHNRY & SUPI | United States | $1,769,419.08 | $767,847.88 | 21,708.00 |
| EQUITIES | PROTO LABS INC | IND MACHNRY & SUPI | United States | $223,581.93 | $16,265.32 | 2,743.00 |
| EQUITIES | PROTON BANK SA | GREECE | Greece | $0.00 | ($104,050.34) | 28,898.00 |
| EQUITIES | PROVIDENT FINANCIAL SERVI | REGIONAL BANKS | United States | $741,823.20 | $8,472.60 | 31,380.00 |
| EQUITIES | PROVIDENT FINANCIAL SERVI | REGIONAL BANKS | United States | $846,051.96 | $321,879.98 | 35,789.00 |
| EQUITIES | PROVIDENT FINANCIAL SERVI | REGIONAL BANKS | United States | $2,187,456.48 | $508,472.73 | 92,532.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $17,686.11 | $0.00 | 0.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $7,461.26 | $0.00 | 0.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $5,777.88 | $0.00 | 0.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $1,343,687.71 | ($315,923.07) | 165,722.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $10,251.97 | $0.00 | 0.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $1,042,378.38 | ($342,365.49) | 139,475.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $5,031.66 | $0.00 | 0.00 |
| EQUITIES | PROXIMUS SADP | BELGIUM | Belgium | $43,178.67 | $0.00 | 0.00 |
| EQUITIES | PRT CO LTD | AUSTRALIA | Australia | $0.00 | ($25,186.88) | 79,915.00 |
| EQUITIES | PRUDENTIAL FINANCIAL INC | LIFE & HEALTH INSUR | United States | $5,456,940.80 | $1,802,460.72 | 50,560.00 |
| EQUITIES | PRUDENTIAL FINANCIAL INC | LIFE & HEALTH INSUR | United States | $10,779,184.96 | $4,224,557.95 | 99,872.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PRUDENTIAL FINANCIAL INC | LIFE & HEALTH INSUR | United States | $8,725,600.85 | $1,243,443.30 | 80,845.00 |
| EQUITIES | PRUDENTIAL FINANCIAL INC | LIFE & HEALTH INSUR | United States | $3,031,537.84 | $421,469.44 | 28,088.00 |
| EQUITIES | PRUDENTIAL PLC | UNITED KINGDOM CO | Hong Kong | $2,690,419.37 | ($215,373.65) | 202,100.00 |
| EQUITIES | PRUDENTIAL PLC | UNITED KINGDOM CO | Hong Kong | $2,019,891.25 | ($149,924.24) | 151,731.00 |
| EQUITIES | PRUDENTIAL PLC | UNITED KINGDOM CO | Hong Kong | $28,488,186.39 | $5,977,936.59 | 2,139,987.00 |
| EQUITIES | PRUDENTIAL PLC | UNITED KINGDOM CO | Hong Kong | $2,423,573.96 | $602,113.20 | 182,055.00 |
| EQUITIES | PRUDENTIAL PLC | UNITED KINGDOM CO | Hong Kong | $13,874.03 | $0.00 | 1,042.20 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $3,381,491.02 | $2,369,530.03 | 20,251.00 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $28,040,944.57 | $23,434,392.16 | 167,931.00 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $3,091,114.60 | $1,673,654.54 | 18,512.00 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $352,548.41 | $0.00 | 2,111.33 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $19,437.49 | $0.00 | 116.41 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $2,089,741.75 | $14,338.39 | 12,515.00 |
| EQUITIES | PRYSMIAN SPA | ITALY | Italy | $14,062,634.47 | $9,900,914.92 | 84,218.00 |
| EQUITIES | PSK HOLDINGS INC | SOUTH KOREA | South Korea | $379,526.36 | $56,030.24 | 3,675.00 |
| EQUITIES | PSK INC | SOUTH KOREA | South Korea | $1,260,417.25 | $631,214.41 | 9,958.00 |
| EQUITIES | PSP SWISS PROPERTY AG | SWITZERLAND | Switzerland | $2,217,605.40 | $0.00 | 12,413.82 |
| EQUITIES | PSP SWISS PROPERTY AG | SWITZERLAND | Switzerland | $42,307.98 | $0.00 | 0.00 |
| EQUITIES | PT TIMAH PERSERO TBK | INDONESIA | Indonesia | $195,272.19 | ($11,911.65) | 1,043,900.00 |
| EQUITIES | PTC INC | APPLICATION SOFTW | United States | $3,225,160.68 | $2,506,199.77 | 28,388.00 |
| EQUITIES | PTC INC | APPLICATION SOFTW | United States | $4,665,621.87 | $2,403,664.25 | 41,067.00 |
| EQUITIES | PTC INC | APPLICATION SOFTW | United States | $159,054.00 | ($1,596.00) | 1,400.00 |
| EQUITIES | PTC INC | APPLICATION SOFTW | United States | $3,139,725.96 | $797,129.48 | 27,636.00 |
| EQUITIES | PTC INC | APPLICATION SOFTW | United States | $734,715.87 | ($5,520.50) | 6,467.00 |
| EQUITIES | PTC INDIA LTD | INDIA | India | $1,396,275.54 | $118,322.51 | 730,300.00 |
| EQUITIES | PTC INDIA LTD | INDIA | India | $437,990.40 | $136,752.83 | 229,084.00 |
| EQUITIES | PTC INDIA LTD | INDIA | India | $3,193,345.06 | ($12,353.34) | 1,670,229.00 |
| EQUITIES | PTC THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,853,922.96 | ($64,547.52) | 22,728.00 |
| EQUITIES | PTC THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,648,611.27 | $886,081.59 | 20,211.00 |
| EQUITIES | PTC THERAPEUTICS INC | BIOTECHNOLOGY | United States | $847,267.59 | $125,101.52 | 10,387.00 |
| EQUITIES | PTC THERAPEUTICS INC | BIOTECHNOLOGY | United States | $2,029,869.45 | $607,497.20 | 24,885.00 |
| EQUITIES | PTC THERAPEUTICS INC | BIOTECHNOLOGY | United States | $235,492.59 | $1,761.07 | 2,887.00 |
| EQUITIES | PTT EXPLORATION & PRODUC | THAILAND | Thailand | $576,005.78 | ($122,555.05) | 142,800.00 |
| EQUITIES | PTT EXPLORATION & PRODUC | THAILAND | Thailand | $3,829,954.41 | $458,485.71 | 949,500.00 |
| EQUITIES | PTT EXPLORATION & PRODUC | THAILAND | Thailand | $6,519,998.21 | ($952,666.42) | 1,616,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PTT EXPLORATION & PRODUC | THAILAND | Thailand | $7,877,726.13 | ($485,782.27) | 1,953,000.00 |
| EQUITIES | PTT EXPLORATION & PRODUC | THAILAND | Thailand | $2,695,650.58 | ($129,488.13) | 668,290.00 |
| EQUITIES | PTT GLOBAL CHEMICAL PCL | THAILAND | Thailand | $357,785.10 | ($42,629.04) | 354,800.00 |
| EQUITIES | PTT GLOBAL CHEMICAL PCL | THAILAND | Thailand | $205,817.19 | ($28,646.01) | 204,100.00 |
| EQUITIES | PTT GLOBAL CHEMICAL PCL | THAILAND | Thailand | $511,568.16 | ($56,678.97) | 507,300.00 |
| EQUITIES | PTT PCL | THAILAND | Thailand | $1,314,612.97 | ($35,096.05) | 1,230,200.00 |
| EQUITIES | PTT PCL | THAILAND | Thailand | $4,979,756.49 | $719,211.27 | 4,660,000.00 |
| EQUITIES | PUBLIC POWER CORP SA | GREECE | Greece | $12,278,265.70 | $1,198,753.36 | 466,927.00 |
| EQUITIES | PUBLIC POWER CORP SA | GREECE | Greece | $1,091,989.84 | $40,335.71 | 41,527.00 |
| EQUITIES | PUBLIC SERVICE ENTERPRISI | MULTI-UTILITIES | United States | $2,076,072.80 | ($23,810.64) | 25,580.00 |
| EQUITIES | PUBLIC SERVICE ENTERPRISI | MULTI-UTILITIES | United States | $9,852,255.88 | $5,747,634.61 | 121,393.00 |
| EQUITIES | PUBLIC SERVICE ENTERPRISI | MULTI-UTILITIES | United States | $13,881,931.04 | $7,535,359.37 | 171,044.00 |
| EQUITIES | PUBLIC SERVICE ENTERPRISI | MULTI-UTILITIES | United States | $9,901,844.64 | $3,694,484.14 | 122,004.00 |
| EQUITIES | PUBLIC SERVICE ENTERPRISI | MULTI-UTILITIES | United States | $2,745,561.64 | $955,610.49 | 33,829.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $15,177,339.11 | $2,572,338.65 | 47,681.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $10,661,475.14 | $4,457,374.79 | 33,494.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $16,629,469.33 | $6,551,715.52 | 52,243.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $12,507,991.45 | $2,423,020.30 | 39,295.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $2,969,832.30 | $176,785.23 | 9,330.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $3,733,776.30 | $781,445.14 | 11,730.00 |
| EQUITIES | PUBLIC STORAGE | SELF-STORAGE REITS | United States | $1,611,285.22 | ($9,668.42) | 5,062.00 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $1,669,275.19 | $276,196.20 | 16,887.00 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $782,692.07 | ($16,382.14) | 7,918.00 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $26,089,801.47 | ($1,100,199.61) | 263,934.00 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $1,447,752.97 | ($164,905.22) | 14,646.00 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $9,768,355.43 | $0.00 | 98,820.28 |
| EQUITIES | PUBLICIS GROUPE SA | FRANCE | France | $9,288.99 | $0.00 | 93.97 |
| EQUITIES | PUBMATIC INC | ADVERTISING | United States | $163,081.60 | ($61,923.81) | 12,430.00 |
| EQUITIES | PUBMATIC INC | ADVERTISING | United States | $505,264.32 | ($108,291.80) | 38,511.00 |
| EQUITIES | PUIG BRANDS SA | SPAIN | Spain | $605,547.56 | $38,325.75 | 32,674.00 |
| EQUITIES | PULSE BIOSCIENCES INC | HEALTH CARE EQUIPI | United States | $87,294.04 | $17,676.02 | 3,148.00 |
| EQUITIES | PULTEGROUP INC | HOMEBUILDING | United States | $6,530,649.82 | $5,512,593.61 | 47,506.00 |
| EQUITIES | PULTEGROUP INC | HOMEBUILDING | United States | $8,938,849.28 | $6,542,076.81 | 65,024.00 |
| EQUITIES | PULTEGROUP INC | HOMEBUILDING | United States | $6,853,477.50 | $5,351,152.64 | 49,850.00 |
| EQUITIES | PULTEGROUP INC | HOMEBUILDING | United States | $1,763,740.10 | $1,403,746.12 | 12,830.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | PUMA BIOTECHNOLOGY INC | BIOTECHNOLOGY | United States | $2,506,849.66 | $437,325.57 | 309,106.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $6,533.89 | $0.00 | 0.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $3,369.67 | $0.00 | 0.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $605.90 | $0.00 | 0.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $2,353.82 | $0.00 | 0.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $673,119.90 | $0.00 | 22,150.19 |
| EQUITIES | PUMA SE | GERMANY | Germany | $29,184.17 | $0.00 | 0.00 |
| EQUITIES | PUMA SE | GERMANY | Germany | $10,109.31 | $0.00 | 0.00 |
| EQUITIES | PUNJAB NATIONAL BANK | INDIA | India | $1,836,035.66 | $15,327.25 | 1,628,989.00 |
| EQUITIES | PURE CYCLE CORP | WATER UTILITIES | United States | $143,406.90 | $10,750.40 | 13,390.00 |
| EQUITIES | PURECYCLE TECHNOLOGIES | COMMODITY CHEMIC | United States | $308,171.89 | ($5,542.17) | 37,999.00 |
| EQUITIES | PUREGOLD PRICE CLUB INC | PHILIPPINES | Philippines | $1,087,948.98 | $163,331.88 | 1,644,518.00 |
| EQUITIES | PURSUIT ATTRACTIONS AND | LEISURE FACILITIES | United States | $3,031,950.87 | $1,109,258.06 | 54,171.00 |
| EQUITIES | PURSUIT ATTRACTIONS AND | LEISURE FACILITIES | United States | $1,073,392.66 | $165,170.45 | 19,178.00 |
| EQUITIES | PURSUIT ATTRACTIONS AND | LEISURE FACILITIES | United States | $821,639.60 | $36,993.60 | 14,680.00 |
| EQUITIES | PURSUIT ATTRACTIONS AND | LEISURE FACILITIES | United States | $325,857.34 | $172,961.74 | 5,822.00 |
| EQUITIES | PURSUIT ATTRACTIONS AND | LEISURE FACILITIES | United States | $1,192,328.91 | $484,552.76 | 21,303.00 |
| EQUITIES | PUUILO OYJ | FINLAND | Finland | $1,920.02 | $0.00 | 0.00 |
| EQUITIES | PUUILO OYJ | FINLAND | Finland | $580,158.48 | $0.00 | 28,253.97 |
| EQUITIES | PUUILO OYJ | FINLAND | Finland | $44,475.90 | $0.00 | 0.00 |
| EQUITIES | PVH CORP | APPAREL ACCESS & L | United States | $564,004.70 | ($2,840.47) | 7,595.00 |
| EQUITIES | PVH CORP | APPAREL ACCESS & L | United States | $1,312,396.98 | $51,817.74 | 17,673.00 |
| EQUITIES | PVH CORP | APPAREL ACCESS & L | United States | $40,843.00 | ($1,545.50) | 550.00 |
| EQUITIES | PVH CORP | APPAREL ACCESS & L | United States | $1,061,843.74 | ($366,881.52) | 14,299.00 |
| EQUITIES | PVR INOX LTD | INDIA | India | $2,345,741.84 | ($106,488.97) | 230,900.00 |
| EQUITIES | PWO AG | GERMANY | Germany | $2,657.51 | $0.00 | 0.00 |
| EQUITIES | Q2 HOLDINGS INC | APPLICATION SOFTW | United States | $778,594.70 | $79,232.84 | 16,187.00 |
| EQUITIES | QANTAS AIRWAYS LTD | AUSTRALIA | Australia | $1,933,979.84 | $252,747.22 | 262,857.00 |
| EQUITIES | QANTAS AIRWAYS LTD | AUSTRALIA | Australia | $272,228.83 | $118,116.47 | 37,000.00 |
| EQUITIES | QANTAS AIRWAYS LTD | AUSTRALIA | Australia | $336,739.71 | $16,583.30 | 45,768.00 |
| EQUITIES | QANTAS AIRWAYS LTD | AUSTRALIA | Australia | $2,254.92 | $0.00 | 306.48 |
| EQUITIES | QANTAS AIRWAYS LTD | AUSTRALIA | Australia | $8,823,157.17 | $2,541,953.31 | 1,199,200.00 |
| EQUITIES | QATAR ALUMINUM MANUFAC | QATAR | Qatar | $24,352.02 | ($875.93) | 53,802.00 |
| EQUITIES | QATAR ISLAMIC BANK QPSC | QATAR | Qatar | $2,327,952.17 | $198,179.45 | 387,921.00 |
| EQUITIES | QATAR NATIONAL BANK QPS( | QATAR | Qatar | $3,752,772.79 | $104,967.42 | 792,107.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | QATAR NATIONAL BANK QPSC | QATAR | Qatar | $14,972,407.76 | $2,604,031.94 | 3,160,263.00 |
| EQUITIES | QATAR NATIONAL BANK QPSC | QATAR | Qatar | $1,015,599.08 | $48,029.21 | 214,365.00 |
| EQUITIES | QATAR NATIONAL BANK QPSC | QATAR | Qatar | $2,195,795.66 | ($361,295.53) | 463,472.00 |
| EQUITIES | QATAR NAVIGATION QSC | QATAR | Qatar | $1,176,529.52 | ($20,434.28) | 420,800.00 |
| EQUITIES | QATAR NAVIGATION QSC | QATAR | Qatar | $199,037.03 | $1,144.89 | 71,188.00 |
| EQUITIES | QATAR NAVIGATION QSC | QATAR | Qatar | $23,480.26 | ($1,378.57) | 8,398.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $6,537,835.09 | $1,697,305.43 | 374,626.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $3,241,256.71 | $441,401.33 | 185,728.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $1,317,406.25 | $740,519.27 | 75,489.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $3,511,216.00 | $630,900.33 | 201,197.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $1,885,962.97 | $230,998.89 | 108,068.00 |
| EQUITIES | QBE INSURANCE GROUP LTD | AUSTRALIA | Australia | $10,844.82 | $0.00 | 621.42 |
| EQUITIES | QCR HOLDINGS INC | REGIONAL BANKS | United States | $435,309.15 | $307,317.18 | 4,467.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $2,055,878.00 | $972,226.58 | 52,580.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $1,736.81 | $0.00 | 0.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $2,947,786.18 | $954,522.80 | 75,390.95 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $1,745,541.30 | $199,809.74 | 44,643.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $404.18 | $0.00 | 0.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $396,841.83 | ($96,058.51) | 10,239.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $536.63 | $0.00 | 0.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $526,874.48 | ($150,613.90) | 13,594.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $25,867.76 | $0.00 | 0.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $10,155,530.89 | ($3,627,509.47) | 262,025.00 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $3,103.57 | $0.00 | 80.08 |
| EQUITIES | QIAGEN NV | NETHERLANDS | Netherlands | $2,342,715.60 | $70,938.37 | 59,916.00 |
| EQUITIES | QINETIQ GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,213,204.19 | ($124,961.98) | 216,400.00 |
| EQUITIES | QINETIQ GROUP PLC | UNITED KINGDOM CO | United Kingdom | $618,381.27 | $0.00 | 110,301.14 |
| EQUITIES | QINETIQ GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,331,691.91 | ($300,012.66) | 594,276.00 |
| EQUITIES | QISDA CORP | TAIWAN | Taiwan | $2,371,676.87 | $678,514.29 | 2,215,640.00 |
| EQUITIES | QNITY ELECTRONICS INC | SEMICNDCTR MTRLS | United States | $8,173,338.88 | $5,181,803.49 | 50,048.00 |
| EQUITIES | QNITY ELECTRONICS INC | SEMICNDCTR MTRLS | United States | $11,659,354.14 | $6,926,579.00 | 71,394.00 |
| EQUITIES | QNITY ELECTRONICS INC | SEMICNDCTR MTRLS | United States | $403,375.70 | ($14,004.90) | 2,470.00 |
| EQUITIES | QNITY ELECTRONICS INC | SEMICNDCTR MTRLS | United States | $8,647,754.43 | $4,047,101.80 | 52,953.00 |
| EQUITIES | QNITY ELECTRONICS INC | SEMICNDCTR MTRLS | United States | $2,234,897.35 | $1,151,323.05 | 13,685.00 |
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $1,786,586.85 | $6,129.60 | 19,155.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $1,819,790.97 | $1,372,764.31 | 19,511.00 |
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $2,735,609.10 | $378,452.84 | 29,330.00 |
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $224,221.08 | $1,322.44 | 2,404.00 |
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $92,337.30 | ($5,098.50) | 990.00 |
| EQUITIES | QORVO INC | SEMICONDUCTORS | United States | $1,991,501.04 | $9,382.38 | 21,352.00 |
| EQUITIES | QPS HOLDINGS INC | INFORMATN & COMMI | Japan | $345,192.46 | ($138,727.12) | 28,800.00 |
| EQUITIES | QPS HOLDINGS INC | INFORMATN & COMMI | Japan | $73,215.70 | $0.00 | 6,108.54 |
| EQUITIES | QT GROUP OYJ | FINLAND | Finland | $218,715.19 | $0.00 | 8,260.01 |
| EQUITIES | QUAD/GRAPHICS INC | COMMERCIAL PRINTII | United States | $922,242.00 | $55,794.00 | 109,400.00 |
| EQUITIES | QUAD/GRAPHICS INC | COMMERCIAL PRINTII | United States | $182,197.59 | ($289.09) | 21,613.00 |
| EQUITIES | QUAD/GRAPHICS INC | COMMERCIAL PRINTII | United States | $16,109.73 | ($21,317.48) | 1,911.00 |
| EQUITIES | QUADIENT SA | FRANCE | France | $161,702.41 | ($128,740.55) | 11,986.00 |
| EQUITIES | QUADIENT SA | FRANCE | France | $572,906.26 | ($374,743.07) | 42,466.00 |
| EQUITIES | QUAKER CHEMICAL CORP | SPECIALTY CHEMICAI | United States | $3,950,143.68 | $323,553.89 | 24,864.00 |
| EQUITIES | QUAKER CHEMICAL CORP | SPECIALTY CHEMICAI | United States | $150,449.89 | $18,951.36 | 947.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $2,764,458.40 | $400,628.80 | 14,960.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $44,590,935.74 | $32,880,969.70 | 241,306.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $63,242,344.81 | $45,630,790.92 | 342,239.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $2,335,745.60 | ($522,284.80) | 12,640.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $46,300,612.82 | $20,009,129.42 | 250,558.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $2,799,568.50 | ($672,829.48) | 15,150.00 |
| EQUITIES | QUALCOMM INC | SEMICONDUCTORS | United States | $12,786,544.05 | $5,491,332.13 | 69,195.00 |
| EQUITIES | QUALITAS CONTROLADORA S | MEXICO | Mexico | $7,586,492.51 | $1,875,066.28 | 756,517.00 |
| EQUITIES | QUALITAS CONTROLADORA S | MEXICO | Mexico | $876,463.38 | $124,816.58 | 87,400.00 |
| EQUITIES | QUALITY POWER ELECTRICAI | INDIA | India | $1,449,785.66 | $389,037.54 | 112,175.00 |
| EQUITIES | QUALYS INC | SYSTEMS SOFTWARE | United States | $284,604.30 | $45,850.50 | 2,070.00 |
| EQUITIES | QUALYS INC | SYSTEMS SOFTWARE | United States | $1,191,488.34 | $776,015.99 | 8,666.00 |
| EQUITIES | QUANEX BUILDING PRODUCT | BUILDING PRODUCTS | United States | $175,735.56 | $30,356.58 | 9,438.00 |
| EQUITIES | QUANTA COMPUTER INC | TAIWAN | Taiwan | $1,005,006.83 | $408,721.03 | 87,000.00 |
| EQUITIES | QUANTA SERVICES INC | CONSTRUCTION & EN | United States | $1,387,517.08 | ($28,791.37) | 1,927.00 |
| EQUITIES | QUANTA SERVICES INC | CONSTRUCTION & EN | United States | $24,104,779.08 | $23,180,448.88 | 33,477.00 |
| EQUITIES | QUANTA SERVICES INC | CONSTRUCTION & EN | United States | $35,976,078.56 | $34,407,414.05 | 49,964.00 |
| EQUITIES | QUANTA SERVICES INC | CONSTRUCTION & EN | United States | $26,405,306.88 | $23,325,935.14 | 36,672.00 |
| EQUITIES | QUANTA SERVICES INC | CONSTRUCTION & EN | United States | $7,013,189.60 | $4,889,858.53 | 9,740.00 |
| EQUITIES | QUANTUM COMPUTING INC | TECH HARDWARE ST | United States | $148,730.10 | ($162,850.34) | 15,333.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | QUANTUM COMPUTING INC | TECH HARDWARE ST | United States | $1,116,489.40 | ($443,612.48) | 115,102.00 |
| EQUITIES | QUANTUM CORP | TECH HARDWARE ST | United States | $974,193.00 | ($38,498.34) | 88,563.00 |
| EQUITIES | QUANTUMSCAPE CORP | AUTOMOTIVE PARTS | United States | $670,110.84 | ($1,717,648.08) | 88,639.00 |
| EQUITIES | QUANTUMSCAPE CORP | AUTOMOTIVE PARTS | United States | $1,169,532.00 | ($2,377,782.11) | 154,700.00 |
| EQUITIES | QUANTUMSCAPE CORP | AUTOMOTIVE PARTS | United States | $40,672.80 | ($2,582.40) | 5,380.00 |
| EQUITIES | QUANTUMSCAPE CORP | AUTOMOTIVE PARTS | United States | $793,021.32 | ($908,087.71) | 104,897.00 |
| EQUITIES | QUANTUMSCAPE CORP | AUTOMOTIVE PARTS | United States | $570,462.48 | ($77,308.02) | 75,458.00 |
| EQUITIES | QUBE HOLDINGS LTD | AUSTRALIA | Australia | $1,227,820.31 | $0.00 | 347,499.59 |
| EQUITIES | QUEBECOR INC | CDN INTEGRATED TE | Canada | $965,432.35 | $151,338.24 | 20,235.00 |
| EQUITIES | QUEBECOR INC | CDN INTEGRATED TE | Canada | $5,038,283.00 | $509,687.97 | 105,600.00 |
| EQUITIES | QUEBECOR INC | CDN INTEGRATED TE | Canada | $7,950,103.43 | $0.00 | 166,630.41 |
| EQUITIES | QUEBECOR INC | CDN INTEGRATED TE | Canada | $2,121,790.98 | $0.00 | 44,471.74 |
| EQUITIES | QUEBECOR INC | CDN INTEGRATED TE | Canada | $3,812,109.96 | $1,076,126.29 | 79,900.00 |
| EQUITIES | QUESS CORP LTD | INDIA | India | $19,408.06 | ($31,869.26) | 6,865.00 |
| EQUITIES | QUEST DIAGNOSTICS INC | HEALTH CARE SERVI | United States | $4,694,904.45 | $3,133,031.45 | 22,151.00 |
| EQUITIES | QUEST DIAGNOSTICS INC | HEALTH CARE SERVI | United States | $7,387,305.30 | $5,091,233.33 | 34,854.00 |
| EQUITIES | QUEST DIAGNOSTICS INC | HEALTH CARE SERVI | United States | $6,005,815.20 | $3,366,463.31 | 28,336.00 |
| EQUITIES | QUEST DIAGNOSTICS INC | HEALTH CARE SERVI | United States | $1,524,980.25 | $935,454.04 | 7,195.00 |
| EQUITIES | QUIDELORTHO CORP | HEALTH CARE SUPPL | United States | $165,183.97 | ($219,253.52) | 9,431.00 |
| EQUITIES | QUILTER PLC | UNITED KINGDOM CO | United Kingdom | $2,008,416.45 | $699,273.97 | 786,904.00 |
| EQUITIES | QUILTER PLC | UNITED KINGDOM CO | United Kingdom | $1,138,097.38 | $0.00 | 445,910.50 |
| EQUITIES | QUINENCO SA | CHILE | Chile | $120,823.92 | ($2,322.97) | 28,385.00 |
| EQUITIES | QUINSTREET INC | INTERACTIVE MEDIA | United States | $318,740.05 | $102,085.05 | 21,757.00 |
| EQUITIES | QUNXING PAPER HOLDINGS ( | HONG KONG | China | $0.00 | ($78,348.53) | 226,000.00 |
| EQUITIES | QXO INC | TRADING COS & DIST | United States | $2,136,274.56 | ($453,113.23) | 123,627.00 |
| EQUITIES | QXO INC | TRADING COS & DIST | United States | $3,278,966.40 | ($609,156.99) | 189,755.00 |
| EQUITIES | QXO INC | TRADING COS & DIST | United States | $131,673.60 | ($3,657.60) | 7,620.00 |
| EQUITIES | QXO INC | TRADING COS & DIST | United States | $2,470,953.60 | ($522,561.93) | 142,995.00 |
| EQUITIES | R&B FOOD SUPPLY PCL | THAILAND | Thailand | $27,966.47 | ($25.39) | 180,400.00 |
| EQUITIES | RACKSPACE TECHNOLOGY IN | INTERNET SVCS & INF | United States | $2,687,983.08 | $1,446,187.12 | 411,636.00 |
| EQUITIES | RADIAN GROUP INC | CMRL&RESIDENTIAL I | United States | $1,693,002.81 | $790,239.94 | 44,943.00 |
| EQUITIES | RADIANT LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $247,766.86 | $56,149.30 | 26,191.00 |
| EQUITIES | RADIANT LOGISTICS INC | AIR FREIGHT & LOGIS | United States | $396,336.16 | $129,449.57 | 41,896.00 |
| EQUITIES | RADIANT OPTO-ELECTRONICS | TAIWAN | Taiwan | $914,883.93 | ($558,053.40) | 335,000.00 |
| EQUITIES | RADIANT OPTO-ELECTRONICS | TAIWAN | Taiwan | $573,509.33 | $23,501.40 | 210,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RADIANT OPTO-ELECTRONICS | TAIWAN | Taiwan | $1,488,215.75 | ($688,135.43) | 544,935.00 |
| EQUITIES | RADICO KHAITAN LTD | INDIA | India | $433,277.15 | $114,478.06 | 10,395.00 |
| EQUITIES | RADICO KHAITAN LTD | INDIA | India | $2,979,296.22 | $399,326.35 | 71,478.00 |
| EQUITIES | RADICO KHAITAN LTD | INDIA | India | $1,036,030.48 | $20,714.35 | 24,856.00 |
| EQUITIES | RADNET INC | HEALTH CARE SERVI | United States | $2,570,035.58 | $603,936.13 | 41,674.00 |
| EQUITIES | RADNET INC | HEALTH CARE SERVI | United States | $1,047,834.97 | $752,935.41 | 16,991.00 |
| EQUITIES | RADWARE LTD | ISRAEL | Israel | $304,797.75 | $0.00 | 9,876.79 |
| EQUITIES | RAFFLES MEDICAL GROUP LT | SINGAPORE | Singapore | $1,013,744.59 | ($183,310.61) | 1,433,036.00 |
| EQUITIES | RAIA DROGASIL SA | BRAZIL | Brazil | $1,918.84 | $0.00 | 0.00 |
| EQUITIES | RAIA DROGASIL SA | BRAZIL | Brazil | $6,249,980.91 | ($1,850,109.78) | 1,917,119.98 |
| EQUITIES | RAIA DROGASIL SA | BRAZIL | Brazil | $2,804,221.88 | $948,103.31 | 859,492.02 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $721,905.69 | $177,251.27 | 11,288.00 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $8,591,240.28 | $4,750,444.99 | 133,526.00 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $55,723.58 | $0.00 | 0.00 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $3,276,505.82 | $1,962,364.79 | 50,470.00 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $477,145.63 | $153,454.07 | 7,454.00 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $3,430.65 | $0.00 | 53.73 |
| EQUITIES | RAIFFEISEN BANK INTERNATI | AUSTRIA | Austria | $26,071,355.03 | $17,167,529.23 | 403,884.00 |
| EQUITIES | RAINBOW ROBOTICS | SOUTH KOREA | South Korea | $1,223,048.88 | ($498,811.88) | 3,651.00 |
| EQUITIES | RAISIO OYJ | FINLAND | Finland | $2,194,627.29 | ($565,841.82) | 697,300.00 |
| EQUITIES | RAITO KOGYO CO LTD | CONSTRUCTION | Japan | $385,651.47 | $103,575.14 | 15,400.00 |
| EQUITIES | RAITO KOGYO CO LTD | CONSTRUCTION | Japan | $665,526.73 | $0.00 | 26,576.10 |
| EQUITIES | RAIZNEXT CORP | SERVICES | Japan | $262,603.45 | $0.00 | 18,960.26 |
| EQUITIES | RAK PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $402,888.30 | ($96,701.08) | 1,370,100.00 |
| EQUITIES | RAK PROPERTIES PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $7,596.39 | $552.07 | 25,833.00 |
| EQUITIES | RAKUS CO LTD | INFORMATN & COMMI | Japan | $364,481.56 | $0.00 | 62,672.00 |
| EQUITIES | RAKUTEN BANK LTD | BANKS | Japan | $197,225.06 | $5,612.50 | 6,200.00 |
| EQUITIES | RAKUTEN BANK LTD | BANKS | Japan | $7,671,164.01 | ($2,839,607.35) | 241,152.00 |
| EQUITIES | RAKUTEN BANK LTD | BANKS | Japan | $741,932.35 | $0.00 | 23,323.50 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $11,947,276.91 | ($2,491,163.02) | 2,577,291.00 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $1,516,766.64 | ($70,915.66) | 327,200.00 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $363,370.37 | ($1.33) | 78,387.00 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $8,825,417.01 | ($2,907,237.51) | 1,903,837.00 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $438,212.05 | ($61,286.29) | 94,532.00 |
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $292,164.38 | $0.00 | 63,026.23 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RAKUTEN GROUP INC | SERVICES | Japan | $2,680.02 | $0.00 | 575.67 |
| EQUITIES | RALLIANT CORP | ELECTRONIC EQUIP & | United States | $2,494,805.29 | $2,075,266.73 | 33,883.00 |
| EQUITIES | RALLIANT CORP | ELECTRONIC EQUIP & | United States | $3,146,283.53 | $2,401,539.34 | 42,731.00 |
| EQUITIES | RALLIANT CORP | ELECTRONIC EQUIP & | United States | $99,400.50 | $7,357.50 | 1,350.00 |
| EQUITIES | RALLIANT CORP | ELECTRONIC EQUIP & | United States | $1,889,713.95 | $1,035,962.22 | 25,665.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $1,847,866.72 | $530,881.12 | 4,592.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $181,889.32 | $44,531.04 | 452.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $2,394,741.91 | $1,549,315.14 | 5,951.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $3,742,010.59 | $2,928,238.06 | 9,299.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $556,533.03 | $276,907.02 | 1,383.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $181,084.50 | ($5,220.00) | 450.00 |
| EQUITIES | RALPH LAUREN CORP | APPAREL ACCESS & L | United States | $4,048,906.60 | $2,769,848.87 | 10,060.00 |
| EQUITIES | RAMACO RESOURCES INC | STEEL | United States | $86,127.30 | $32,144.06 | 6,510.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $1,717,655.60 | $106,366.80 | 12,940.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $3,528,627.42 | $3,076,774.33 | 26,583.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $4,471,877.86 | $568,485.03 | 33,689.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $2,871,298.94 | $1,641,608.52 | 21,631.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $3,273,102.92 | $416,091.42 | 24,658.00 |
| EQUITIES | RAMBUS INC | SEMICONDUCTORS | United States | $1,734,380.84 | $797,607.27 | 13,066.00 |
| EQUITIES | RAMELIUS RESOURCES LTD | AUSTRALIA | Australia | $182,365.22 | ($2,077.59) | 90,147.00 |
| EQUITIES | RAMELIUS RESOURCES LTD | AUSTRALIA | Australia | $881,345.12 | $0.00 | 435,662.44 |
| EQUITIES | RAMI LEVY CHAIN STORES HA | ISRAEL | Israel | $583,798.24 | $0.00 | 4,765.45 |
| EQUITIES | RAMSAY HEALTH CARE LTD | AUSTRALIA | Australia | $960,055.48 | $0.00 | 31,508.94 |
| EQUITIES | RANA GRUBER ASA | NORWAY | Norway | $3,395.85 | $0.00 | 0.00 |
| EQUITIES | RANDSTAD NV | NETHERLANDS | Netherlands | $2,173.29 | $0.00 | 0.00 |
| EQUITIES | RANDSTAD NV | NETHERLANDS | Netherlands | $3,467.57 | $0.00 | 0.00 |
| EQUITIES | RANDSTAD NV | NETHERLANDS | Netherlands | $307,255.73 | ($20,936.18) | 9,130.00 |
| EQUITIES | RANDSTAD NV | NETHERLANDS | Netherlands | $2,883.24 | $0.00 | 0.00 |
| EQUITIES | RANDSTAD NV | NETHERLANDS | Netherlands | $289,179.27 | $0.00 | 10,033.07 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $2,506,568.81 | ($118,267.79) | 67,399.00 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $2,111,834.15 | $568,968.63 | 56,785.00 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $2,299,160.18 | $1,166,534.49 | 61,822.00 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $104,503.90 | $2,248.00 | 2,810.00 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $1,665,702.91 | $281,140.94 | 44,789.00 |
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $6,864,158.30 | $235,811.88 | 184,570.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RANGE RESOURCES CORP | OIL & GAS EXPL & PR | United States | $232,995.35 | $2,568.65 | 6,265.00 |
| EQUITIES | RANPAK HOLDINGS CORP | PPR&PLAST PCKNG P | United States | $2,343,527.52 | $891,260.85 | 320,592.00 |
| EQUITIES | RAPID7 INC | SYSTEMS SOFTWARE | United States | $138,194.10 | ($506,626.74) | 17,061.00 |
| EQUITIES | RAPID7 INC | SYSTEMS SOFTWARE | United States | $406,952.10 | ($1,128,870.60) | 50,241.00 |
| EQUITIES | RAPPORT THERAPEUTICS INC | PHARMACEUTICALS | United States | $424,033.92 | $101,792.20 | 10,176.00 |
| EQUITIES | RASAN INFORMATION TECHN | SAUDI ARABIA | Saudi Arabia | $901,133.82 | $5,221.90 | 21,900.00 |
| EQUITIES | RASAN INFORMATION TECHN | SAUDI ARABIA | Saudi Arabia | $2,905,230.76 | $505,137.49 | 70,605.00 |
| EQUITIES | RATHBONES GROUP PLC | UNITED KINGDOM CO | United Kingdom | $314,113.89 | $0.00 | 14,773.14 |
| EQUITIES | RATHBONES GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,058,874.74 | ($325,883.29) | 49,800.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $10,620.43 | $0.00 | 0.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $603.09 | $0.00 | 0.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $664,702.99 | ($91,680.69) | 894.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $197,286.70 | ($25,717.78) | 264.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $1,548,064.88 | $0.00 | 2,114.02 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $1,458.39 | $0.00 | 1.99 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $62,599.62 | $0.00 | 0.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $26,266.57 | $0.00 | 0.00 |
| EQUITIES | RATIONAL AG | GERMANY | Germany | $8,136,053.70 | ($1,077,773.18) | 11,009.00 |
| EQUITIES | RATOS AB | SWEDEN | Sweden | $5,354.77 | $0.00 | 0.00 |
| EQUITIES | RATOS AB | SWEDEN | Sweden | $874,082.86 | ($65,330.60) | 252,900.00 |
| EQUITIES | RAYDIUM SEMICONDUCTOR ( | TAIWAN | Taiwan | $917,070.30 | ($310,256.74) | 104,900.00 |
| EQUITIES | RAYDIUM SEMICONDUCTOR ( | TAIWAN | Taiwan | $497,998.02 | ($352,985.13) | 56,964.00 |
| EQUITIES | RAYDIUM SEMICONDUCTOR ( | TAIWAN | Taiwan | $835,329.53 | ($17,390.78) | 95,550.00 |
| EQUITIES | RAYENCE CO LTD | SOUTH KOREA | South Korea | $3,743.25 | ($4,005.49) | 957.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $6,311,221.39 | $5,542,762.07 | 41,513.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $9,119,063.46 | $7,556,473.38 | 59,982.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $1,687,380.97 | $1,292,705.44 | 11,099.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $6,242,351.80 | $3,901,914.45 | 41,060.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $15,663,802.93 | $5,396,679.81 | 103,031.00 |
| EQUITIES | RAYMOND JAMES FINANCIAL | INVESTMNT BKG & BF | United States | $1,668,833.31 | $508,731.43 | 10,977.00 |
| EQUITIES | RAYMOND LTD | INDIA | India | $1,034,420.40 | $125,364.90 | 168,300.00 |
| EQUITIES | RAYONIER ADVANCED MATEF | SPECIALTY CHEMICA | United States | $205,766.94 | ($326,290.44) | 26,179.00 |
| EQUITIES | RAYONIER INC | TIMBER REITS | United States | $1,863,744.96 | $172,762.79 | 87,582.00 |
| EQUITIES | RAYONIER INC | TIMBER REITS | United States | $1,573,400.64 | $31,341.45 | 73,938.00 |
| EQUITIES | RAYONIER INC | TIMBER REITS | United States | $688,088.80 | ($366,063.73) | 32,335.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RAYSEARCH LABORATORIES | SWEDEN | Sweden | $436,966.18 | $0.00 | 19,222.85 |
| EQUITIES | RAYSEARCH LABORATORIES | SWEDEN | Sweden | $3,068,518.25 | ($443,768.46) | 134,989.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $5,215,562.60 | $3,048,916.52 | 44,788.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $6,898,498.00 | $3,371,604.56 | 59,240.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $5,614,753.20 | $2,449,379.58 | 48,216.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $1,477,756.32 | $718,961.99 | 12,698.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $1,472,868.48 | $242,638.79 | 12,656.00 |
| EQUITIES | RB GLOBAL INC | CDN DIVERSIFIED SU | Canada | $9,014.92 | $0.00 | 77.46 |
| EQUITIES | RBB BANCORP | REGIONAL BANKS | United States | $131,317.85 | $72,225.93 | 4,790.00 |
| EQUITIES | RBB BANCORP | REGIONAL BANKS | United States | $3,339,256.66 | $185,925.14 | 121,804.00 |
| EQUITIES | RBC BEARINGS INC | IND MACHNRY & SUPI | United States | $3,957,748.70 | $3,178,140.05 | 6,145.00 |
| EQUITIES | RBC BEARINGS INC | IND MACHNRY & SUPI | United States | $4,849,771.80 | $3,251,699.19 | 7,530.00 |
| EQUITIES | RBC BEARINGS INC | IND MACHNRY & SUPI | United States | $4,515,504.66 | $3,523,657.28 | 7,011.00 |
| EQUITIES | RBC BEARINGS INC | IND MACHNRY & SUPI | United States | $5,578,203.66 | $3,763,724.71 | 8,661.00 |
| EQUITIES | RBL BANK LTD | INDIA | India | $1,214,469.71 | ($17,425.73) | 311,503.00 |
| EQUITIES | RCM TECHNOLOGIES INC | RESEARCH & CONSUI | United States | $740,416.44 | $84,534.17 | 26,228.00 |
| EQUITIES | RCM TECHNOLOGIES INC | RESEARCH & CONSUI | United States | $389,856.30 | $1,104.80 | 13,810.00 |
| EQUITIES | RCM TECHNOLOGIES INC | RESEARCH & CONSUI | United States | $2,939,138.22 | $682,022.19 | 104,114.00 |
| EQUITIES | REA GROUP LTD | AUSTRALIA | Australia | $943,479.26 | ($88,527.94) | 9,784.00 |
| EQUITIES | REA GROUP LTD | AUSTRALIA | Australia | $293,246.16 | ($177,384.81) | 3,041.00 |
| EQUITIES | REA GROUP LTD | AUSTRALIA | Australia | $1,991,625.52 | $0.00 | 20,653.42 |
| EQUITIES | REA GROUP LTD | AUSTRALIA | Australia | $2,085.29 | $0.00 | 21.62 |
| EQUITIES | READY CAPITAL CORP | MORTGAGE REITS | United States | $80,495.36 | ($485,586.42) | 45,736.00 |
| EQUITIES | REAL BROKERAGE INC/THE | CDN REAL ESTATE SE | Canada | $99,697.78 | ($166,919.87) | 54,779.00 |
| EQUITIES | REALLOYS INC | DIV METALS & MINING | United States | $88,592.95 | $806.23 | 6,131.00 |
| EQUITIES | REALREAL INC/THE | APPAREL RETAIL | United States | $2,705,875.74 | $239,776.49 | 229,506.00 |
| EQUITIES | REALREAL INC/THE | APPAREL RETAIL | United States | $428,743.35 | $275,512.30 | 36,365.00 |
| EQUITIES | REALREAL INC/THE | APPAREL RETAIL | United States | $408,877.20 | $49,956.88 | 34,680.00 |
| EQUITIES | REALTEK SEMICONDUCTOR C | TAIWAN | Taiwan | $3,871,046.73 | $1,734,427.54 | 153,000.00 |
| EQUITIES | REALTEK SEMICONDUCTOR C | TAIWAN | Taiwan | $12,448,071.83 | $10,248,677.36 | 492,000.00 |
| EQUITIES | REALTY INCOME CORP | RETAIL REITS | United States | $12,892,147.35 | $1,010,006.94 | 207,166.00 |
| EQUITIES | REALTY INCOME CORP | RETAIL REITS | United States | $17,793,709.83 | $1,790,697.98 | 285,930.00 |
| EQUITIES | REALTY INCOME CORP | RETAIL REITS | United States | $13,801,964.57 | $809,264.62 | 221,786.00 |
| EQUITIES | REALTY INCOME CORP | RETAIL REITS | United States | $2,954,852.34 | $145,241.34 | 47,482.00 |
| EQUITIES | REC LTD | INDIA | India | $1,280,695.94 | $71,098.53 | 333,230.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $26,223,198.04 | ($2,715,616.08) | 402,312.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $4,028,461.82 | ($994,226.06) | 61,804.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $3,488,891.45 | ($567,699.14) | 53,526.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $24,934,304.06 | ($1,051,561.47) | 382,538.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $17,831,177.61 | ($4,473,349.70) | 273,563.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $2,707,433.48 | ($145,371.65) | 41,537.00 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $930,025.78 | $0.00 | 14,268.31 |
| EQUITIES | RECKITT BENCKISER GROUP | UNITED KINGDOM CO | United Kingdom | $17,278.94 | $0.00 | 265.09 |
| EQUITIES | RECORDATI INDUSTRIA CHIM | ITALY | Italy | $2,340,186.47 | $37,192.18 | 39,900.00 |
| EQUITIES | RECORDATI INDUSTRIA CHIM | ITALY | Italy | $610,911.84 | $66,402.27 | 10,416.00 |
| EQUITIES | RECORDATI INDUSTRIA CHIM | ITALY | Italy | $469,386.27 | ($12,201.20) | 8,003.00 |
| EQUITIES | RECORDATI INDUSTRIA CHIM | ITALY | Italy | $2,529.53 | $0.00 | 43.13 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $22,161,558.29 | $283,461.37 | 317,900.00 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $6,170,449.86 | $3,807,742.64 | 88,513.00 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $6,075,571.34 | $1,077,057.82 | 87,152.00 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $14,912,341.52 | $0.00 | 213,912.63 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $38,096.26 | $0.00 | 546.48 |
| EQUITIES | RECRUIT HOLDINGS CO LTD | SERVICES | Japan | $27,139,020.58 | $12,738,600.26 | 389,300.00 |
| EQUITIES | RECTICEL SA | BELGIUM | Belgium | $918.41 | $0.00 | 0.00 |
| EQUITIES | RECURSION PHARMACEUTIC/ | BIOTECHNOLOGY | United States | $168,122.70 | ($236,762.49) | 45,810.00 |
| EQUITIES | RECURSION PHARMACEUTIC/ | BIOTECHNOLOGY | United States | $885,174.64 | ($109,910.62) | 241,192.00 |
| EQUITIES | RED CAT HOLDINGS INC | AEROSPACE & DEFEN | United States | $155,362.20 | ($38,147.62) | 14,588.00 |
| EQUITIES | RED RIVER BANCSHARES INC | REGIONAL BANKS | United States | $120,489.60 | $50,138.05 | 1,320.00 |
| EQUITIES | RED ROBIN GOURMET BURGE | RESTAURANTS | United States | $4,844,760.47 | $1,456,822.51 | 606,353.00 |
| EQUITIES | RED ROCK RESORTS INC | CASINOS & GAMING | United States | $869,071.48 | $34,196.48 | 13,358.00 |
| EQUITIES | RED ROCK RESORTS INC | CASINOS & GAMING | United States | $879,025.66 | $451,390.38 | 13,511.00 |
| EQUITIES | RED ROCK RESORTS INC | CASINOS & GAMING | United States | $2,533,111.10 | $656,862.69 | 38,935.00 |
| EQUITIES | RED ROCK RESORTS INC | CASINOS & GAMING | United States | $2,115,816.26 | $120,113.24 | 32,521.00 |
| EQUITIES | RED VIOLET INC | APPLICATION SOFTW | United States | $692,636.40 | $88,373.10 | 10,870.00 |
| EQUITIES | RED VIOLET INC | APPLICATION SOFTW | United States | $134,831.52 | $15,662.42 | 2,116.00 |
| EQUITIES | RED VIOLET INC | APPLICATION SOFTW | United States | $64,675.80 | $6,224.49 | 1,015.00 |
| EQUITIES | REDCARE PHARMACY NV | GERMANY | Netherlands | $270.39 | $0.00 | 3.59 |
| EQUITIES | REDCARE PHARMACY NV | GERMANY | Netherlands | $417,399.81 | $0.00 | 5,535.76 |
| EQUITIES | REDDIT INC | INTERACTIVE MEDIA & | United States | $5,365,531.38 | $753,562.17 | 30,911.00 |
| EQUITIES | REDDIT INC | INTERACTIVE MEDIA & | United States | $7,407,873.66 | $979,890.62 | 42,677.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | REDDIT INC | INTERACTIVE MEDIA & | United States | $265,577.40 | ($2,111.40) | 1,530.00 |
| EQUITIES | REDDIT INC | INTERACTIVE MEDIA & | United States | $5,300,786.04 | $692,959.63 | 30,538.00 |
| EQUITIES | REDDIT INC | INTERACTIVE MEDIA & | United States | $1,283,971.26 | ($46,260.25) | 7,397.00 |
| EQUITIES | REDE D'OR SAO LUIZ SA | BRAZIL | Brazil | $49,420.63 | $0.00 | 0.00 |
| EQUITIES | REDE D'OR SAO LUIZ SA | BRAZIL | Brazil | $8,623,033.24 | ($790,786.49) | 1,235,600.00 |
| EQUITIES | REDEFINE PROPERTIES LTD | SOUTH AFRICA | South Africa | $2,266,216.97 | $672,443.44 | 5,803,640.00 |
| EQUITIES | REDEFINE PROPERTIES LTD | SOUTH AFRICA | South Africa | $1,469,899.21 | $504,953.88 | 3,764,320.00 |
| EQUITIES | REDEFINE PROPERTIES LTD | SOUTH AFRICA | South Africa | $855,125.13 | $331,157.25 | 2,189,922.00 |
| EQUITIES | REDEIA CORP SA | SPAIN | Spain | $6,079,095.09 | ($250,720.83) | 342,482.00 |
| EQUITIES | REDEIA CORP SA | SPAIN | Spain | $279,967.36 | ($29,415.45) | 15,770.00 |
| EQUITIES | REDEIA CORP SA | SPAIN | Spain | $515,871.39 | ($65,267.66) | 29,058.00 |
| EQUITIES | REDEIA CORP SA | SPAIN | Spain | $2,582.34 | $0.00 | 151.69 |
| EQUITIES | REDINGTON LTD | INDIA | India | $286,436.24 | $73,829.78 | 98,174.00 |
| EQUITIES | REDINGTON LTD | INDIA | India | $192,036.04 | $32,817.44 | 65,819.00 |
| EQUITIES | REDWIRE CORP | AEROSPACE & DEFEN | United States | $257,355.89 | $34,669.43 | 21,043.00 |
| EQUITIES | REDWIRE CORP | AEROSPACE & DEFEN | United States | $270,429.76 | $93,628.84 | 22,112.00 |
| EQUITIES | REDWOOD TRUST INC | MORTGAGE REITS | United States | $282,650.94 | ($1,126,017.98) | 59,631.00 |
| EQUITIES | REECE LTD | AUSTRALIA | Australia | $334,367.03 | $0.00 | 28,011.21 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $3,468,133.06 | $2,298,323.80 | 14,539.00 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $5,715,895.48 | $4,099,876.94 | 23,962.00 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $3,601,954.00 | $2,113,042.98 | 15,100.00 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $186,061.20 | $8,899.80 | 780.00 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $4,065,675.76 | $2,186,160.66 | 17,044.00 |
| EQUITIES | REGAL REXNORD CORP | ELECTRIC COMP & EC | United States | $339,919.50 | $9,846.75 | 1,425.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $1,086,843.49 | $26,575.99 | 13,502.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $3,867,865.25 | $1,489,954.17 | 48,051.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $5,182,107.11 | $1,558,869.64 | 64,378.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $3,045,373.14 | $629,051.14 | 37,813.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $1,899,682.00 | $80,348.56 | 23,600.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $536,821.16 | $180,386.16 | 6,669.00 |
| EQUITIES | REGENCY CENTERS CORP | RETAIL REITS | United States | $307.29 | $0.00 | 0.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $2,466,100.70 | $162,272.96 | 3,955.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $3,594,084.56 | $248,067.24 | 5,764.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $14,302,136.98 | $6,203,299.46 | 22,937.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $20,526,313.26 | $8,247,726.69 | 32,919.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $748,248.00 | $16,320.00 | 1,200.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $15,101,515.26 | $2,119,127.76 | 24,219.00 |
| EQUITIES | REGENERON PHARMACEUTIC | BIOTECHNOLOGY | United States | $4,318,638.04 | ($249,280.09) | 6,926.00 |
| EQUITIES | REGENXBIO INC | BIOTECHNOLOGY | United States | $139,147.70 | ($268,122.27) | 11,615.00 |
| EQUITIES | REGION GROUP | AUSTRALIA | Australia | $631,104.04 | $0.00 | 390,970.16 |
| EQUITIES | REGIONAL CONTAINER LINES | THAILAND | Thailand | $1,382,470.92 | $257,484.23 | 1,446,500.00 |
| EQUITIES | REGIONAL CONTAINER LINES | THAILAND | Thailand | $1,709,141.20 | $366,156.07 | 1,788,300.00 |
| EQUITIES | REGIONAL MANAGEMENT CO | CONSUMER FINANCE | United States | $47,009.20 | $14,818.24 | 1,141.00 |
| EQUITIES | REGIONAL SAB DE CV | MEXICO | Mexico | $949,993.43 | ($37,459.52) | 123,834.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $2,940.71 | $0.00 | 0.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $6,866,293.10 | $3,638,413.94 | 225,383.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $9,132,157.94 | $3,393,400.32 | 299,759.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $309,550.00 | $16,195.00 | 10,250.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $7,392,968.88 | $3,889,125.98 | 242,455.00 |
| EQUITIES | REGIONS FINANCIAL CORP | REGIONAL BANKS | United States | $1,592,436.02 | $981,077.38 | 52,271.00 |
| EQUITIES | REGIS RESOURCES LTD | AUSTRALIA | Australia | $3,625,741.86 | $1,088,475.35 | 867,904.00 |
| EQUITIES | REGIS RESOURCES LTD | AUSTRALIA | Australia | $5,710,836.70 | $3,557,933.20 | 1,367,019.00 |
| EQUITIES | REGIS RESOURCES LTD | AUSTRALIA | Australia | $1,182,666.61 | $0.00 | 283,097.14 |
| EQUITIES | REGIS RESOURCES LTD | AUSTRALIA | Australia | $924,053.80 | $0.00 | 221,192.50 |
| EQUITIES | REINET INVESTMENTS SCA | LUXEMBOURG | Luxembourg | $502,773.34 | $455.86 | 18,174.00 |
| EQUITIES | REINSURANCE GROUP OF AM | REINSURANCE | United States | $1,715,022.25 | $454,458.05 | 8,065.00 |
| EQUITIES | REINSURANCE GROUP OF AM | REINSURANCE | United States | $3,252,694.40 | $2,139,533.53 | 15,296.00 |
| EQUITIES | REINSURANCE GROUP OF AM | REINSURANCE | United States | $3,866,827.60 | $1,585,135.32 | 18,184.00 |
| EQUITIES | REINSURANCE GROUP OF AM | REINSURANCE | United States | $15,611,699.75 | $4,796.58 | 73,415.00 |
| EQUITIES | REIT 1 LTD | ISRAEL | Israel | $558,135.55 | $0.00 | 76,987.40 |
| EQUITIES | RELAY THERAPEUTICS INC | BIOTECHNOLOGY | United States | $482,848.97 | ($296,693.17) | 25,807.00 |
| EQUITIES | RELAY THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,739,674.51 | $553,575.34 | 92,981.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $2,041,724.00 | $53,989.42 | 5,465.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $3,166,633.60 | $2,205,603.84 | 8,476.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $6,219,319.20 | $4,914,583.24 | 16,647.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $5,022,304.80 | $2,749,460.98 | 13,443.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $20,552,856.80 | $8,550,731.38 | 55,013.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $4,638,617.60 | $569,184.05 | 12,416.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $1,838,112.00 | ($51,922.73) | 4,920.00 |
| EQUITIES | RELIANCE INC | STEEL | United States | $1,703,616.00 | $538,763.48 | 4,560.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $6,410,324.16 | ($350,631.89) | 116,702.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $7,507,699.15 | $2,105,684.93 | 549,246.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $19,051,296.11 | ($975,469.54) | 1,393,749.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $12,102,928.55 | ($4,054,174.39) | 217,265.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $5,099,504.24 | ($1,078,389.22) | 373,068.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $3,566,486.21 | ($565,701.72) | 260,000.00 |
| EQUITIES | RELIANCE INDUSTRIES LTD | INDIA | India | $22,183,295.63 | $13,611,222.89 | 403,808.00 |
| EQUITIES | RELIANCE INFRASTRUCTURE | INDIA | India | $406,236.77 | ($576,652.93) | 522,400.00 |
| EQUITIES | RELIANCE POWER LTD | INDIA | India | $1,000,858.72 | ($695,415.13) | 3,814,011.00 |
| EQUITIES | RELIANCE WORLDWIDE CORI | AUSTRALIA | United States | $4,045,117.30 | ($818,254.01) | 1,493,298.00 |
| EQUITIES | RELIANCE WORLDWIDE CORI | AUSTRALIA | United States | $428,710.52 | $0.00 | 158,265.85 |
| EQUITIES | RELMADA THERAPEUTICS INC | PHARMACEUTICALS | United States | $726,170.96 | $4,885.90 | 104,938.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $2,024,273.54 | ($813,048.66) | 64,197.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $13,144,619.62 | ($5,908,280.59) | 418,582.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $3,451,003.56 | $1,365,296.17 | 109,895.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $29,875,839.82 | ($3,272,208.04) | 951,377.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $3,746,471.90 | ($2,523,806.93) | 119,304.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $1,352,858.11 | $486,006.22 | 42,904.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $18,686,323.07 | ($5,541,317.86) | 595,054.00 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $23,169.77 | $0.00 | 737.83 |
| EQUITIES | RELX PLC | UNITED KINGDOM CO | United Kingdom | $12,079,470.25 | ($7,359,440.37) | 384,663.00 |
| EQUITIES | REMITLY GLOBAL INC | TRANS & PAYMNT PR | United States | $836,565.30 | $179,316.14 | 37,330.00 |
| EQUITIES | REMITLY GLOBAL INC | TRANS & PAYMNT PR | United States | $3,211,958.07 | $622,203.68 | 143,327.00 |
| EQUITIES | REMITLY GLOBAL INC | TRANS & PAYMNT PR | United States | $303,902.01 | $23,731.75 | 13,561.00 |
| EQUITIES | REN - REDES ENERGETICAS N | PORTUGAL | Portugal | $650,372.68 | $141,667.56 | 150,308.00 |
| EQUITIES | REN - REDES ENERGETICAS N | PORTUGAL | Portugal | $1,541,439.53 | $81,580.64 | 356,771.00 |
| EQUITIES | REN - REDES ENERGETICAS N | PORTUGAL | Portugal | $720,879.27 | $0.00 | 167,024.85 |
| EQUITIES | RENAISSANCERE HOLDINGS I | REINSURANCE | Bermuda | $3,688,399.10 | $802,858.22 | 11,639.00 |
| EQUITIES | RENAISSANCERE HOLDINGS I | REINSURANCE | Bermuda | $537,462.40 | $300,243.04 | 1,696.00 |
| EQUITIES | RENAISSANCERE HOLDINGS I | REINSURANCE | Bermuda | $3,322,696.50 | $2,022,446.50 | 10,485.00 |
| EQUITIES | RENAISSANCERE HOLDINGS I | REINSURANCE | Bermuda | $2,467,066.50 | $1,306,245.98 | 7,785.00 |
| EQUITIES | RENASANT CORP | REGIONAL BANKS | United States | $1,043,421.12 | $546,209.95 | 24,528.00 |
| EQUITIES | RENAULT SA | FRANCE | France | $289,148.25 | ($281,520.63) | 10,084.00 |
| EQUITIES | RENAULT SA | FRANCE | France | $373,191.64 | ($310,172.21) | 13,015.00 |
| EQUITIES | RENAULT SA | FRANCE | France | $2,159.50 | $0.00 | 75.31 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $53,733,139.39 | $30,692,603.82 | 1,816,721.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $2,094,050.91 | ($4,945.76) | 70,800.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $2,872,753.91 | $2,235,187.48 | 97,128.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $7,323,262.80 | $4,255,670.31 | 247,600.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $28,911,508.02 | $15,923,684.77 | 977,500.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $3,419,395.85 | $2,206,578.45 | 115,610.00 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $3,805,152.03 | $0.00 | 128,652.40 |
| EQUITIES | RENESAS ELECTRONICS COR | ELECTRIC APPLIANCE | Japan | $21,080.19 | $0.00 | 712.72 |
| EQUITIES | RENEW HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $177,524.38 | ($6,164.27) | 14,978.00 |
| EQUITIES | RENEW HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $468,041.54 | $0.00 | 39,801.48 |
| EQUITIES | RENGO CO LTD | PULP AND PAPER | Japan | $2,148,163.52 | $1,152,187.00 | 246,300.00 |
| EQUITIES | RENGO CO LTD | PULP AND PAPER | Japan | $518,815.09 | $0.00 | 58,388.09 |
| EQUITIES | RENISHAW PLC | UNITED KINGDOM CO | United Kingdom | $408,598.43 | $0.00 | 5,890.37 |
| EQUITIES | RENISHAW PLC | UNITED KINGDOM CO | United Kingdom | $6,404,233.96 | $1,327,527.71 | 94,242.00 |
| EQUITIES | RENK GROUP AG | GERMANY | Germany | $23,233,687.57 | ($1,795,697.61) | 481,840.00 |
| EQUITIES | RENK GROUP AG | GERMANY | Germany | $1,515,271.95 | ($191,839.28) | 31,425.00 |
| EQUITIES | RENK GROUP AG | GERMANY | Germany | $5,868,695.24 | ($703,772.09) | 121,710.00 |
| EQUITIES | RENK GROUP AG | GERMANY | Germany | $878,817.29 | $0.00 | 18,225.65 |
| EQUITIES | RENTOKIL INITIAL PLC | UNITED KINGDOM CO | United Kingdom | $790,421.97 | ($81,549.24) | 139,600.00 |
| EQUITIES | RENTOKIL INITIAL PLC | UNITED KINGDOM CO | United Kingdom | $908,436.05 | $134,966.77 | 160,443.00 |
| EQUITIES | RENTOKIL INITIAL PLC | UNITED KINGDOM CO | United Kingdom | $26,490,352.54 | ($2,622,130.96) | 4,678,581.00 |
| EQUITIES | RENTOKIL INITIAL PLC | UNITED KINGDOM CO | United Kingdom | $5,904.91 | $0.00 | 1,042.90 |
| EQUITIES | REPAY HOLDINGS CORP | TRANS & PAYMNT PR | United States | $97,419.00 | ($176,257.19) | 23,195.00 |
| EQUITIES | REPAY HOLDINGS CORP | TRANS & PAYMNT PR | United States | $197,374.80 | $29,629.95 | 46,994.00 |
| EQUITIES | REPAY HOLDINGS CORP | TRANS & PAYMNT PR | United States | $3,213,630.00 | $137,877.86 | 765,150.00 |
| EQUITIES | REPCO HOME FINANCE LTD | INDIA | India | $283,708.34 | $70,200.51 | 64,286.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $1,848,898.44 | $966,045.29 | 13,551.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $2,585,810.88 | $148,894.52 | 18,952.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $3,300,210.72 | $410,990.29 | 24,188.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $85,957.20 | $2,784.60 | 630.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $3,824,003.88 | $897,477.32 | 28,027.00 |
| EQUITIES | REPLIGEN CORP | LIFE SCIENCES TOOL | United States | $2,041,415.28 | ($99,070.37) | 14,962.00 |
| EQUITIES | REPLIMUNE GROUP INC | BIOTECHNOLOGY | United States | $142,183.08 | ($162,934.63) | 12,844.00 |
| EQUITIES | REPLY SPA | ITALY | Italy | $1,668,380.70 | ($488,403.02) | 15,957.00 |
| EQUITIES | REPLY SPA | ITALY | Italy | $660,657.29 | $0.00 | 6,318.77 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | REPSOL SA | SPAIN | Spain | $5,650,519.17 | $2,202,518.80 | 222,825.00 |
| EQUITIES | REPSOL SA | SPAIN | Spain | $1,586,227.64 | $589,644.74 | 62,769.00 |
| EQUITIES | REPSOL SA | SPAIN | Spain | $25,097,210.59 | $4,131,449.97 | 995,849.00 |
| EQUITIES | REPSOL SA | SPAIN | Spain | $1,901,808.26 | $865,755.26 | 75,231.00 |
| EQUITIES | REPSOL SA | SPAIN | Spain | $1,478,018.21 | $0.00 | 58,735.42 |
| EQUITIES | REPSOL SA | SPAIN | Spain | $11,402.89 | $0.00 | 453.14 |
| EQUITIES | REPUBLIC BANCORP INC/KY | REGIONAL BANKS | United States | $216,492.43 | $160,676.47 | 2,381.00 |
| EQUITIES | REPUBLIC SERVICES INC | ENVIRON & FACILITIE | United States | $8,989,845.20 | $7,901,150.79 | 42,190.00 |
| EQUITIES | REPUBLIC SERVICES INC | ENVIRON & FACILITIE | United States | $13,471,769.92 | $11,342,676.51 | 63,224.00 |
| EQUITIES | REPUBLIC SERVICES INC | ENVIRON & FACILITIE | United States | $9,755,654.72 | $5,617,863.12 | 45,784.00 |
| EQUITIES | REPUBLIC SERVICES INC | ENVIRON & FACILITIE | United States | $3,030,423.76 | $1,718,148.78 | 14,222.00 |
| EQUITIES | RESIDEO TECHNOLOGIES INC | BUILDING PRODUCTS | United States | $1,271,088.10 | $894,753.98 | 40,871.00 |
| EQUITIES | RESIDEO TECHNOLOGIES INC | BUILDING PRODUCTS | United States | $1,231,373.40 | ($414,834.54) | 39,594.00 |
| EQUITIES | RESIDEO TECHNOLOGIES INC | BUILDING PRODUCTS | United States | $2,893,979.40 | $737,936.39 | 93,054.00 |
| EQUITIES | RESIDEO TECHNOLOGIES INC | BUILDING PRODUCTS | United States | $292,495.50 | ($282.15) | 9,405.00 |
| EQUITIES | RESILIENT REIT LTD | SOUTH AFRICA | South Africa | $950,722.88 | $400,158.15 | 187,063.00 |
| EQUITIES | RESMED INC | HEALTH CARE EQUIP | United States | $6,304,952.64 | $4,812,327.19 | 32,353.00 |
| EQUITIES | RESMED INC | HEALTH CARE EQUIP | United States | $9,019,436.16 | $7,046,093.45 | 46,282.00 |
| EQUITIES | RESMED INC | HEALTH CARE EQUIP | United States | $7,133,972.16 | $2,469,773.23 | 36,607.00 |
| EQUITIES | RESMED INC | HEALTH CARE EQUIP | United States | $1,898,910.72 | $651,298.61 | 9,744.00 |
| EQUITIES | RESMED INC | HEALTH CARE EQUIP | United States | $25,322,707.20 | ($543,013.04) | 129,940.00 |
| EQUITIES | RESOLUTE FORESTTS INC CC | OTHER | United States | $0.00 | $0.00 | 9,320.00 |
| EQUITIES | RESOLUTE FORESTTS INC CC | OTHER | United States | $92,700.00 | $92,700.00 | 61,800.00 |
| EQUITIES | RESOLUTE FORESTTS INC CC | OTHER | United States | $8,011.45 | $0.00 | 11,781.54 |
| EQUITIES | RESOLUTE HOLDINGS MANAC | RESEARCH & CONSUI | United States | $1,588,818.29 | $1,171,351.33 | 10,993.00 |
| EQUITIES | RESOLUTE HOLDINGS MANAC | RESEARCH & CONSUI | United States | $306,692.66 | $113,306.68 | 2,122.00 |
| EQUITIES | RESOLUTE MINING LTD | AUSTRALIA | Australia | $325,464.38 | $0.00 | 497,119.88 |
| EQUITIES | RESONA HOLDINGS INC | BANKS | Japan | $1,383,228.42 | $1,347,143.32 | 106,747.00 |
| EQUITIES | RESONA HOLDINGS INC | BANKS | Japan | $39,742,208.70 | $29,737,262.52 | 3,067,000.00 |
| EQUITIES | RESONA HOLDINGS INC | BANKS | Japan | $1,860,912.40 | $881,657.09 | 143,611.00 |
| EQUITIES | RESONA HOLDINGS INC | BANKS | Japan | $11,095.70 | $0.00 | 856.28 |
| EQUITIES | RESONAC HOLDINGS CORP | CHEMICALS | Japan | $1,505,521.11 | ($93,820.74) | 13,824.00 |
| EQUITIES | RESONAC HOLDINGS CORP | CHEMICALS | Japan | $1,230,641.53 | ($73,068.46) | 11,300.00 |
| EQUITIES | RESONAC HOLDINGS CORP | CHEMICALS | Japan | $7,887.28 | $0.00 | 72.42 |
| EQUITIES | RESONAC HOLDINGS CORP | CHEMICALS | Japan | $0.00 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RESORTTRUST INC | JAPAN | Japan | $831,039.76 | $0.00 | 77,189.69 |
| EQUITIES | RESOURCES CONNECTION IN | RESEARCH & CONSUI | United States | $659,685.00 | $23,283.00 | 155,220.00 |
| EQUITIES | RESTAURANT BRANDS INTER | CDN RESTAURANTS | Canada | $4,404,451.48 | $234,926.55 | 60,203.00 |
| EQUITIES | RESTAURANT BRANDS INTER | CDN RESTAURANTS | Canada | $6,124,296.76 | $414,853.50 | 83,711.00 |
| EQUITIES | RESTAURANT BRANDS INTER | CDN RESTAURANTS | Canada | $2,619.50 | $0.00 | 0.00 |
| EQUITIES | RESTAURANT BRANDS INTER | CDN RESTAURANTS | Canada | $4,948,322.92 | $353,151.83 | 67,637.00 |
| EQUITIES | RESTAURANT BRANDS INTL II | CDN RESTAURANTS | Canada | $2,677,564.10 | ($84,718.32) | 36,600.00 |
| EQUITIES | RESTAURANT BRANDS INTL II | CDN RESTAURANTS | Canada | $1,234,093.68 | $493,419.26 | 16,869.00 |
| EQUITIES | RESTAURANT BRANDS INTL II | CDN RESTAURANTS | Canada | $1,618,097.34 | $144,687.76 | 22,118.00 |
| EQUITIES | RESTAURANT BRANDS INTL II | CDN RESTAURANTS | Canada | $9,723.06 | $0.00 | 134.10 |
| EQUITIES | RESTAURANT BRANDS INTL II | CDN RESTAURANTS | Canada | $161.20 | $0.00 | 0.00 |
| EQUITIES | RESTRICTED HAMILTON BEAC | OTHER | United States | $0.00 | ($19,354.43) | 860.00 |
| EQUITIES | RETAIL ESTATES NV | BELGIUM | Belgium | $416,983.91 | $0.00 | 5,308.87 |
| EQUITIES | REVENIO GROUP OYJ | FINLAND | Finland | $146,725.79 | $0.00 | 10,332.95 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $462,581.60 | $12,806.95 | 2,470.00 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $8,349,504.24 | $6,134,598.39 | 44,583.00 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $11,456,292.16 | $6,049,093.64 | 61,172.00 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $397,033.60 | $51,494.80 | 2,120.00 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $8,297,814.96 | $6,311,088.25 | 44,307.00 |
| EQUITIES | REVOLUTION MEDICINES INC | BIOTECHNOLOGY | United States | $1,865,683.36 | $733,071.72 | 9,962.00 |
| EQUITIES | REVOLVE GROUP INC | APPAREL RETAIL | United States | $269,552.64 | ($218,599.36) | 11,776.00 |
| EQUITIES | REVOLVE GROUP INC | APPAREL RETAIL | United States | $3,021,411.33 | ($522,504.06) | 131,997.00 |
| EQUITIES | REVVITY INC | LIFE SCIENCES TOOL | United States | $3,297,746.40 | $2,075,253.74 | 29,640.00 |
| EQUITIES | REVVITY INC | LIFE SCIENCES TOOL | United States | $4,740,677.34 | $3,238,962.31 | 42,609.00 |
| EQUITIES | REVVITY INC | LIFE SCIENCES TOOL | United States | $6,430,828.00 | $766,655.48 | 57,800.00 |
| EQUITIES | REVVITY INC | LIFE SCIENCES TOOL | United States | $1,721,637.24 | ($84,118.01) | 15,474.00 |
| EQUITIES | REVVITY INC | LIFE SCIENCES TOOL | United States | $3,422,468.86 | $412,347.33 | 30,761.00 |
| EQUITIES | REX AMERICAN RESOURCES | OIL & GAS REFINING & | United States | $331,401.00 | $13,505.60 | 7,340.00 |
| EQUITIES | REX AMERICAN RESOURCES | OIL & GAS REFINING & | United States | $400,751.40 | $278,947.66 | 8,876.00 |
| EQUITIES | REX AMERICAN RESOURCES | OIL & GAS REFINING & | United States | $399,758.10 | $11,510.89 | 8,854.00 |
| EQUITIES | REXEL SA | FRANCE | France | $190,468.75 | $59,172.25 | 4,360.00 |
| EQUITIES | REXEL SA | FRANCE | France | $597,399.12 | $190,866.27 | 13,675.00 |
| EQUITIES | REXEL SA | FRANCE | France | $3,952.98 | $0.00 | 90.49 |
| EQUITIES | REXEL SA | FRANCE | France | $4,701,476.44 | $1,936,922.63 | 107,621.00 |
| EQUITIES | REXFORD INDUSTRIAL REALT | INDUSTRIAL REITS | United States | $2,007,798.21 | $295,849.00 | 59,166.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | REXFORD INDUSTRIAL REALT | INDUSTRIAL REITS | United States | $1,756,611.34 | ($1,178,612.81) | 51,764.00 |
| EQUITIES | REXFORD INDUSTRIAL REALT | INDUSTRIAL REITS | United States | $93,321.25 | $1,045.00 | 2,750.00 |
| EQUITIES | REXFORD INDUSTRIAL REALT | INDUSTRIAL REITS | United States | $1,455,709.70 | ($762,918.28) | 42,897.00 |
| EQUITIES | REYNOLDS CONSUMER PROI | HOUSEHOLD PRODUC | United States | $419,746.05 | ($73,397.95) | 15,633.00 |
| EQUITIES | REYNOLDS CONSUMER PROI | HOUSEHOLD PRODUC | United States | $19,332.00 | $2,145.60 | 720.00 |
| EQUITIES | REYNOLDS CONSUMER PROI | HOUSEHOLD PRODUC | United States | $268,419.45 | ($22,026.81) | 9,997.00 |
| EQUITIES | REYSAS GAYRIMENKUL YATIF | TURKEY | Turkey | $540,764.11 | $177,247.69 | 843,800.00 |
| EQUITIES | REZOLUTE INC | BIOTECHNOLOGY | United States | $200,330.00 | $63,065.42 | 38,525.00 |
| EQUITIES | RH | HOMEFURNISHING RE | United States | $744,909.06 | ($246,160.59) | 4,522.00 |
| EQUITIES | RH | HOMEFURNISHING RE | United States | $31,298.70 | $3,161.60 | 190.00 |
| EQUITIES | RHB BANK BHD | MALAYSIA | Malaysia | $2,477,603.43 | $446,501.63 | 1,220,100.00 |
| EQUITIES | RHB BANK BHD | MALAYSIA | Malaysia | $3,297,988.47 | $422,319.29 | 1,624,100.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $2,203.15 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $278.45 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $3,663.77 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $3,509,619.31 | $1,797,607.77 | 3,079.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $39,392.22 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $930.42 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $49,373.84 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $10,734.15 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $3,486,836.91 | ($1,376,201.08) | 3,066.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $3,227,536.94 | $0.00 | 2,850.08 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $20,757.68 | $0.00 | 18.33 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $56,567.32 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $128,270.43 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $40,819.01 | $0.00 | 0.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $26,397,144.93 | ($6,251,206.85) | 23,310.00 |
| EQUITIES | RHEINMETALL AG | GERMANY | Germany | $16,367.32 | $0.00 | 0.00 |
| EQUITIES | RHEON AUTOMATIC MACHINE | MACHINERY | Japan | $85,691.44 | $5,633.45 | 9,500.00 |
| EQUITIES | RHOEN-KLINIKUM AG | GERMANY | Germany | $7,676.13 | $0.00 | 0.00 |
| EQUITIES | RHOEN-KLINIKUM AG | GERMANY | Germany | $14,927.46 | $0.00 | 0.00 |
| EQUITIES | RHOEN-KLINIKUM AG | GERMANY | Germany | $9,316.73 | $0.00 | 0.00 |
| EQUITIES | RHYTHM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $1,703,422.26 | $1,372,608.78 | 15,342.00 |
| EQUITIES | RHYTHM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $2,028,407.07 | $531,309.05 | 18,269.00 |
| EQUITIES | RHYTHM PHARMACEUTICALS | BIOTECHNOLOGY | United States | $1,383,211.74 | $306,333.20 | 12,458.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RIBBON COMMUNICATIONS IN | COMMUNICATIONS E( | United States | $87,850.62 | ($648,251.86) | 37,543.00 |
| EQUITIES | RICH HONOUR INTERNATION/ | TAIWAN | Taiwan | $20,953.34 | ($4,771.03) | 15,000.00 |
| EQUITIES | RICHARDSON ELECTRONICS | TECHNOLOGY DISTRI | United States | $169,721.28 | $12,202.66 | 8,928.00 |
| EQUITIES | RICHELIEU HARDWARE LTD | CDN TRADING COS & | Canada | $427,957.61 | $0.00 | 14,896.10 |
| EQUITIES | RICHTECH ROBOTICS INC | IND MACHNRY & SUPI | United States | $138,346.37 | ($66,550.51) | 65,567.00 |
| EQUITIES | RICHTER GEDEON NYRT | HUNGARY | Hungary | $613,388.65 | $321,310.69 | 15,847.00 |
| EQUITIES | RICHTER GEDEON NYRT | HUNGARY | Hungary | $4,381,391.74 | $836,179.86 | 113,194.00 |
| EQUITIES | RICHTER GEDEON NYRT | HUNGARY | Hungary | $571,198.10 | $72,135.74 | 14,757.00 |
| EQUITIES | RICOH CO LTD | ELECTRIC APPLIANCE | Japan | $931,883.29 | ($52,421.35) | 107,720.00 |
| EQUITIES | RICOH CO LTD | ELECTRIC APPLIANCE | Japan | $315,760.68 | ($18,877.73) | 36,500.00 |
| EQUITIES | RICOH CO LTD | ELECTRIC APPLIANCE | Japan | $1,248,376.23 | $0.00 | 144,304.27 |
| EQUITIES | RICOH CO LTD | ELECTRIC APPLIANCE | Japan | $5,110,132.35 | $1,238,452.49 | 590,700.00 |
| EQUITIES | RIDGEPOST CAPITAL INC | ASSET MGMT & CUST | United States | $96,801.00 | ($37,395.65) | 12,300.00 |
| EQUITIES | RIGAKU HOLDINGS CORP | INFORMATN & COMMI | Japan | $303,853.53 | $0.00 | 19,753.58 |
| EQUITIES | RIGAKU HOLDINGS CORP | INFORMATN & COMMI | Japan | $2,624,990.25 | ($542,062.04) | 170,000.00 |
| EQUITIES | RIGEL PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $605,577.60 | $39,783.60 | 15,480.00 |
| EQUITIES | RIGEL PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $296,099.28 | ($592,981.17) | 7,569.00 |
| EQUITIES | RIGEL PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $1,258,764.24 | $330,878.07 | 32,177.00 |
| EQUITIES | RIGETTI COMPUTING INC | SEMICONDUCTORS | United States | $1,266,136.20 | $40,905.01 | 65,535.00 |
| EQUITIES | RIGETTI COMPUTING INC | SEMICONDUCTORS | United States | $1,147,414.80 | $126,585.57 | 59,390.00 |
| EQUITIES | RIGETTI COMPUTING INC | SEMICONDUCTORS | United States | $1,456,515.48 | ($155,301.34) | 75,389.00 |
| EQUITIES | RIGHTMOVE PLC | UNITED KINGDOM CO | United Kingdom | $20,535,038.40 | ($6,261,277.63) | 3,530,778.00 |
| EQUITIES | RIGHTMOVE PLC | UNITED KINGDOM CO | United Kingdom | $771,628.82 | $0.00 | 132,673.46 |
| EQUITIES | RIKEN TECHNOS CORP | OTHER PRODUCTS | Japan | $516,308.30 | $378,748.73 | 49,800.00 |
| EQUITIES | RILEY EXPLORATION PERMIA | OIL & GAS EXPL & PR( | United States | $1,286,362.88 | ($17,055.01) | 39,028.00 |
| EQUITIES | RIMINI STREET INC | APPLICATION SOFTW | United States | $2,463,051.06 | ($70,260.35) | 578,181.00 |
| EQUITIES | RIMINI STREET INC | APPLICATION SOFTW | United States | $7,795.80 | $347.70 | 1,830.00 |
| EQUITIES | RING ENERGY INC | OIL & GAS EXPL & PR( | United States | $45,479.88 | ($2,434.31) | 42,111.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $1,280,882.80 | $291,907.49 | 32,860.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $957,465.74 | ($466,572.70) | 24,563.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $1,279,479.52 | ($2,479,917.09) | 32,824.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $35,861.60 | $3,643.20 | 920.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $698,326.70 | ($1,023,045.20) | 17,915.00 |
| EQUITIES | RINGCENTRAL INC | APPLICATION SOFTW | United States | $3,441,232.36 | ($66,905.42) | 88,282.00 |
| EQUITIES | RINGKJOEBING LANDBOBANK | DENMARK | Denmark | $3,108,855.71 | $151,984.92 | 13,086.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RINGKJOEBING LANDBOBANK | DENMARK | Denmark | $1,175,286.81 | $0.00 | 4,957.43 |
| EQUITIES | RINNAI CORP | ELECTRIC APPLIANCE | Japan | $2,421,937.72 | $140,577.00 | 110,600.00 |
| EQUITIES | RINNAI CORP | ELECTRIC APPLIANCE | Japan | $694,888.12 | $0.00 | 31,732.66 |
| EQUITIES | RIO TINTO LTD | AUSTRALIA | Australia | $3,973,393.30 | $1,604,437.75 | 33,246.00 |
| EQUITIES | RIO TINTO LTD | AUSTRALIA | Australia | $7,453,548.48 | $3,091,254.99 | 62,365.00 |
| EQUITIES | RIO TINTO LTD | AUSTRALIA | Australia | $2,900,268.76 | $779,874.42 | 24,267.00 |
| EQUITIES | RIO TINTO LTD | AUSTRALIA | Australia | $5,999,592.86 | $0.00 | 50,199.54 |
| EQUITIES | RIO TINTO LTD | AUSTRALIA | Australia | $18,402.92 | $0.00 | 152.32 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $1,170,241.10 | ($11,458.44) | 12,380.00 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $7,644,755.98 | $3,478,723.80 | 80,874.00 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $48,991,949.05 | $12,000,330.29 | 516,085.00 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $6,520,360.34 | $2,139,570.58 | 68,979.00 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $3,506,037.09 | $0.00 | 37,090.44 |
| EQUITIES | RIO TINTO PLC | UNITED KINGDOM CO | United Kingdom | $42,524.10 | $0.00 | 443.11 |
| EQUITIES | RION CO LTD | JAPAN | Japan | $62,070.46 | $47,226.29 | 2,600.00 |
| EQUITIES | RIOT PLATFORMS INC | APPLICATION SOFTW | United States | $1,934,944.60 | $117,310.61 | 70,670.00 |
| EQUITIES | RISO KAGAKU CORP | ELECTRIC APPLIANCE | Japan | $27,567.45 | ($8,000.32) | 4,600.00 |
| EQUITIES | RITHM CAPITAL CORP | MORTGAGE REITS | United States | $1,226,127.42 | ($470,140.84) | 130,578.00 |
| EQUITIES | RITHM CAPITAL CORP | MORTGAGE REITS | United States | $1,696,697.88 | ($838,454.38) | 180,692.00 |
| EQUITIES | RITHM CAPITAL CORP | MORTGAGE REITS | United States | $997,753.23 | ($253,070.64) | 106,257.00 |
| EQUITIES | RIVERSTONE HOLDINGS LTD | SINGAPORE | Singapore | $6,885,015.66 | $1,024,621.34 | 10,415,700.00 |
| EQUITIES | RIVERSTONE HOLDINGS LTD | SINGAPORE | Singapore | $43,693.61 | $483.01 | 66,100.00 |
| EQUITIES | RIVERVIEW BANCORP INC | REGIONAL BANKS | United States | $1,390,237.47 | ($220,160.57) | 256,029.00 |
| EQUITIES | RIVIAN AUTOMOTIVE INC | AUTOMOBILE MANUF | United States | $3,309,842.15 | ($3,164,293.69) | 190,769.00 |
| EQUITIES | RIVIAN AUTOMOTIVE INC | AUTOMOBILE MANUF | United States | $4,586,767.45 | ($5,026,668.12) | 264,367.00 |
| EQUITIES | RIVIAN AUTOMOTIVE INC | AUTOMOBILE MANUF | United States | $163,263.50 | $7,810.30 | 9,410.00 |
| EQUITIES | RIVIAN AUTOMOTIVE INC | AUTOMOBILE MANUF | United States | $3,272,973.40 | ($2,417,700.72) | 188,644.00 |
| EQUITIES | RIVIAN AUTOMOTIVE INC | AUTOMOBILE MANUF | United States | $674,168.95 | ($483,474.28) | 38,857.00 |
| EQUITIES | RIYAD BANK | SAUDI ARABIA | Saudi Arabia | $2,808,808.60 | $371,776.38 | 530,048.00 |
| EQUITIES | RIYAD BANK | SAUDI ARABIA | Saudi Arabia | $4,971,363.58 | ($151,470.06) | 938,142.00 |
| EQUITIES | RIYADH CEMENT CO | SAUDI ARABIA | Saudi Arabia | $246,943.63 | ($109,318.21) | 40,463.00 |
| EQUITIES | RL COMMERCIAL REIT INC | PHILIPPINES | Philippines | $177,260.97 | ($7,122.50) | 1,513,005.00 |
| EQUITIES | RLI CORP | PROPERTY & CASUAL | United States | $1,350,458.34 | $1,045,428.82 | 22,862.00 |
| EQUITIES | RLI CORP | PROPERTY & CASUAL | United States | $169,117.41 | ($27,314.14) | 2,863.00 |
| EQUITIES | RLJ LODGING TRUST | HOTEL & RESORT RE | United States | $655,932.00 | ($441,180.61) | 54,661.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RLJ LODGING TRUST | HOTEL & RESORT RE | United States | $1,718,532.00 | ($460,708.84) | 143,211.00 |
| EQUITIES | RMR GROUP INC/THE | DIVERSIFIED RE ACTI | United States | $91,420.09 | ($41,471.87) | 4,453.00 |
| EQUITIES | ROBERT HALF INC | HUMAN RESOURCE & | United States | $922,719.20 | $23,288.45 | 30,056.00 |
| EQUITIES | ROBERT HALF INC | HUMAN RESOURCE & | United States | $1,385,460.30 | $71,682.78 | 45,129.00 |
| EQUITIES | ROBERT HALF INC | HUMAN RESOURCE & | United States | $36,840.00 | ($1,068.00) | 1,200.00 |
| EQUITIES | ROBERT HALF INC | HUMAN RESOURCE & | United States | $800,379.70 | ($1,081,509.54) | 26,071.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $17,812,034.44 | $15,717,142.04 | 177,623.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $24,684,924.80 | $19,137,840.15 | 246,160.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $899,511.60 | ($70,593.90) | 8,970.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $18,458,840.44 | $12,864,843.79 | 184,073.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $8,873,877.48 | $5,231,990.50 | 88,491.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $8,205,812.12 | ($1,383,741.81) | 81,829.00 |
| EQUITIES | ROBINHOOD MARKETS INC | INVESTMNT BKG & BF | United States | $4,818,052.88 | $2,196,677.07 | 48,046.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $1,374,726.40 | ($1,288,006.02) | 25,280.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $7,813,209.64 | $1,338,439.21 | 143,678.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $11,023,696.08 | $3,344,721.29 | 202,716.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $399,149.20 | $20,919.00 | 7,340.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $8,249,500.38 | $282,435.60 | 151,701.00 |
| EQUITIES | ROBLOX CORP | INTERACTIVE HOME E | United States | $1,872,629.68 | ($16,752.36) | 34,436.00 |
| EQUITIES | ROBOTIS CO LTD | SOUTH KOREA | South Korea | $1,636,558.99 | ($208,948.14) | 9,752.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $18,029,743.75 | $2,663,811.37 | 43,701.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $126,884.27 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $2,700,686.54 | $305,575.84 | 6,546.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $55,524.07 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $1,342,504.43 | $62,884.39 | 3,254.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $9,099.61 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $22,791.55 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $20,734,143.43 | $1,509,913.23 | 50,256.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $551,890.89 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $19,300,460.92 | $3,379,966.73 | 46,781.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $620,713.05 | $6,681.62 | 1,447.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $354,310.30 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $12,174,130.54 | $2,802,634.00 | 29,508.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $1,099,231.82 | $158,837.44 | 2,571.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $961,670.87 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $59,858,204.67 | $8,096,434.32 | 145,086.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $1,561,969.23 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $47,507,081.39 | $4,760,313.15 | 115,149.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $1,025,418.00 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $19,373,898.47 | $3,574,049.75 | 46,959.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $547,013.68 | $71,924.78 | 1,279.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $301,706.81 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $366,541.31 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $25,361,015.65 | $0.00 | 61,470.74 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $2,705,323.29 | $0.00 | 6,433.52 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $117,425.27 | $0.00 | 284.62 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $5,123.99 | $0.00 | 12.19 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $77,684,551.17 | $14,299,570.00 | 188,294.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $1,522,441.64 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $35,551,200.64 | $14,282,549.22 | 86,170.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $870,810.76 | $0.00 | 0.00 |
| EQUITIES | ROCHE HOLDING AG | SWITZERLAND | Switzerland | $16,622,053.18 | $612,316.84 | 40,289.00 |
| EQUITIES | ROCK FIELD CO LTD | FOODS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ROCKET COS INC | CMRL&RESIDENTIAL I | United States | $3,440,949.75 | $1,080,636.31 | 218,473.00 |
| EQUITIES | ROCKET COS INC | CMRL&RESIDENTIAL I | United States | $4,380,484.50 | ($469,952.07) | 278,126.00 |
| EQUITIES | ROCKET COS INC | CMRL&RESIDENTIAL I | United States | $175,927.50 | $14,856.10 | 11,170.00 |
| EQUITIES | ROCKET COS INC | CMRL&RESIDENTIAL I | United States | $3,195,281.25 | $289,788.43 | 202,875.00 |
| EQUITIES | ROCKET COS INC | CMRL&RESIDENTIAL I | United States | $662,350.50 | ($127,933.67) | 42,054.00 |
| EQUITIES | ROCKET LAB CORP | AEROSPACE & DEFEN | United States | $12,596,976.25 | $9,173,504.10 | 123,925.00 |
| EQUITIES | ROCKET LAB CORP | AEROSPACE & DEFEN | United States | $17,845,572.35 | $9,696,149.87 | 175,559.00 |
| EQUITIES | ROCKET LAB CORP | AEROSPACE & DEFEN | United States | $587,537.00 | ($32,310.20) | 5,780.00 |
| EQUITIES | ROCKET LAB CORP | AEROSPACE & DEFEN | United States | $12,997,985.50 | $6,264,403.94 | 127,870.00 |
| EQUITIES | ROCKET LAB CORP | AEROSPACE & DEFEN | United States | $3,425,503.35 | $1,138,274.61 | 33,699.00 |
| EQUITIES | ROCKET PHARMACEUTICALS | BIOTECHNOLOGY | United States | $528,779.88 | $65,540.87 | 154,614.00 |
| EQUITIES | ROCKPOINT GAS STORAGE IN | CDN OTHER | Canada | $175,065.80 | $0.00 | 8,456.75 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $1,369,886.36 | $106,803.02 | 2,767.00 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $12,640,877.64 | $10,541,555.63 | 25,533.00 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $17,686,733.00 | $14,362,699.32 | 35,725.00 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $14,030,072.12 | $8,565,940.60 | 28,339.00 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $3,026,919.12 | $841,443.38 | 6,114.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $3,163,561.20 | $456,982.51 | 6,390.00 |
| EQUITIES | ROCKWELL AUTOMATION INC | ELECTRIC COMP & EC | United States | $3,732,408.12 | $2,133,548.83 | 7,539.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $775.31 | $0.00 | 0.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $353,858.29 | ($27,400.54) | 11,000.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $2,861.88 | $0.00 | 0.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $8,575,028.30 | ($1,235,044.25) | 266,800.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $191,405.17 | ($64,607.32) | 5,950.00 |
| EQUITIES | ROCKWOOL A/S | DENMARK | Denmark | $1,246.08 | $0.00 | 38.94 |
| EQUITIES | ROCKY BRANDS INC | FOOTWEAR | United States | $244,883.12 | $2,315.82 | 5,938.00 |
| EQUITIES | ROGERS COMMUNICATIONS I | CDN WIRELESS TELE | Canada | $936,812.35 | ($85,838.06) | 28,497.00 |
| EQUITIES | ROGERS COMMUNICATIONS I | CDN WIRELESS TELE | Canada | $483,248.82 | ($20,903.38) | 14,700.00 |
| EQUITIES | ROGERS COMMUNICATIONS I | CDN WIRELESS TELE | Canada | $904,751.89 | $156,049.55 | 27,441.00 |
| EQUITIES | ROGERS COMMUNICATIONS I | CDN WIRELESS TELE | Canada | $4,941.92 | $0.00 | 151.96 |
| EQUITIES | ROGERS CORP | ELECTRONIC COMPO | United States | $696,998.61 | $288,010.53 | 4,257.00 |
| EQUITIES | ROGERS SUGAR INC | CDN PACKAGED FOO | Canada | $7,316.36 | $128.72 | 1,500.00 |
| EQUITIES | ROHM CO LTD | ELECTRIC APPLIANCE | Japan | $187,107.53 | $0.00 | 5,648.15 |
| EQUITIES | ROHM CO LTD | ELECTRIC APPLIANCE | Japan | $2,425,676.67 | $0.00 | 73,223.11 |
| EQUITIES | ROHTO PHARMACEUTICAL CO | OTHER PRODUCTS | Japan | $1,835,871.54 | ($6,748.12) | 125,000.00 |
| EQUITIES | ROHTO PHARMACEUTICAL CO | OTHER PRODUCTS | Japan | $1,055,993.31 | $21,536.84 | 71,900.00 |
| EQUITIES | ROHTO PHARMACEUTICAL CO | OTHER PRODUCTS | Japan | $4,978,942.36 | ($293,385.02) | 339,004.00 |
| EQUITIES | ROHTO PHARMACEUTICAL CO | OTHER PRODUCTS | Japan | $565,950.80 | $0.00 | 38,158.52 |
| EQUITIES | ROHTO PHARMACEUTICAL CO | OTHER PRODUCTS | Japan | $2,743,526.43 | $2,275,766.28 | 186,800.00 |
| EQUITIES | ROIVANT SCIENCES LTD | BIOTECHNOLOGY | Bermuda | $223,523.24 | $8,242.38 | 6,316.00 |
| EQUITIES | ROIVANT SCIENCES LTD | BIOTECHNOLOGY | Bermuda | $3,541,123.40 | $2,515,256.80 | 100,060.00 |
| EQUITIES | ROIVANT SCIENCES LTD | BIOTECHNOLOGY | Bermuda | $4,375,973.50 | $2,955,665.40 | 123,650.00 |
| EQUITIES | ROIVANT SCIENCES LTD | BIOTECHNOLOGY | Bermuda | $178,011.70 | $19,918.80 | 5,030.00 |
| EQUITIES | ROIVANT SCIENCES LTD | BIOTECHNOLOGY | Bermuda | $3,236,309.33 | $2,232,890.82 | 91,447.00 |
| EQUITIES | ROKU INC | MOVIES & ENTERTAIN | United States | $2,925,252.64 | $865,239.13 | 21,176.00 |
| EQUITIES | ROKU INC | MOVIES & ENTERTAIN | United States | $4,082,037.00 | $897,845.04 | 29,550.00 |
| EQUITIES | ROKU INC | MOVIES & ENTERTAIN | United States | $6,326,397.58 | $1,042,898.01 | 45,797.00 |
| EQUITIES | ROKU INC | MOVIES & ENTERTAIN | United States | $209,972.80 | $106.40 | 1,520.00 |
| EQUITIES | ROKU INC | MOVIES & ENTERTAIN | United States | $4,836,419.54 | $752,905.99 | 35,011.00 |
| EQUITIES | ROLLINS INC | ENVIRON & FACILITIE | United States | $2,792,656.44 | $2,450,010.34 | 66,906.00 |
| EQUITIES | ROLLINS INC | ENVIRON & FACILITIE | United States | $3,805,101.88 | $2,225,746.03 | 91,162.00 |
| EQUITIES | ROLLINS INC | ENVIRON & FACILITIE | United States | $149,429.20 | ($11,527.60) | 3,580.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ROLLINS INC | ENVIRON & FACILITIE | United States | $2,297,244.38 | $1,105,584.02 | 55,037.00 |
| EQUITIES | ROLLINS INC | ENVIRON & FACILITIE | United States | $406,965.00 | $114,901.84 | 9,750.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $48,609,191.21 | $19,636,850.50 | 2,535,234.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $32,058,704.50 | $29,184,357.89 | 1,672,036.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $6,023,551.33 | $2,576,854.08 | 314,161.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $5,318,370.88 | $978,400.67 | 277,382.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $9,218,174.63 | $8,096,170.59 | 480,778.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $10,884,136.83 | $5,094,435.82 | 567,667.00 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $17,514,256.44 | $0.00 | 913,461.62 |
| EQUITIES | ROLLS-ROYCE HOLDINGS PL( | UNITED KINGDOM CO | United Kingdom | $66,591.75 | $0.00 | 3,473.11 |
| EQUITIES | ROOT INC/OH | PROPERTY & CASUAL | United States | $444,843.60 | ($34,961.06) | 7,955.00 |
| EQUITIES | ROOT INC/OH | PROPERTY & CASUAL | United States | $508,927.92 | ($415,420.20) | 9,101.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $529,580.35 | ($214,699.87) | 1,565.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $7,837,450.79 | $2,334,331.13 | 23,161.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $11,247,406.82 | $4,031,964.21 | 33,238.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $429,755.30 | $10,331.45 | 1,270.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $8,212,048.52 | $377,413.60 | 24,268.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $11,073,474.36 | ($575,962.12) | 32,724.00 |
| EQUITIES | ROPER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $2,389,371.79 | ($201,883.94) | 7,061.00 |
| EQUITIES | RORZE CORP | MACHINERY | Japan | $670,949.01 | $0.00 | 22,530.19 |
| EQUITIES | RORZE CORP | MACHINERY | Japan | $5,655,228.84 | $2,120,197.79 | 189,900.00 |
| EQUITIES | ROSEBANK INDUSTRIES PLC | UNITED KINGDOM CO | Jersey C I | $398,926.22 | $0.00 | 90,805.38 |
| EQUITIES | ROSEBANK INDUSTRIES PLC | UNITED KINGDOM CO | Jersey C I | $2,159,454.27 | $5,368.08 | 491,545.00 |
| EQUITIES | ROSEBANK INDUSTRIES PLC | UNITED KINGDOM CO | Jersey C I | $4,314,199.02 | ($70,774.90) | 982,018.00 |
| EQUITIES | ROSNEFT OIL CO PJSC | RUSSIA | Russia | $0.00 | ($18,396,731.55) | 2,585,531.00 |
| EQUITIES | ROSNEFT OIL CO PJSC | RUSSIA | Russia | $14,579.11 | ($425,260.95) | 57,052.00 |
| EQUITIES | ROSNEFT OIL CO PJSC | RUSSIA | Russia | $0.00 | ($843,584.26) | 122,941.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $5,904,884.70 | $824,556.45 | 27,742.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $4,038,190.20 | $1,172,332.88 | 18,972.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $14,999,326.65 | $14,141,799.18 | 70,469.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $21,911,204.70 | $19,672,595.85 | 102,942.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $16,045,271.55 | $11,784,859.17 | 75,383.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $3,510,109.35 | $492,194.41 | 16,491.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $3,634,839.45 | $1,026,804.81 | 17,077.00 |
| EQUITIES | ROSS STORES INC | APPAREL RETAIL | United States | $4,162,920.30 | $3,044,828.52 | 19,558.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ROTHSCHILD & CO | FRANCE | France | $1,731.20 | $0.00 | 0.00 |
| EQUITIES | ROTHSCHILD & CO | FRANCE | France | $28,296.64 | $0.00 | 0.00 |
| EQUITIES | ROTHSCHILD & CO | FRANCE | France | $1,256.75 | $0.00 | 0.00 |
| EQUITIES | ROTHSCHILD & CO | FRANCE | France | $9,862.54 | $0.00 | 0.00 |
| EQUITIES | ROTORK PLC | UNITED KINGDOM CO | United Kingdom | $915,013.85 | $0.00 | 233,380.22 |
| EQUITIES | ROUND ONE CORP | OTHER PRODUCTS | Japan | $1,459,141.79 | $162,636.74 | 203,100.00 |
| EQUITIES | ROUND ONE CORP | OTHER PRODUCTS | Japan | $394,202.25 | $0.00 | 55,135.50 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $14,517,883.21 | $3,659,576.63 | 70,135.00 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $1,434,296.90 | $252,534.45 | 6,929.00 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $20,110,999.40 | $12,901,146.43 | 97,155.00 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $29,737,493.43 | $20,667,526.54 | 143,660.00 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $18,851,616.76 | $7,424,336.39 | 91,071.00 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $12,631,969.18 | $0.00 | 61,024.27 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $120,546.20 | $0.00 | 582.35 |
| EQUITIES | ROYAL BANK OF CANADA | CDN DIVERSIFIED BAI | Canada | $19,048,058.93 | $2,918,421.80 | 92,020.00 |
| EQUITIES | ROYAL CARIBBEAN CRUISES | HOTELS, RESORTS & | Liberia | $18,349,967.54 | $13,997,424.72 | 57,518.00 |
| EQUITIES | ROYAL CARIBBEAN CRUISES | HOTELS, RESORTS & | Liberia | $26,187,258.52 | $21,319,854.83 | 82,084.00 |
| EQUITIES | ROYAL CARIBBEAN CRUISES | HOTELS, RESORTS & | Liberia | $19,501,825.91 | $13,961,292.28 | 61,097.00 |
| EQUITIES | ROYAL CARIBBEAN CRUISES | HOTELS, RESORTS & | Liberia | $1,013,877.34 | $140,759.80 | 3,178.00 |
| EQUITIES | ROYAL CARIBBEAN CRUISES | HOTELS, RESORTS & | Liberia | $5,427,019.33 | $2,965,542.73 | 17,011.00 |
| EQUITIES | ROYAL GOLD INC | GOLD | United States | $737,359.34 | ($76,250.44) | 3,694.00 |
| EQUITIES | ROYAL GOLD INC | GOLD | United States | $3,823,928.77 | $500,855.85 | 19,157.00 |
| EQUITIES | ROYAL GOLD INC | GOLD | United States | $4,933,161.54 | $1,409,732.71 | 24,714.00 |
| EQUITIES | ROYAL GOLD INC | GOLD | United States | $4,923,779.87 | $2,001,984.23 | 24,667.00 |
| EQUITIES | ROYAL UNIBREW A/S | DENMARK | Denmark | $822,888.62 | ($108,182.53) | 12,341.00 |
| EQUITIES | ROYAL UNIBREW A/S | DENMARK | Denmark | $813,820.12 | $0.00 | 12,333.69 |
| EQUITIES | ROYAL UNIBREW A/S | DENMARK | Denmark | $2,479,060.15 | $110,894.78 | 37,167.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $299,469.87 | ($934.68) | 5,341.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $5,434,416.54 | $1,265,046.25 | 96,922.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $7,243,290.81 | $1,688,783.13 | 129,183.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $2,213,867.88 | $1,136,692.22 | 39,484.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $4,567,350.06 | $1,405,608.80 | 81,458.00 |
| EQUITIES | ROYALTY PHARMA PLC | UNITED KINGDOM CO | United Kingdom | $973,375.20 | $185,834.61 | 17,360.00 |
| EQUITIES | RPC INC | OIL & GAS EQUIP/SVC | United States | $225,084.64 | $59,805.43 | 38,608.00 |
| EQUITIES | RPC INC | OIL & GAS EQUIP/SVC | United States | $1,804,606.54 | ($27,134.12) | 309,538.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RPM INTERNATIONAL INC | SPECIALTY CHEMICAI | United States | $3,706,741.35 | $3,103,280.82 | 33,349.00 |
| EQUITIES | RPM INTERNATIONAL INC | SPECIALTY CHEMICAI | United States | $5,199,152.40 | $4,082,754.42 | 46,776.00 |
| EQUITIES | RPM INTERNATIONAL INC | SPECIALTY CHEMICAI | United States | $2,997,048.60 | $1,481,097.48 | 26,964.00 |
| EQUITIES | RPM INTERNATIONAL INC | SPECIALTY CHEMICAI | United States | $941,885.10 | $278,468.20 | 8,474.00 |
| EQUITIES | RR KABEL LTD | INDIA | India | $656,506.21 | $295,281.82 | 25,900.00 |
| EQUITIES | RR KABEL LTD | INDIA | India | $1,436,329.30 | ($35,987.94) | 56,764.00 |
| EQUITIES | RR KABEL LTD | INDIA | India | $768,358.54 | $98,998.71 | 30,327.00 |
| EQUITIES | RS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $806,583.13 | $0.00 | 104,506.75 |
| EQUITIES | RS TECHNOLOGIES CO LTD | INFORMATN & COMMI | Japan | $2,813,007.43 | $1,703,406.02 | 62,800.00 |
| EQUITIES | RTL GROUP SA | LUXEMBOURG | Luxembourg | $492,645.63 | ($254,419.53) | 13,833.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $1,519,357.84 | $268,187.92 | 8,008.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $8,677,491.28 | $942,258.66 | 45,736.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $58,291,696.55 | $47,406,730.34 | 307,235.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $83,599,591.52 | $66,499,534.92 | 440,624.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $61,039,745.87 | $38,182,483.07 | 321,719.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $2,926,964.71 | $148,013.95 | 15,427.00 |
| EQUITIES | RTX CORP | AEROSPACE & DEFEN | United States | $16,477,101.85 | $10,345,685.51 | 86,845.00 |
| EQUITIES | RUBIS SCA | FRANCE | France | $5,865,726.49 | ($151,268.98) | 167,118.00 |
| EQUITIES | RUBIS SCA | FRANCE | France | $1,013,803.26 | $0.00 | 28,883.86 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $221,653.08 | $37,776.56 | 2,761.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $185,205.96 | ($4,800.16) | 2,307.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $2,561,574.24 | ($81,426.01) | 31,908.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $3,746,185.92 | ($19,524.83) | 46,664.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $136,476.00 | $17,102.00 | 1,700.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $2,461,625.64 | $1,355,081.82 | 30,663.00 |
| EQUITIES | RUBRIK INC | SYSTEMS SOFTWARE | United States | $2,591,679.24 | ($168,952.01) | 32,283.00 |
| EQUITIES | RUENTEX DEVELOPMENT CO | TAIWAN | Taiwan | $258,648.41 | ($12,983.66) | 307,449.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $1,419,558.25 | $14,684.75 | 19,450.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $1,138,320.00 | $29,908.80 | 14,880.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $1,725,146.45 | $1,385,688.08 | 23,637.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $273,105.00 | $114,904.64 | 3,570.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $1,975,412.01 | $636,378.37 | 27,066.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $1,114,452.00 | $281,604.25 | 14,568.00 |
| EQUITIES | RUSH ENTERPRISES INC | TRADING COS & DIST | United States | $135,558.00 | $19,316.66 | 1,772.00 |
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $2,916,066.48 | $1,618,763.47 | 98,052.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $439,259.80 | ($1,329.30) | 14,770.00 |
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $537,104.40 | $482,574.30 | 18,060.00 |
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $2,066,305.46 | $1,214,092.27 | 69,479.00 |
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $108,967.36 | ($6,063.92) | 3,664.00 |
| EQUITIES | RUSH STREET INTERACTIVE I | CASINOS & GAMING | United States | $1,010,535.46 | $659,796.31 | 33,979.00 |
| EQUITIES | RUSSEL METALS INC | CDN TRADING COS & | Canada | $411,373.00 | $165,019.78 | 9,703.00 |
| EQUITIES | RUSSEL METALS INC | CDN TRADING COS & | Canada | $692,083.58 | $0.00 | 16,324.07 |
| EQUITIES | RUSSEL METALS INC | CDN TRADING COS & | Canada | $3,726,989.39 | $1,651,697.29 | 87,908.00 |
| EQUITIES | RUSSELL STANLEY HLDGS IN | MTL, GLS & PLASTC C | United States | $0.00 | $0.00 | 10,000.00 |
| EQUITIES | RUSTA AB | SWEDEN | Sweden | $229,828.01 | $4,931.66 | 27,700.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $190,909.72 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $10,654.54 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $204,172.79 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $2,445,715.99 | $1,191,272.54 | 36,491.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $38,157.91 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $113,795.08 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $2,451,327.62 | $1,067,464.73 | 37,517.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $116,651.86 | $0.00 | 0.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $6,721,993.05 | $0.00 | 103,840.87 |
| EQUITIES | RWE AG | GERMANY | Germany | $4,387,364.03 | $1,585,040.58 | 63,142.00 |
| EQUITIES | RWE AG | GERMANY | Germany | $15,002.09 | $0.00 | 227.19 |
| EQUITIES | RWE AG | GERMANY | Germany | $47,998.72 | $0.00 | 0.00 |
| EQUITIES | RWS HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $303,874.69 | ($140,548.50) | 313,202.00 |
| EQUITIES | RXO INC | CARGO GROUND TRA | United States | $4,029,960.94 | $1,329,319.11 | 146,066.00 |
| EQUITIES | RXO INC | CARGO GROUND TRA | United States | $915,767.28 | $620,631.51 | 33,192.00 |
| EQUITIES | RYAN SPECIALTY HOLDINGS I | INSURANCE BROKER | United States | $1,008,569.60 | ($108,718.54) | 26,710.00 |
| EQUITIES | RYAN SPECIALTY HOLDINGS I | INSURANCE BROKER | United States | $964,503.68 | ($459,475.99) | 25,543.00 |
| EQUITIES | RYAN SPECIALTY HOLDINGS I | INSURANCE BROKER | United States | $49,088.00 | $3,627.00 | 1,300.00 |
| EQUITIES | RYAN SPECIALTY HOLDINGS I | INSURANCE BROKER | United States | $2,767,996.80 | ($367,762.50) | 73,305.00 |
| EQUITIES | RYAN SPECIALTY HOLDINGS I | INSURANCE BROKER | United States | $496,921.60 | ($348,597.85) | 13,160.00 |
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $1,313,308.71 | $157,611.96 | 42,000.00 |
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $24,992,852.50 | $7,519,492.15 | 385,990.00 |
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $21,781,850.34 | $4,302,580.91 | 696,590.00 |
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $1,014,749.86 | $135,105.01 | 32,452.00 |
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $20,974,478.18 | $1,345,550.95 | 670,770.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | RYANAIR HOLDINGS PLC | IRELAND | Ireland | $5,531.57 | $0.00 | 176.90 |
| EQUITIES | RYDER SYSTEM INC | CARGO GROUND TRA | United States | $951,154.62 | $166,112.98 | 3,606.00 |
| EQUITIES | RYDER SYSTEM INC | CARGO GROUND TRA | United States | $564,995.34 | $103,533.45 | 2,142.00 |
| EQUITIES | RYDER SYSTEM INC | CARGO GROUND TRA | United States | $1,829,772.49 | $1,435,630.10 | 6,937.00 |
| EQUITIES | RYDER SYSTEM INC | CARGO GROUND TRA | United States | $3,260,460.97 | $2,224,689.35 | 12,361.00 |
| EQUITIES | RYERSON HOLDING CORP | STEEL | United States | $179,948.32 | ($37,523.88) | 7,312.00 |
| EQUITIES | RYMAN HEALTHCARE LTD | NEW ZEALAND | New Zealand | $251,927.55 | $0.00 | 195,961.07 |
| EQUITIES | RYMAN HOSPITALITY PROPEI | HOTEL & RESORT RE | United States | $3,313,555.50 | $784,689.83 | 25,538.00 |
| EQUITIES | RYMAN HOSPITALITY PROPEI | HOTEL & RESORT RE | United States | $1,954,035.00 | ($18,373.20) | 15,060.00 |
| EQUITIES | RYMAN HOSPITALITY PROPEI | HOTEL & RESORT RE | United States | $1,430,104.50 | $877,408.94 | 11,022.00 |
| EQUITIES | RYMAN HOSPITALITY PROPEI | HOTEL & RESORT RE | United States | $3,859,932.75 | $701,612.27 | 29,749.00 |
| EQUITIES | RYOBI LTD | OTHER PRODUCTS | Japan | $433,287.58 | $2,939.37 | 26,600.00 |
| EQUITIES | RYOBI LTD | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | RYOHIN KEIKAKU CO LTD | RETAIL TRADE | Japan | $609,703.17 | $14,792.73 | 28,000.00 |
| EQUITIES | RYOHIN KEIKAKU CO LTD | RETAIL TRADE | Japan | $753,418.91 | $18,279.60 | 34,600.00 |
| EQUITIES | RYOHIN KEIKAKU CO LTD | RETAIL TRADE | Japan | $4,500.12 | $0.00 | 206.66 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $117,960.00 | $117,960.00 | 48.00 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $179,397.50 | $179,397.50 | 73.00 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $147,450.00 | $147,450.00 | 60.00 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $17,202.50 | $17,202.50 | 7.00 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $149,907.50 | $149,907.50 | 61.00 |
| EQUITIES | S & P 500 EMINI IND FUT (CME | US EQUITY FUTURES | United States | $19,009,230.66 | $19,009,230.66 | 4,413.00 |
| EQUITIES | S FOODS INC | FOODS | Japan | $154,431.64 | ($18,179.59) | 9,500.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $27,795,902.26 | $20,143,727.18 | 68,251.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $39,261,900.30 | $27,705,860.04 | 96,405.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $28,631,192.52 | $12,887,170.25 | 70,302.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $12,082,589.68 | ($2,569,773.84) | 29,668.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $8,061,711.70 | $3,047,594.56 | 19,795.00 |
| EQUITIES | S&P GLOBAL INC | FINANCIAL EXNG & D/ | United States | $9,724,961.54 | ($1,856,590.19) | 23,879.00 |
| EQUITIES | S&P MID 400 EMINI FUTURE (C | US EQUITY FUTURES | United States | $11,250.00 | $11,250.00 | 2.00 |
| EQUITIES | S&P MID 400 EMINI FUTURE (C | US EQUITY FUTURES | United States | $28,125.00 | $28,125.00 | 5.00 |
| EQUITIES | S&P MID 400 EMINI FUTURE (C | US EQUITY FUTURES | United States | $22,500.00 | $22,500.00 | 4.00 |
| EQUITIES | S&P MID 400 EMINI FUTURE (C | US EQUITY FUTURES | United States | $2,453,474.81 | $2,453,474.81 | 257.00 |
| EQUITIES | S&T BANCORP INC | REGIONAL BANKS | United States | $545,082.48 | $217,015.27 | 11,106.00 |
| EQUITIES | S-1 CORP | SOUTH KOREA | South Korea | $6,667,677.43 | $492,234.59 | 144,884.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAAB AB | SWEDEN | Sweden | $27,184,184.31 | $11,915,202.33 | 523,255.00 |
| EQUITIES | SAAB AB | SWEDEN | Sweden | $1,034,417.81 | $586,777.68 | 19,911.00 |
| EQUITIES | SAAB AB | SWEDEN | Sweden | $1,094,058.80 | $274,325.54 | 21,059.00 |
| EQUITIES | SAAB AB | SWEDEN | Sweden | $6,793.33 | $0.00 | 130.76 |
| EQUITIES | SABIC AGRI-NUTRIENTS CO | SAUDI ARABIA | Saudi Arabia | $2,433,000.16 | ($115,574.25) | 73,839.00 |
| EQUITIES | SABIC AGRI-NUTRIENTS CO | SAUDI ARABIA | Saudi Arabia | $5,921,588.74 | ($454,936.56) | 179,714.00 |
| EQUITIES | SABLE OFFSHORE CORP | OIL & GAS EXPL & PR | United States | $68,440.68 | ($299,193.78) | 22,221.00 |
| EQUITIES | SABLE OFFSHORE CORP | OIL & GAS EXPL & PR | United States | $46,477.20 | ($113,168.00) | 15,090.00 |
| EQUITIES | SABRA HEALTH CARE REIT IN | HEALTH CARE REITS | United States | $1,530,579.01 | $29,109.22 | 78,451.00 |
| EQUITIES | SABRE CORP | HOTELS, RESORTS & | United States | $217,857.42 | ($2,381,273.70) | 104,238.00 |
| EQUITIES | SACYR SA | SPAIN | Spain | $1,181,710.66 | $0.00 | 220,946.57 |
| EQUITIES | SAF-HOLLAND SE | GERMANY | Germany | $16,709.45 | $0.00 | 0.00 |
| EQUITIES | SAF-HOLLAND SE | GERMANY | Germany | $188,975.02 | $0.00 | 8,162.43 |
| EQUITIES | SAF-HOLLAND SE | GERMANY | Germany | $359.10 | $0.00 | 0.00 |
| EQUITIES | SAF-HOLLAND SE | GERMANY | Germany | $4,601,153.25 | $1,469,146.04 | 189,146.00 |
| EQUITIES | SAFE BULKERS INC | MARINE TRANSPORT/ | Marshall Islands | $128,546.60 | $61,744.87 | 20,180.00 |
| EQUITIES | SAFE BULKERS INC | MARINE TRANSPORT/ | Marshall Islands | $23,976.68 | $1,348.99 | 3,764.00 |
| EQUITIES | SAFE BULKERS INC | MARINE TRANSPORT/ | Marshall Islands | $277,872.14 | ($2,531.68) | 43,622.00 |
| EQUITIES | SAFEHOLD INC | OTHER SPECIALIZED | United States | $200,780.54 | ($479,639.12) | 12,646.00 |
| EQUITIES | SAFEHOLD INC | OTHER SPECIALIZED | United States | $158,833.51 | $4,383.76 | 10,004.00 |
| EQUITIES | SAFESTORE HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $521,433.46 | $0.00 | 64,089.66 |
| EQUITIES | SAFETY INSURANCE GROUP I | PROPERTY & CASUAL | United States | $296,670.18 | $116,115.39 | 3,963.00 |
| EQUITIES | SAFILO GROUP SPA | ITALY | Italy | $4,316.47 | ($125.47) | 2,204.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $4,151,859.65 | $1,198,542.54 | 10,526.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $22,960,265.09 | $707,036.41 | 58,210.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $9,117,615.40 | $5,179,703.36 | 23,113.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $8,921,409.99 | $2,384,545.04 | 22,618.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $59,326,766.30 | $32,300,712.09 | 150,368.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $28,513,997.50 | $0.00 | 72,290.10 |
| EQUITIES | SAFRAN SA | FRANCE | France | $59,683,672.75 | $24,463,811.19 | 151,313.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $56,011.13 | $0.00 | 142.00 |
| EQUITIES | SAFRAN SA | FRANCE | France | $15,856,427.70 | $146,155.83 | 40,200.00 |
| EQUITIES | SAGAX AB | SWEDEN | Sweden | $190,604.05 | ($112,287.09) | 11,963.00 |
| EQUITIES | SAGAX AB | SWEDEN | Sweden | $227,440.68 | ($88,685.36) | 14,275.00 |
| EQUITIES | SAGAX AB | SWEDEN | Sweden | $1,443.59 | $0.00 | 90.60 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAGAX AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | SAGAX AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | SAGE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $815,116.96 | ($9,003.08) | 74,527.00 |
| EQUITIES | SAGE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $762,848.07 | ($414,155.40) | 69,748.00 |
| EQUITIES | SAGE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $8,786,411.83 | $0.00 | 811,273.07 |
| EQUITIES | SAGE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $4,171.19 | $0.00 | 385.14 |
| EQUITIES | SAGE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $19,397,354.45 | ($7,155,827.54) | 1,772,400.00 |
| EQUITIES | SAGE THERAPEUTI CONTRA | BIOTECHNOLOGY | United States | $0.00 | $0.00 | 15,164.00 |
| EQUITIES | SAGILITY LTD | INDIA | India | $1,268,092.42 | ($62,599.97) | 3,046,600.00 |
| EQUITIES | SAGILITY LTD | INDIA | India | $3,399,025.03 | $912,571.36 | 8,166,179.00 |
| EQUITIES | SAGILITY LTD | INDIA | India | $250,233.27 | ($81,307.71) | 601,187.00 |
| EQUITIES | SAHAVIRIYA STEEL INDUSTRI | THAILAND | Thailand | $0.00 | ($158,830.39) | 136,180.00 |
| EQUITIES | SAI LIFE SCIENCES LTD | INDIA | India | $2,963,284.99 | $1,838,780.91 | 227,255.00 |
| EQUITIES | SAI LIFE SCIENCES LTD | INDIA | India | $2,220,139.46 | $456,351.19 | 170,263.00 |
| EQUITIES | SAIA INC | CARGO GROUND TRA | United States | $2,787,658.04 | $1,972,565.87 | 6,619.00 |
| EQUITIES | SAIA INC | CARGO GROUND TRA | United States | $4,379,642.84 | $606,624.51 | 10,399.00 |
| EQUITIES | SAIA INC | CARGO GROUND TRA | United States | $134,771.20 | ($4,467.20) | 320.00 |
| EQUITIES | SAIA INC | CARGO GROUND TRA | United States | $3,133,430.40 | $399,217.01 | 7,440.00 |
| EQUITIES | SAILPOINT INC | APPLICATION SOFTW | United States | $147,219.84 | ($36,227.75) | 10,056.00 |
| EQUITIES | SAILPOINT INC | APPLICATION SOFTW | United States | $13,468.80 | $1,205.20 | 920.00 |
| EQUITIES | SAILPOINT INC | APPLICATION SOFTW | United States | $1,696,512.48 | $254,464.78 | 115,882.00 |
| EQUITIES | SAILPOINT INC | APPLICATION SOFTW | United States | $139,123.92 | ($64,425.85) | 9,503.00 |
| EQUITIES | SAIPEM SPA | ITALY | Italy | $3,187,263.65 | $1,368,853.66 | 632,292.00 |
| EQUITIES | SAIPEM SPA | ITALY | Italy | $727,999.94 | $0.00 | 144,421.51 |
| EQUITIES | SAIPEM SPA | ITALY | Italy | $1,645,267.90 | $0.00 | 326,390.24 |
| EQUITIES | SAIPEM SPA | ITALY | Italy | $5,367,187.00 | $2,233,643.20 | 1,064,747.00 |
| EQUITIES | SAIZERIYA CO LTD | SERVICES | Japan | $444,462.04 | $0.00 | 13,327.72 |
| EQUITIES | SAKAI CHEMICAL INDUSTRY C | CHEMICALS | Japan | $122,762.66 | $27,483.46 | 4,300.00 |
| EQUITIES | SAKAI HEAVY INDUSTRIES LT | JAPAN | Japan | $25,485.31 | $11,043.60 | 2,000.00 |
| EQUITIES | SAKAI MOVING SERVICE CO L | LAND TRANSPORTATI | Japan | $286,380.58 | $27,814.09 | 16,000.00 |
| EQUITIES | SAKAI MOVING SERVICE CO L | LAND TRANSPORTATI | Japan | $330,846.33 | $0.00 | 18,484.27 |
| EQUITIES | SAKATA INX CORP | CHEMICALS | Japan | $1,179,463.07 | $183,097.92 | 79,200.00 |
| EQUITIES | SAKATA INX CORP | CHEMICALS | Japan | $544,874.39 | $0.00 | 37,365.21 |
| EQUITIES | SAKATA SEED CORP | OTHER PRODUCTS | Japan | $361,139.93 | $0.00 | 14,041.70 |
| EQUITIES | SAKSOFT LTD | INDIA | India | $7,787.21 | $5,798.94 | 3,566.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAKURA DEVELOPMENT CO L | TAIWAN | Taiwan | $86,698.16 | ($21,378.92) | 71,000.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $1,188,932.12 | ($692,356.28) | 7,556.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $1,264,340.80 | ($677,368.29) | 8,048.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $29,700,245.64 | $17,366,027.77 | 188,986.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $41,435,306.66 | $17,213,502.14 | 263,637.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $1,688,794.80 | $52,606.40 | 10,780.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $30,287,944.90 | $2,782,652.40 | 192,685.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $8,556,141.80 | ($6,509,651.26) | 54,468.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $8,641,442.60 | ($424,939.85) | 55,006.00 |
| EQUITIES | SALESFORCE INC | APPLICATION SOFTW | United States | $1,795.20 | $0.00 | 0.00 |
| EQUITIES | SALHIA REAL ESTATE CO KSC | KUWAIT | Kuwait | $241,535.70 | ($6,824.14) | 188,959.00 |
| EQUITIES | SALIK CO PJSC | UNITED ARAB EMIRAT | United Arab Emirates | $1,888,790.00 | $1,155,586.09 | 1,179,771.00 |
| EQUITIES | SALLY BEAUTY HOLDINGS IN | OTHER SPECIALTY RI | United States | $658,768.46 | ($21,200.50) | 46,589.00 |
| EQUITIES | SALLY BEAUTY HOLDINGS IN | OTHER SPECIALTY RI | United States | $2,923,826.78 | $556,668.58 | 206,777.00 |
| EQUITIES | SALLY BEAUTY HOLDINGS IN | OTHER SPECIALTY RI | United States | $2,259,176.08 | $234,706.03 | 159,772.00 |
| EQUITIES | SALLY BEAUTY HOLDINGS IN | OTHER SPECIALTY RI | United States | $303,006.06 | $24,214.77 | 21,429.00 |
| EQUITIES | SALMAR ASA | NORWAY | Norway | $341,930.52 | ($47,707.72) | 7,156.00 |
| EQUITIES | SALMAR ASA | NORWAY | Norway | $6,384,563.26 | $14,191.41 | 133,277.00 |
| EQUITIES | SALMAR ASA | NORWAY | Norway | $235,368.69 | ($25,575.94) | 4,915.00 |
| EQUITIES | SALMAR ASA | NORWAY | Norway | $1,328.53 | $0.00 | 28.38 |
| EQUITIES | SALMAR ASA | NORWAY | Norway | $0.00 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $50,493.35 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $10,249.70 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $361,944.87 | $0.00 | 6,994.67 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $19,588.75 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $8,025.03 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $2,678.25 | $0.00 | 0.00 |
| EQUITIES | SALZGITTER AG | GERMANY | Germany | $5,395.38 | $0.00 | 0.00 |
| EQUITIES | SAM YOUNG ELECTRONICS C | SOUTH KOREA | South Korea | $130,955.73 | $34,915.16 | 13,535.00 |
| EQUITIES | SAMMAAN CAPITAL LTD | INDIA | India | $991,000.71 | ($34,842.33) | 540,300.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $21,793.31 | $0.00 | 0.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $1,295,891.56 | ($41,620.36) | 121,632.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $1,100,659.81 | $138,168.20 | 102,930.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $29,580.65 | $0.00 | 0.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $2,390.50 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $14,559.40 | $0.00 | 0.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $1,683,972.08 | $48,073.79 | 158,930.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $17,123.87 | $0.00 | 0.00 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $1,713,953.03 | $0.00 | 163,055.04 |
| EQUITIES | SAMPO OYJ | FINLAND | Finland | $10,229.62 | $0.00 | 973.18 |
| EQUITIES | SAMSARA INC | APPLICATION SOFTW | United States | $1,994,153.13 | ($316,092.02) | 61,491.00 |
| EQUITIES | SAMSARA INC | APPLICATION SOFTW | United States | $3,430,250.82 | ($634,806.52) | 105,774.00 |
| EQUITIES | SAMSARA INC | APPLICATION SOFTW | United States | $123,234.00 | $2,812.00 | 3,800.00 |
| EQUITIES | SAMSARA INC | APPLICATION SOFTW | United States | $2,468,895.90 | ($519,332.49) | 76,130.00 |
| EQUITIES | SAMSARA INC | APPLICATION SOFTW | United States | $487,033.74 | ($194,715.24) | 15,018.00 |
| EQUITIES | SAMSONITE GROUP SA | LUXEMBOURG | United States | $3,203,410.46 | ($1,399,248.74) | 1,756,255.00 |
| EQUITIES | SAMSUNG BIOLOGICS CO LTI | SOUTH KOREA | South Korea | $13,104,655.50 | $423,710.20 | 14,596.00 |
| EQUITIES | SAMSUNG C&T CORP | SOUTH KOREA | South Korea | $4,846,782.74 | $2,979,093.81 | 16,028.00 |
| EQUITIES | SAMSUNG C&T CORP | SOUTH KOREA | South Korea | $22,567,416.34 | $18,503,778.80 | 74,629.00 |
| EQUITIES | SAMSUNG E&A CO LTD | SOUTH KOREA | South Korea | $3,809,721.79 | $2,362,820.05 | 124,000.00 |
| EQUITIES | SAMSUNG E&A CO LTD | SOUTH KOREA | South Korea | $1,629,516.32 | $744,897.00 | 53,038.00 |
| EQUITIES | SAMSUNG ELECTRO-MECHAN | SOUTH KOREA | South Korea | $9,911,385.21 | $8,883,519.16 | 7,031.00 |
| EQUITIES | SAMSUNG ELECTRO-MECHAN | SOUTH KOREA | South Korea | $20,149,813.72 | $2,723,577.48 | 14,294.00 |
| EQUITIES | SAMSUNG ELECTRO-MECHAN | SOUTH KOREA | South Korea | $4,525,038.62 | $354,580.65 | 3,210.00 |
| EQUITIES | SAMSUNG ELECTRO-MECHAN | SOUTH KOREA | South Korea | $10,091,822.89 | $8,266,513.21 | 7,159.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $19,157,463.95 | $18,619,255.63 | 88,788.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $33,164,153.25 | $32,093,331.98 | 153,704.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $114,750,593.95 | $120,968,250.27 | 531,828.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $130,507,359.60 | $125,344,083.03 | 604,855.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $68,851,046.83 | $74,074,824.59 | 319,100.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $144,837,538.34 | $145,442,259.98 | 671,261.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $125,539,449.40 | $108,813,732.98 | 581,817.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $150,180,294.02 | $126,393,233.92 | 696,032.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $106,586,642.03 | $95,837,102.10 | 493,991.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $16,566,109.91 | $16,154,149.06 | 76,778.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $35,456,630.62 | $13,708,553.26 | 164,311.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $4,861,356.78 | $1,294,445.92 | 902.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $130,207,664.75 | $116,241,850.23 | 603,466.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $14,476,196.91 | $11,996,572.86 | 67,092.00 |
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $96,046,670.90 | $77,891,214.51 | 445,142.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $142,578,413.48 | $167,506,231.66 | 660,800.00 |
| EQUITIES | SAMSUNG EPISHOLDINGS CC | SOUTH KOREA | South Korea | $252,565.76 | ($45,195.09) | 910.00 |
| EQUITIES | SAMSUNG EPISHOLDINGS CC | SOUTH KOREA | South Korea | $2,367,457.06 | ($1,045,563.37) | 8,530.00 |
| EQUITIES | SAMSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $421,920.69 | ($17,079.80) | 28,055.00 |
| EQUITIES | SAMSUNG HEAVY INDUSTRIE | SOUTH KOREA | South Korea | $5,680,130.72 | $3,351,696.82 | 377,692.00 |
| EQUITIES | SAMSUNG LIFE INSURANCE C | SOUTH KOREA | South Korea | $1,890,987.53 | $160,155.77 | 7,306.00 |
| EQUITIES | SAMSUNG LIFE INSURANCE C | SOUTH KOREA | South Korea | $11,590,257.52 | $260,540.23 | 44,780.00 |
| EQUITIES | SAMSUNG LIFE INSURANCE C | SOUTH KOREA | South Korea | $8,380,807.02 | $8,738,169.11 | 32,380.00 |
| EQUITIES | SAMSUNG SDI CO LTD | SOUTH KOREA | South Korea | $6,546,667.77 | $4,537,509.97 | 20,827.00 |
| EQUITIES | SAMSUNG SDI CO LTD | SOUTH KOREA | South Korea | $3,732,735.38 | $1,439,009.36 | 11,875.00 |
| EQUITIES | SAMSUNG SECURITIES CO LT | SOUTH KOREA | South Korea | $1,554,702.64 | ($50,619.66) | 22,200.00 |
| EQUITIES | SAMSUNG SECURITIES CO LT | SOUTH KOREA | South Korea | $2,491,165.87 | $1,536,291.35 | 35,572.00 |
| EQUITIES | SAMUDERA INDONESIA TBK F | INDONESIA | Indonesia | $146,261.13 | ($25,804.94) | 9,614,589.00 |
| EQUITIES | SAMUDERA SHIPPING LINE LT | SINGAPORE | Singapore | $217,809.70 | $34,752.33 | 295,001.00 |
| EQUITIES | SAMVARDHANA MOTHERSON | INDIA | India | $1,906,037.88 | $272,205.50 | 1,218,170.00 |
| EQUITIES | SAMYANG FOODS CO LTD | SOUTH KOREA | South Korea | $2,380,575.25 | ($213,227.71) | 3,296.00 |
| EQUITIES | SAMYANG HOLDINGS CORP | SOUTH KOREA | South Korea | $68,847.63 | ($78,698.64) | 1,968.00 |
| EQUITIES | SAN JU SAN FINANCIAL GROU | BANKS | Japan | $44,448.55 | $35,521.37 | 4,200.00 |
| EQUITIES | SAN MIGUEL FOOD AND BEVE | PHILIPPINES | Philippines | $807,970.50 | ($651,616.43) | 1,005,784.00 |
| EQUITIES | SAN-A CO LTD | WHOLESALE TRADE | Japan | $931,712.11 | $6,497.70 | 47,100.00 |
| EQUITIES | SAN-A CO LTD | WHOLESALE TRADE | Japan | $4,634,822.67 | $2,059,261.95 | 234,300.00 |
| EQUITIES | SAN-A CO LTD | WHOLESALE TRADE | Japan | $411,158.42 | $0.00 | 20,784.89 |
| EQUITIES | SAN-AI OBBLI CO LTD | ELECTRIC POWER AN | Japan | $322,774.98 | $35,475.76 | 25,100.00 |
| EQUITIES | SAN-AI OBBLI CO LTD | ELECTRIC POWER AN | Japan | $246,564.25 | $0.00 | 18,960.26 |
| EQUITIES | SAN-IN GODO BANK LTD/THE | BANKS | Japan | $905,801.09 | $0.00 | 64,258.64 |
| EQUITIES | SANA BIOTECHNOLOGY INC | BIOTECHNOLOGY | United States | $93,106.22 | ($309,119.63) | 26,678.00 |
| EQUITIES | SANA BIOTECHNOLOGY INC | BIOTECHNOLOGY | United States | $223,265.77 | ($32,218.12) | 63,973.00 |
| EQUITIES | SANARA MEDTECH INC | HEALTH CARE SUPPL | United States | $167,489.00 | ($32,890.75) | 7,100.00 |
| EQUITIES | SANARA MEDTECH INC | HEALTH CARE SUPPL | United States | $344,414.00 | $15,999.62 | 14,600.00 |
| EQUITIES | SANDFIRE RESOURCES LTD | AUSTRALIA | Australia | $1,352,842.22 | $448,795.45 | 101,757.00 |
| EQUITIES | SANDFIRE RESOURCES LTD | AUSTRALIA | Australia | $94,185.67 | $0.00 | 7,084.40 |
| EQUITIES | SANDFIRE RESOURCES LTD | AUSTRALIA | Australia | $1,649,822.52 | $0.00 | 124,095.32 |
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $6,345,980.43 | $4,616,064.22 | 2,791.00 |
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $2,569,314.90 | $658,332.94 | 1,130.00 |
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $75,483,288.54 | $71,601,049.13 | 33,198.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $107,113,146.57 | $101,021,916.94 | 47,109.00 |
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $3,842,603.70 | $150,376.20 | 1,690.00 |
| EQUITIES | SANDISK CORP | TECH HARDWARE ST | United States | $78,113,994.15 | $73,166,277.11 | 34,355.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $2,137,119.51 | $1,259,852.82 | 23,433.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $21,757.57 | $0.00 | 0.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $617,594.25 | $436,247.35 | 6,825.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $2,605,065.98 | $1,064,885.12 | 28,586.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $138,533.09 | $0.00 | 0.00 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $15,364.01 | $0.00 | 169.49 |
| EQUITIES | SANDOZ GROUP AG | SWITZERLAND | Switzerland | $12,983,697.02 | $2,329,108.95 | 142,688.00 |
| EQUITIES | SANDRIDGE ENERGY INC | OIL & GAS EXPL & PR | United States | $125,766.00 | ($10,613.02) | 9,180.00 |
| EQUITIES | SANDS CHINA LTD | HONG KONG | Macau | $3,395,608.94 | $0.00 | 2,040,507.75 |
| EQUITIES | SANDS CHINA LTD | HONG KONG | Macau | $1,717.88 | $0.00 | 1,032.32 |
| EQUITIES | SANDVIK AB | SWEDEN | Sweden | $2,236,686.44 | $1,564,861.92 | 54,131.00 |
| EQUITIES | SANDVIK AB | SWEDEN | Sweden | $2,843,138.32 | $1,242,722.71 | 68,808.00 |
| EQUITIES | SANDVIK AB | SWEDEN | Sweden | $12,402,801.17 | $0.00 | 300,165.32 |
| EQUITIES | SANDVIK AB | SWEDEN | Sweden | $17,499.29 | $0.00 | 423.51 |
| EQUITIES | SANDVIK AB | SWEDEN | Sweden | $7,318,866.43 | $519,067.27 | 177,127.00 |
| EQUITIES | SANIL ELECTRIC CO LTD | SOUTH KOREA | South Korea | $1,600,981.62 | $179,306.63 | 10,400.00 |
| EQUITIES | SANIL ELECTRIC CO LTD | SOUTH KOREA | South Korea | $1,163,174.72 | ($159,611.52) | 7,556.00 |
| EQUITIES | SANIONA AB | SWEDEN | Denmark | $303,772.60 | ($98,675.82) | 224,253.00 |
| EQUITIES | SANKEN ELECTRIC CO LTD | PRECISION INSTRUMI | Japan | $435,677.58 | $0.00 | 6,187.87 |
| EQUITIES | SANKO GOSEI LTD | MACHINERY | Japan | $21,768.16 | ($6,520.80) | 4,600.00 |
| EQUITIES | SANKYO CO LTD | RETAIL TRADE | Japan | $1,202,979.32 | ($382,406.85) | 123,900.00 |
| EQUITIES | SANKYO CO LTD | RETAIL TRADE | Japan | $1,389,397.42 | ($476,505.26) | 143,100.00 |
| EQUITIES | SANKYO CO LTD | RETAIL TRADE | Japan | $2,149,633.75 | $1,234,043.45 | 221,400.00 |
| EQUITIES | SANKYO CO LTD | RETAIL TRADE | Japan | $574,610.06 | $0.00 | 59,181.41 |
| EQUITIES | SANKYU INC | TRANSPORTATION EC | Japan | $4,835,685.32 | $1,894,850.39 | 91,100.00 |
| EQUITIES | SANKYU INC | TRANSPORTATION EC | Japan | $943,266.50 | $0.00 | 17,770.29 |
| EQUITIES | SANLAM LTD | SOUTH AFRICA | South Africa | $1,031,316.65 | $282,481.02 | 191,582.00 |
| EQUITIES | SANLAM LTD | SOUTH AFRICA | South Africa | $8,640,586.27 | $2,183,149.03 | 1,605,114.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $1,302,855.84 | $21,981.96 | 5,148.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $3,173,370.12 | $3,010,926.96 | 12,539.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $3,814,168.68 | $204,733.50 | 15,071.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $4,021,441.20 | $1,912,581.88 | 15,890.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $3,179,444.04 | $1,395,817.07 | 12,563.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $2,790,966.24 | $149,810.97 | 11,028.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $771,640.92 | $327,887.71 | 3,049.00 |
| EQUITIES | SANMINA CORP | ELECTRC MANUFACT | United States | $703,056.24 | $1,113.08 | 2,778.00 |
| EQUITIES | SANOFI INDIA LTD | INDIA | India | $237,249.45 | $101.24 | 6,593.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $3,900,608.36 | ($884,784.67) | 45,441.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $6,348,649.78 | ($702,464.28) | 73,960.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $56,658,952.42 | ($9,216,835.67) | 660,061.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $19,778,928.25 | ($3,102,159.11) | 230,419.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $6,133,709.01 | ($1,574,971.32) | 71,456.00 |
| EQUITIES | SANOFI SA | FRANCE | France | $26,071,335.34 | $0.00 | 303,723.66 |
| EQUITIES | SANOFI SA | FRANCE | France | $38,460.49 | $0.00 | 448.05 |
| EQUITIES | SANOMA OYJ | FINLAND | Finland | $970.83 | $0.00 | 0.00 |
| EQUITIES | SANOMA OYJ | FINLAND | Finland | $7,274.32 | $0.00 | 0.00 |
| EQUITIES | SANOMA OYJ | FINLAND | Finland | $3,276.36 | $0.00 | 0.00 |
| EQUITIES | SANRIO CO LTD | RETAIL TRADE | Japan | $10,553.31 | $0.00 | 0.00 |
| EQUITIES | SANRIO CO LTD | RETAIL TRADE | Japan | $316,900.10 | ($58,977.30) | 46,500.00 |
| EQUITIES | SANRIO CO LTD | RETAIL TRADE | Japan | $22,374,282.50 | $4,190,072.74 | 3,305,800.00 |
| EQUITIES | SANRIO CO LTD | RETAIL TRADE | Japan | $425,938.87 | ($74,920.49) | 62,500.00 |
| EQUITIES | SANRIO CO LTD | RETAIL TRADE | Japan | $2,636.73 | $0.00 | 389.58 |
| EQUITIES | SANSAN INC | OTHER PRODUCTS | Japan | $532,153.61 | $0.00 | 55,690.82 |
| EQUITIES | SANSAN INC | OTHER PRODUCTS | Japan | $317,755.48 | $71,648.90 | 33,200.00 |
| EQUITIES | SANSERA ENGINEERING LTD | INDIA | India | $746,217.56 | $10,153.48 | 22,100.00 |
| EQUITIES | SANSERA ENGINEERING LTD | INDIA | India | $1,857,912.90 | $392,908.33 | 55,024.00 |
| EQUITIES | SANSHIN ELECTRONICS CO L | ELECTRIC APPLIANCE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SANSIRI PCL | THAILAND | Thailand | $456,415.77 | ($100,255.88) | 10,456,800.00 |
| EQUITIES | SANSIRI PCL | THAILAND | Thailand | $555,243.00 | $52,521.79 | 12,721,000.00 |
| EQUITIES | SANTEN PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $783,510.90 | $198,361.53 | 59,700.00 |
| EQUITIES | SANTEN PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $920,382.34 | $0.00 | 70,129.18 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $5,460,040.78 | $150,694.29 | 1,093,082.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $2,443,072.57 | ($206,661.58) | 489,095.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $830,518.30 | $123,964.27 | 166,267.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $923,901.47 | ($95,388.58) | 184,962.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $22,211,033.42 | $1,300,306.04 | 4,446,575.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $16,416,716.36 | $2,604,452.36 | 3,286,572.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $1,026,175.89 | $54,841.64 | 205,437.00 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $3,995,677.30 | $0.00 | 799,919.38 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $6,813.46 | $0.00 | 1,348.44 |
| EQUITIES | SANTOS LTD | AUSTRALIA | Australia | $12,474,338.16 | ($391,241.07) | 2,497,321.00 |
| EQUITIES | SANWA HOLDINGS CORP | METAL PRODUCTS | Japan | $328,718.07 | $19,954.90 | 14,100.00 |
| EQUITIES | SANWA HOLDINGS CORP | METAL PRODUCTS | Japan | $1,101,686.46 | $0.00 | 46,964.34 |
| EQUITIES | SANWA HOLDINGS CORP | METAL PRODUCTS | Japan | $7,886,902.28 | $7,673,233.26 | 338,300.00 |
| EQUITIES | SANY HEAVY EQUIPMENT INT | CHINA | China | $2,183,989.78 | ($2,004,746.05) | 2,579,361.00 |
| EQUITIES | SANYO TRADING CO LTD | WHOLESALE TRADE | Japan | $53,751.73 | $96.71 | 11,200.00 |
| EQUITIES | SAO MARTINHO S/A | BRAZIL | Brazil | $85,841.25 | ($43.85) | 28,300.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $281,983.20 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $40,533,869.26 | ($15,737,871.78) | 261,287.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $11,573,443.15 | ($3,125,663.63) | 72,547.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $22,933.34 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $30,108.93 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $5,691.29 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $21,728,263.55 | ($4,783,587.05) | 139,115.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $26,069.78 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $970,434.50 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $10,691,574.46 | $1,315,092.49 | 67,673.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $28,450.58 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $44,080.04 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $114,986.16 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $26,569,201.98 | $1,831,473.48 | 168,344.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $10,581,639.50 | ($9,417,442.38) | 68,555.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $655,296.47 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $31,114,902.16 | $5,543,693.10 | 189,168.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $162,504.31 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $842,108.97 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $17,284,079.32 | $0.00 | 112,818.74 |
| EQUITIES | SAP SE | GERMANY | Germany | $88,996.40 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $62,989.28 | $0.00 | 410.85 |
| EQUITIES | SAP SE | GERMANY | Germany | $155,125.08 | $0.00 | 0.00 |
| EQUITIES | SAP SE | GERMANY | Germany | $24,001,370.87 | $16,775,051.48 | 144,800.00 |
| EQUITIES | SAPIENS INTERNATIONAL CO | ISRAEL | Israel | $0.00 | ($231,547.92) | 8,830.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAPPHIRE INDUSTRIALS COR | OTHER | United States | $0.00 | $0.00 | 578,967.00 |
| EQUITIES | SAPPORO BREWERIES LTD | FOODS | Japan | $638,129.31 | $0.00 | 51,089.58 |
| EQUITIES | SAPUTO INC | CDN PACKAGED FOO | Canada | $345,491.85 | $97,066.74 | 11,932.00 |
| EQUITIES | SAPUTO INC | CDN PACKAGED FOO | Canada | $423,525.75 | $159,190.67 | 14,627.00 |
| EQUITIES | SAPUTO INC | CDN PACKAGED FOO | Canada | $2,897.53 | $0.00 | 100.07 |
| EQUITIES | SARAMIN CO LTD | SOUTH KOREA | South Korea | $31,525.57 | ($81,637.75) | 3,141.00 |
| EQUITIES | SARANA MENARA NUSANTAR | INDONESIA | Indonesia | $3,362,902.79 | ($5,945,891.16) | 165,189,957.00 |
| EQUITIES | SARATOGA INVESTAMA SEDA | INDONESIA | Indonesia | $72,581.01 | ($4,305.02) | 816,200.00 |
| EQUITIES | SARAWAK OIL PALMS BHD | MALAYSIA | Malaysia | $225,644.89 | $56,223.70 | 196,600.00 |
| EQUITIES | SAREPTA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $199,844.37 | ($29,408.03) | 11,121.00 |
| EQUITIES | SAREPTA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $402,528.00 | ($990,291.96) | 22,400.00 |
| EQUITIES | SAREPTA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,075,971.72 | $66,657.56 | 59,876.00 |
| EQUITIES | SAREPTA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $22,103.10 | $541.20 | 1,230.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $311.10 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $285.09 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $574,361.36 | ($60,948.31) | 2,179.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $374.80 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $421,691.43 | $1,435.76 | 1,605.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $2,564.58 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $2,615.58 | $0.00 | 9.96 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $7,103.47 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $18,883,890.72 | $1,013,468.63 | 71,600.00 |
| EQUITIES | SARTORIUS AG | GERMANY | Germany | $2,671.26 | $0.00 | 0.00 |
| EQUITIES | SARTORIUS STEDIM BIOTECH | FRANCE | France | $504,109.32 | ($254,092.70) | 2,428.00 |
| EQUITIES | SARTORIUS STEDIM BIOTECH | FRANCE | France | $378,704.86 | ($33,139.17) | 1,824.00 |
| EQUITIES | SARTORIUS STEDIM BIOTECH | FRANCE | France | $2,497.77 | $0.00 | 12.03 |
| EQUITIES | SASOL LTD | SOUTH AFRICA | South Africa | $420,000.38 | $60,648.52 | 42,582.00 |
| EQUITIES | SASOL LTD | SOUTH AFRICA | South Africa | $1,007,105.31 | $105,354.96 | 102,106.00 |
| EQUITIES | SASOL LTD | SOUTH AFRICA | South Africa | $1,744,843.04 | $406,502.59 | 176,902.00 |
| EQUITIES | SASSEUR REAL ESTATE INVE | SINGAPORE | Singapore | $43,267.23 | ($13,472.55) | 82,300.00 |
| EQUITIES | SASSEUR REAL ESTATE INVE | SINGAPORE | Singapore | $963,970.78 | ($18,040.82) | 1,833,600.00 |
| EQUITIES | SASSEUR REAL ESTATE INVE | SINGAPORE | Singapore | $99,993.04 | $347.04 | 190,200.00 |
| EQUITIES | SATELLOGIC INC | AEROSPACE & DEFEN | United States | $77,940.72 | ($2,128.38) | 13,626.00 |
| EQUITIES | SATO CORP | INFORMATN & COMMI | Japan | $391,796.98 | $19,659.59 | 26,800.00 |
| EQUITIES | SATO CORP | INFORMATN & COMMI | Japan | $84,791.88 | $22,210.09 | 5,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SATS LTD | SINGAPORE | Singapore | $492,282.64 | $0.00 | 140,559.82 |
| EQUITIES | SAUDI ARABIAN OIL CO | SAUDI ARABIA | Saudi Arabia | $2,758,464.43 | ($170,151.50) | 396,788.00 |
| EQUITIES | SAUDI ARABIAN OIL CO | SAUDI ARABIA | Saudi Arabia | $8,987,923.15 | $201,315.84 | 1,292,857.00 |
| EQUITIES | SAUDI ARABIAN OIL CO | SAUDI ARABIA | Saudi Arabia | $9,273,427.29 | ($407,442.18) | 1,333,925.00 |
| EQUITIES | SAUDI ARABIAN OIL CO | SAUDI ARABIA | Saudi Arabia | $4,300,407.87 | ($257,136.32) | 618,587.00 |
| EQUITIES | SAUDI AWWAL BANK | SAUDI ARABIA | Saudi Arabia | $2,766,447.55 | ($413,194.60) | 321,202.00 |
| EQUITIES | SAUDI AWWAL BANK | SAUDI ARABIA | Saudi Arabia | $6,521,024.04 | ($1,015,252.67) | 757,132.00 |
| EQUITIES | SAUDI AWWAL BANK | SAUDI ARABIA | Saudi Arabia | $1,425,383.41 | ($26,696.30) | 165,496.00 |
| EQUITIES | SAUDI CHEMICAL CO HOLDIN | SAUDI ARABIA | Saudi Arabia | $1,189,596.51 | ($17,868.17) | 546,400.00 |
| EQUITIES | SAUDI ENERGY CO | SAUDI ARABIA | Saudi Arabia | $1,631,562.44 | $170,443.11 | 344,388.00 |
| EQUITIES | SAUDI ENERGY CO | SAUDI ARABIA | Saudi Arabia | $1,012,210.37 | $38,403.50 | 213,656.00 |
| EQUITIES | SAUDI INDUSTRIAL INVESTME | SAUDI ARABIA | Saudi Arabia | $142,719.55 | $13,334.42 | 40,227.00 |
| EQUITIES | SAUDI INVESTMENT BANK/TH | SAUDI ARABIA | Saudi Arabia | $1,322,372.91 | ($58,470.86) | 370,225.00 |
| EQUITIES | SAUDI MANPOWER SOLUTION | SAUDI ARABIA | Saudi Arabia | $687,144.68 | ($170,078.74) | 409,800.00 |
| EQUITIES | SAUDI MANPOWER SOLUTION | SAUDI ARABIA | Saudi Arabia | $32,388.69 | $534.20 | 19,316.00 |
| EQUITIES | SAUDI NATIONAL BANK/THE | SAUDI ARABIA | Saudi Arabia | $5,120,350.93 | $157,832.53 | 497,625.00 |
| EQUITIES | SAUDI NATIONAL BANK/THE | SAUDI ARABIA | Saudi Arabia | $8,385,902.65 | ($854,288.61) | 814,990.00 |
| EQUITIES | SAUDI NATIONAL BANK/THE | SAUDI ARABIA | Saudi Arabia | $19,076,259.04 | $845,064.25 | 1,853,940.00 |
| EQUITIES | SAUDI NATIONAL BANK/THE | SAUDI ARABIA | Saudi Arabia | $3,686,241.09 | ($177,684.75) | 358,250.00 |
| EQUITIES | SAUDI REAL ESTATE CO | SAUDI ARABIA | Saudi Arabia | $156,848.55 | $7,061.54 | 37,728.00 |
| EQUITIES | SAUDI TELECOM CO | SAUDI ARABIA | Saudi Arabia | $150,474.56 | ($4,625.61) | 13,075.00 |
| EQUITIES | SAUDI TELECOM CO | SAUDI ARABIA | Saudi Arabia | $2,111,385.31 | $11,595.58 | 183,462.00 |
| EQUITIES | SAUL CENTERS INC | RETAIL REITS | United States | $121,106.21 | $4,579.31 | 3,239.00 |
| EQUITIES | SAUL CENTERS INC | RETAIL REITS | United States | $255,523.26 | $12,233.35 | 6,834.00 |
| EQUITIES | SAVARIA CORP | CDN IND MACHNRY&S | Canada | $94,160.50 | $2,217.29 | 4,500.00 |
| EQUITIES | SAVARIA CORP | CDN IND MACHNRY&S | Canada | $479,724.32 | $0.00 | 22,962.55 |
| EQUITIES | SAVERS VALUE VILLAGE INC | BROADLINE RETAIL | United States | $2,367,860.66 | $212,448.42 | 234,674.00 |
| EQUITIES | SAVERS VALUE VILLAGE INC | BROADLINE RETAIL | United States | $74,666.00 | ($71,521.00) | 7,400.00 |
| EQUITIES | SAVILLS PLC | UNITED KINGDOM CO | United Kingdom | $560,161.62 | ($82,781.17) | 49,420.00 |
| EQUITIES | SAVILLS PLC | UNITED KINGDOM CO | United Kingdom | $1,518,851.81 | $14,821.67 | 134,000.00 |
| EQUITIES | SAVILLS PLC | UNITED KINGDOM CO | United Kingdom | $6,390,172.28 | ($1,914,809.72) | 563,770.00 |
| EQUITIES | SAVILLS PLC | UNITED KINGDOM CO | United Kingdom | $358,356.02 | $0.00 | 31,287.61 |
| EQUITIES | SAVILLS PLC | UNITED KINGDOM CO | United Kingdom | $2,536,573.20 | $402,728.96 | 223,788.00 |
| EQUITIES | SAVOLA GROUP/THE | SAUDI ARABIA | Saudi Arabia | $1,270,323.65 | $591.83 | 167,000.00 |
| EQUITIES | SAVOLA GROUP/THE | SAUDI ARABIA | Saudi Arabia | $365,898.85 | $80,825.58 | 48,102.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SAVOLA GROUP/THE | SAUDI ARABIA | Saudi Arabia | $1,331,458.92 | $158,990.05 | 175,037.00 |
| EQUITIES | SAWAI GROUP HOLDINGS CO | PHARMACEUTICAL | Japan | $336,393.83 | $0.00 | 32,446.64 |
| EQUITIES | SAXA INC | INFORMATN & COMMI | Japan | $24,433.78 | $12,555.64 | 2,100.00 |
| EQUITIES | SBA COMMUNICATIONS CORF | TELECOM TOWER RE | United States | $921,474.12 | ($99,298.23) | 5,222.00 |
| EQUITIES | SBA COMMUNICATIONS CORF | TELECOM TOWER RE | United States | $4,096,342.44 | $1,755,380.74 | 23,214.00 |
| EQUITIES | SBA COMMUNICATIONS CORF | TELECOM TOWER RE | United States | $5,473,436.28 | $1,766,601.75 | 31,018.00 |
| EQUITIES | SBA COMMUNICATIONS CORF | TELECOM TOWER RE | United States | $4,881,412.98 | ($1,126,376.09) | 27,663.00 |
| EQUITIES | SBA COMMUNICATIONS CORF | TELECOM TOWER RE | United States | $1,441,148.82 | $36,944.95 | 8,167.00 |
| EQUITIES | SBANKEN ASA | NORWAY | Norway | $1,171.24 | $0.00 | 0.00 |
| EQUITIES | SBERBANK OF RUSSIA PJSC | RUSSIA | Russia | $158,361.64 | $0.00 | 0.00 |
| EQUITIES | SBERBANK OF RUSSIA PJSC | RUSSIA | Russia | $942,884.10 | ($5,763,446.60) | 1,495,524.00 |
| EQUITIES | SBI ARUHI CORP | OTHER FINANCING BU | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $594,325.09 | $330,090.81 | 36,602.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $535,837.60 | ($60,332.59) | 33,000.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $21,512,678.16 | $12,663,833.56 | 1,324,876.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $652,292.97 | $154,712.01 | 40,172.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $382,860.80 | $0.00 | 23,578.80 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $3,506.95 | $0.00 | 215.98 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SBI HOLDINGS INC | OTHER FINANCING BU | Japan | $5,907,203.63 | $3,621,693.92 | 363,800.00 |
| EQUITIES | SBI LIFE INSURANCE CO LTD | INDIA | India | $4,291,550.90 | $3,631,611.69 | 230,069.00 |
| EQUITIES | SBI SHINSEI BANK LTD | BANKS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $10,569,799.46 | ($871,880.86) | 304,128.00 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $2,042,274.32 | ($321,656.17) | 58,876.00 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $202,747.22 | $0.00 | 0.00 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $1,108,493.14 | $0.00 | 31,956.37 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $4,639,871.93 | $1,865,306.20 | 132,849.00 |
| EQUITIES | SBM OFFSHORE NV | NETHERLANDS | Netherlands | $1,101.70 | $0.00 | 0.00 |
| EQUITIES | SBO AG | AUSTRIA | Austria | $75,078.25 | $0.00 | 0.00 |
| EQUITIES | SBS TRANSIT LTD | SINGAPORE | Singapore | $24,643.40 | $1,145.32 | 8,500.00 |
| EQUITIES | SCANDI STANDARD AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | SCANDIC HOTELS GROUP AB | SWEDEN | Sweden | $1,236,819.87 | $11,778.05 | 132,633.00 |
| EQUITIES | SCANDINAVIAN TOBACCO GR | DENMARK | Denmark | $176,071.43 | ($6,454.31) | 17,000.00 |
| EQUITIES | SCANDINAVIAN TOBACCO GR | DENMARK | Denmark | $3,794,857.14 | ($2,267,673.02) | 366,400.00 |
| EQUITIES | SCANSOURCE INC | TECHNOLOGY DISTRI | United States | $374,527.10 | $149,614.77 | 7,190.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SCANSOURCE INC | TECHNOLOGY DISTRI | United States | $329,781.79 | $34,831.89 | 6,331.00 |
| EQUITIES | SCATEC ASA | NORWAY | Norway | $2,705.77 | $0.00 | 0.00 |
| EQUITIES | SCATEC ASA | NORWAY | Norway | $471,660.23 | $0.00 | 48,017.86 |
| EQUITIES | SCB X PCL | THAILAND | Thailand | $871,413.74 | $20,379.59 | 195,600.00 |
| EQUITIES | SCB X PCL | THAILAND | Thailand | $3,102,072.52 | ($18,725.53) | 696,300.00 |
| EQUITIES | SCENTRE GROUP | AUSTRALIA | Australia | $2,428,662.22 | $65,960.67 | 908,180.00 |
| EQUITIES | SCENTRE GROUP | AUSTRALIA | Australia | $716,661.00 | $176,513.37 | 267,990.00 |
| EQUITIES | SCENTRE GROUP | AUSTRALIA | Australia | $681,711.78 | $35,024.48 | 254,921.00 |
| EQUITIES | SCENTRE GROUP | AUSTRALIA | Australia | $5,763.70 | $0.00 | 2,155.30 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $761.52 | $0.00 | 0.00 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $3,167.81 | $0.00 | 0.00 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $18,189.79 | $0.00 | 0.00 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $419,110.00 | $0.00 | 43,228.61 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $1,687,202.22 | ($474,967.52) | 172,416.00 |
| EQUITIES | SCHAEFFLER AG | GERMANY | Germany | $131,508.64 | $0.00 | 0.00 |
| EQUITIES | SCHIEHALLION FUND LTD/THE | MULTINATL EQUITY F | GLOBAL FUNDS | $372,255,000.00 | $181,355,000.00 | 190,900,000.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $1,797,409.04 | $45,832.26 | 5,410.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $1,730,006.82 | $34,341.26 | 5,430.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $551,485.77 | $131,347.21 | 1,634.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $600,011.76 | $79,375.75 | 1,851.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $953,345.72 | ($36,843.87) | 2,834.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $327,098.64 | ($17,469.00) | 1,007.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $21,096,133.39 | $484,851.23 | 63,497.00 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $3,090,322.41 | $0.00 | 9,301.52 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $449,020.83 | $0.00 | 1,409.35 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $5,309.91 | $0.00 | 15.88 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $2,667.27 | $0.00 | 8.33 |
| EQUITIES | SCHINDLER HOLDING AG | SWITZERLAND | Switzerland | $12,904,029.13 | $250,101.88 | 37,757.00 |
| EQUITIES | SCHNEIDER ELECTRIC INFRA | INDIA | India | $309,562.39 | $112,772.94 | 21,543.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $4,274,827.74 | $583,005.29 | 13,101.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $7,625,253.76 | $420,522.35 | 23,369.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $11,864,188.74 | $7,308,750.64 | 36,360.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $24,855,083.84 | $13,038,454.45 | 76,173.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $11,743,784.84 | $1,690,199.42 | 35,991.00 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $25,511,268.76 | $1,406,910.60 | 78,184.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $4,615,934.23 | $0.00 | 14,146.38 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $73,538.34 | $0.00 | 225.37 |
| EQUITIES | SCHNEIDER ELECTRIC SE | FRANCE | France | $29,539,741.64 | $6,430,895.63 | 90,530.00 |
| EQUITIES | SCHNEIDER NATIONAL INC | CARGO GROUND TRA | United States | $639,779.58 | $74,663.65 | 17,466.00 |
| EQUITIES | SCHNEIDER NATIONAL INC | CARGO GROUND TRA | United States | $578,021.40 | $148,175.66 | 15,780.00 |
| EQUITIES | SCHOLAR ROCK HOLDING CC | BIOTECHNOLOGY | United States | $1,397,825.00 | $724,038.69 | 25,415.00 |
| EQUITIES | SCHOLAR ROCK HOLDING CC | BIOTECHNOLOGY | United States | $1,024,595.00 | $442,095.97 | 18,629.00 |
| EQUITIES | SCHOLAR ROCK HOLDING CC | BIOTECHNOLOGY | United States | $161,040.00 | $79,162.58 | 2,928.00 |
| EQUITIES | SCHOLAR ROCK HOLDING CC | BIOTECHNOLOGY | United States | $264,935.00 | $27,986.77 | 4,817.00 |
| EQUITIES | SCHOLASTIC CORP | PUBLISHING | United States | $355,948.00 | $187,177.65 | 7,738.00 |
| EQUITIES | SCHOUW & CO A/S | DENMARK | Denmark | $511,319.47 | ($40,715.34) | 5,622.00 |
| EQUITIES | SCHOUW & CO A/S | DENMARK | Denmark | $485,226.22 | $0.00 | 5,450.88 |
| EQUITIES | SCHOUW & CO A/S | DENMARK | Denmark | $2,693,845.94 | $320,641.63 | 30,025.00 |
| EQUITIES | SCHRODERS PLC | UNITED KINGDOM CO | United Kingdom | $362,861.03 | $95,599.22 | 46,535.00 |
| EQUITIES | SCHRODERS PLC | UNITED KINGDOM CO | United Kingdom | $137,448.19 | $56,678.20 | 17,627.00 |
| EQUITIES | SCHRODERS PLC | UNITED KINGDOM CO | United Kingdom | $2,619.21 | $0.00 | 335.90 |
| EQUITIES | SCHRODERS PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | SCHRODERS PLC | UNITED KINGDOM CO | United Kingdom | $5,373,321.85 | $1,927,954.35 | 689,100.00 |
| EQUITIES | SCHRODINGER INC/UNITED S | HEALTH CARE TECHN | United States | $252,720.00 | ($748,195.70) | 15,552.00 |
| EQUITIES | SCIENCE APPLICATIONS INTE | RESEARCH & CONSUI | United States | $1,143,405.96 | $611,826.17 | 10,356.00 |
| EQUITIES | SCIENCE APPLICATIONS INTE | RESEARCH & CONSUI | United States | $1,990,361.07 | $593,658.81 | 18,027.00 |
| EQUITIES | SCIENCE APPLICATIONS INTE | RESEARCH & CONSUI | United States | $59,621.40 | $4,330.80 | 540.00 |
| EQUITIES | SCIENCE APPLICATIONS INTE | RESEARCH & CONSUI | United States | $1,309,573.01 | $252,354.44 | 11,861.00 |
| EQUITIES | SCIENTECH CORP | TAIWAN | Taiwan | $1,418,862.71 | $66,291.56 | 50,000.00 |
| EQUITIES | SCIENTECH CORP | TAIWAN | Taiwan | $283,772.54 | ($1,809.30) | 10,000.00 |
| EQUITIES | SCOR SE | FRANCE | France | $1,536,507.62 | $0.00 | 42,341.68 |
| EQUITIES | SCORPIO TANKERS INC | OIL & GAS STORAGE | Marshall Islands | $752,994.72 | $313,088.96 | 10,872.00 |
| EQUITIES | SCORPIO TANKERS INC | OIL & GAS STORAGE | Marshall Islands | $2,118,178.58 | ($226,732.18) | 30,583.00 |
| EQUITIES | SCOTTS MIRACLE-GRO CO/TH | FERTILIZERS & AGRI | United States | $481,401.48 | $93,270.34 | 7,068.00 |
| EQUITIES | SCOTTS MIRACLE-GRO CO/TH | FERTILIZERS & AGRI | United States | $1,284,009.72 | $413,455.78 | 18,852.00 |
| EQUITIES | SCOTTS MIRACLE-GRO CO/TH | FERTILIZERS & AGRI | United States | $36,098.30 | $1,812.60 | 530.00 |
| EQUITIES | SCOTTS MIRACLE-GRO CO/TH | FERTILIZERS & AGRI | United States | $715,018.78 | ($102,776.54) | 10,498.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $710.64 | $0.00 | 0.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $436,184.47 | $25,263.16 | 5,150.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $14,109.49 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $388,214.75 | ($175,527.18) | 4,643.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $700.01 | $0.00 | 0.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $2,285.15 | $0.00 | 27.62 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $4,398,787.41 | $81,121.45 | 52,386.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $18,660.91 | $0.00 | 0.00 |
| EQUITIES | SCOUT24 SE | GERMANY | Germany | $1,981.46 | $0.00 | 0.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $2,848,362.00 | $1,081,832.32 | 26,000.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $1,730,927.68 | $1,226,416.40 | 15,800.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $10,582,760.34 | $6,295,753.01 | 96,600.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $1,074,708.89 | $817,816.12 | 9,810.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $6,840.51 | $0.00 | 62.44 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $5,477,619.23 | $4,693,357.11 | 50,000.00 |
| EQUITIES | SCREEN HOLDINGS CO LTD | ELECTRIC APPLIANCE | Japan | $2,914,093.43 | $2,395,168.20 | 26,600.00 |
| EQUITIES | SD GUTHRIE BHD | MALAYSIA | Malaysia | $2,098,536.36 | $314,786.41 | 1,430,900.00 |
| EQUITIES | SD GUTHRIE BHD | MALAYSIA | Malaysia | $182,296.51 | ($5,020.56) | 124,300.00 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $21,701,661.80 | $78,695.98 | 226,460.00 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $2,528,666.21 | ($789,792.07) | 26,387.00 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $2,366,234.36 | ($1,117,768.81) | 24,692.00 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $15,101.32 | $0.00 | 157.58 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $21,285,088.79 | $236,491.14 | 222,113.00 |
| EQUITIES | SEA LTD | SINGAPORE | Cayman Islands | $8,801,410.52 | $2,252,360.42 | 91,844.00 |
| EQUITIES | SEABOARD CORP | PACKAGED FOODS & | United States | $84,822.27 | $13,397.24 | 19.00 |
| EQUITIES | SEABOARD CORP | PACKAGED FOODS & | United States | $8,928.66 | ($2,869.33) | 2.00 |
| EQUITIES | SEABOARD CORP | PACKAGED FOODS & | United States | $285,717.12 | $52,466.27 | 64.00 |
| EQUITIES | SEABOARD CORP | PACKAGED FOODS & | United States | $107,143.92 | $21,748.23 | 24.00 |
| EQUITIES | SEABRIDGE GOLD INC | CDN GOLD | Canada | $598,061.81 | $0.00 | 17,686.99 |
| EQUITIES | SEACOAST BANKING CORP O | REGIONAL BANKS | United States | $799,795.50 | $266,448.49 | 24,054.00 |
| EQUITIES | SEADRILL LTD | GERMANY | Bermuda | $605,876.40 | $1,922.40 | 16,020.00 |
| EQUITIES | SEADRILL LTD | GERMANY | Bermuda | $493,551.00 | ($2,998.73) | 13,050.00 |
| EQUITIES | SEAGATE TECHNOLOGY HOLI | IRELAND | Ireland | $4,456,055.34 | $3,433,609.22 | 4,614.00 |
| EQUITIES | SEAGATE TECHNOLOGY HOLI | IRELAND | Ireland | $50,739,013.86 | ($6,488,946.13) | 52,539.00 |
| EQUITIES | SEAGATE TECHNOLOGY HOLI | IRELAND | Ireland | $6,857,719.74 | $3,749,611.08 | 7,101.00 |
| EQUITIES | SEAGATE TECHNOLOGY HOLI | IRELAND | Ireland | $13,800,424.60 | $12,053,123.44 | 14,290.00 |
| EQUITIES | SEANERGY MARITIME HOLDIN | GREECE | Marshall Islands | $1,633,500.98 | ($65,488.63) | 119,846.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SEATRIUM LTD | SINGAPORE | Singapore | $840,856.21 | $0.00 | 552,068.94 |
| EQUITIES | SEB SA | FRANCE | France | $287,379.19 | $0.00 | 5,454.84 |
| EQUITIES | SEBANG GLOBAL BATTERY C | SOUTH KOREA | South Korea | $120,765.29 | ($22,533.22) | 3,626.00 |
| EQUITIES | SECOM CO LTD | SERVICES | Japan | $1,118,563.40 | $532,326.06 | 28,159.00 |
| EQUITIES | SECOM CO LTD | SERVICES | Japan | $1,019,891.17 | $203,302.58 | 25,675.00 |
| EQUITIES | SECOM CO LTD | SERVICES | Japan | $1,025,655.73 | $0.00 | 25,820.13 |
| EQUITIES | SECOM CO LTD | SERVICES | Japan | $6,504.83 | $0.00 | 163.75 |
| EQUITIES | SECTRA AB | SWEDEN | Sweden | $952,551.96 | $0.00 | 33,547.77 |
| EQUITIES | SECURE WASTE INFRASTRUC | CDN OIL&GAS REFINC | Canada | $757,593.54 | $0.00 | 48,503.37 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $2,572,690.02 | $23,949.75 | 156,400.00 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $435,301.13 | $160,482.76 | 26,463.00 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $502,677.97 | $54,993.01 | 30,559.00 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $3,078,361.73 | $0.00 | 187,141.28 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $3,216.18 | $0.00 | 195.52 |
| EQUITIES | SECURITAS AB | SWEDEN | Sweden | $3,121,130.29 | $1,146,874.45 | 189,741.00 |
| EQUITIES | SECURITY BANK CORP | PHILIPPINES | Philippines | $114,307.48 | ($40,729.65) | 107,100.00 |
| EQUITIES | SECURITY NATIONAL FINANC | DIVERSIFIED FINCL S | United States | $60,097.38 | $1,364.81 | 6,202.00 |
| EQUITIES | SEEGENE INC | SOUTH KOREA | South Korea | $886,842.79 | $144,154.68 | 45,900.00 |
| EQUITIES | SEEGENE INC | SOUTH KOREA | South Korea | $788,594.53 | $88,006.41 | 40,815.00 |
| EQUITIES | SEEK LTD | AUSTRALIA | Australia | $388,567.27 | $28,069.66 | 41,700.00 |
| EQUITIES | SEEK LTD | AUSTRALIA | Australia | $1,223,718.31 | $0.00 | 131,325.61 |
| EQUITIES | SEERA GROUP HOLDING | SAUDI ARABIA | Saudi Arabia | $863,206.64 | ($56,827.50) | 154,000.00 |
| EQUITIES | SEGA SAMMY HOLDINGS INC | OTHER PRODUCTS | Japan | $5,060,849.47 | ($635,606.45) | 372,600.00 |
| EQUITIES | SEGA SAMMY HOLDINGS INC | OTHER PRODUCTS | Japan | $5,508,801.20 | ($753,392.14) | 405,580.00 |
| EQUITIES | SEGA SAMMY HOLDINGS INC | OTHER PRODUCTS | Japan | $512,900.53 | $0.00 | 37,761.86 |
| EQUITIES | SEGRO PLC | UNITED KINGDOM CO | United Kingdom | $982,064.28 | $46,978.98 | 84,132.00 |
| EQUITIES | SEGRO PLC | UNITED KINGDOM CO | United Kingdom | $1,132,959.85 | $234,834.04 | 97,059.00 |
| EQUITIES | SEGRO PLC | UNITED KINGDOM CO | United Kingdom | $5,906.23 | $0.00 | 507.76 |
| EQUITIES | SEI INVESTMENTS CO | ASSET MGMT & CUST | United States | $2,556,395.66 | $2,009,351.42 | 29,146.00 |
| EQUITIES | SEI INVESTMENTS CO | ASSET MGMT & CUST | United States | $4,014,135.86 | $2,949,288.37 | 45,766.00 |
| EQUITIES | SEI INVESTMENTS CO | ASSET MGMT & CUST | United States | $2,479,386.28 | $1,255,076.84 | 28,268.00 |
| EQUITIES | SEIBU HOLDINGS INC | REAL ESTATE | Japan | $232,325.51 | ($132,737.78) | 11,900.00 |
| EQUITIES | SEIBU HOLDINGS INC | REAL ESTATE | Japan | $285,038.01 | ($162,854.76) | 14,600.00 |
| EQUITIES | SEIBU HOLDINGS INC | REAL ESTATE | Japan | $1,598.42 | $0.00 | 81.87 |
| EQUITIES | SEIKAGAKU CORP | PHARMACEUTICAL | Japan | $63,968.62 | ($61,638.21) | 14,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SEIKITOKYU KOGYO CO LTD | CONSTRUCTION | Japan | $384,260.30 | ($60,850.02) | 43,100.00 |
| EQUITIES | SEIKO ELECTRIC CO LTD | JAPAN | Japan | $32,388.44 | ($721.77) | 2,200.00 |
| EQUITIES | SEIKO EPSON CORP | OTHER PRODUCTS | Japan | $2,656,426.96 | $687,238.31 | 160,080.00 |
| EQUITIES | SEIKO EPSON CORP | OTHER PRODUCTS | Japan | $117,820.04 | ($3,897.40) | 7,100.00 |
| EQUITIES | SEIKO EPSON CORP | OTHER PRODUCTS | Japan | $117,531.60 | $0.00 | 7,082.61 |
| EQUITIES | SEIKO EPSON CORP | OTHER PRODUCTS | Japan | $1,490,233.98 | $0.00 | 89,803.43 |
| EQUITIES | SEIKO GROUP CORP | OTHER PRODUCTS | Japan | $716,032.93 | $0.00 | 14,438.36 |
| EQUITIES | SEIKOH GIKEN CO LTD | OTHER PRODUCTS | Japan | $180,409.02 | $0.00 | 951.98 |
| EQUITIES | SEINO HOLDINGS CO LTD | LAND TRANSPORTATI | Japan | $460,867.21 | $0.00 | 28,480.06 |
| EQUITIES | SEIREN CO LTD | TEXTILES AND APPAF | Japan | $307,398.08 | $0.00 | 15,231.68 |
| EQUITIES | SEKISUI CHEMICAL CO LTD | CHEMICALS | Japan | $18,936,248.53 | $1,270,646.63 | 1,187,580.00 |
| EQUITIES | SEKISUI CHEMICAL CO LTD | CHEMICALS | Japan | $1,321,860.43 | $148,163.63 | 82,900.00 |
| EQUITIES | SEKISUI CHEMICAL CO LTD | CHEMICALS | Japan | $678,018.03 | $0.00 | 42,521.76 |
| EQUITIES | SEKISUI HOUSE LTD | CONSTRUCTION | Japan | $589,542.83 | $173,575.31 | 28,331.00 |
| EQUITIES | SEKISUI HOUSE LTD | CONSTRUCTION | Japan | $5,779,729.69 | $923,702.04 | 277,750.00 |
| EQUITIES | SEKISUI HOUSE LTD | CONSTRUCTION | Japan | $933,621.43 | ($5,444.45) | 44,866.00 |
| EQUITIES | SEKISUI HOUSE LTD | CONSTRUCTION | Japan | $5,139.03 | $0.00 | 245.21 |
| EQUITIES | SEKISUI HOUSE REIT INC | REAL ESTATE | Japan | $571,318.68 | $0.00 | 1,212.19 |
| EQUITIES | SEKISUI JUSHI CORP | CHEMICALS | Japan | $60,206.13 | $9,441.63 | 3,800.00 |
| EQUITIES | SEKISUI KASEI CO LTD | CHEMICALS | Japan | $42,558.38 | $8,708.56 | 13,100.00 |
| EQUITIES | SELECT MEDICAL HOLDINGS | HEALTH CARE FACILI | United States | $490,066.33 | $299,121.59 | 29,683.00 |
| EQUITIES | SELECT MEDICAL HOLDINGS | HEALTH CARE FACILI | United States | $2,432,203.67 | $221,563.73 | 147,317.00 |
| EQUITIES | SELECT WATER SOLUTIONS I | OIL & GAS EQUIP/SVC | United States | $3,667,408.92 | $1,316,684.97 | 183,554.00 |
| EQUITIES | SELECT WATER SOLUTIONS I | OIL & GAS EQUIP/SVC | United States | $8,092,759.14 | $4,503,543.13 | 405,043.00 |
| EQUITIES | SELECT WATER SOLUTIONS I | OIL & GAS EQUIP/SVC | United States | $406,393.20 | $32,340.60 | 20,340.00 |
| EQUITIES | SELECT WATER SOLUTIONS I | OIL & GAS EQUIP/SVC | United States | $486,333.18 | $256,206.46 | 24,341.00 |
| EQUITIES | SELECT WATER SOLUTIONS I | OIL & GAS EQUIP/SVC | United States | $1,703,894.40 | $746,262.77 | 85,280.00 |
| EQUITIES | SELECTIVE INSURANCE GROI | PROPERTY & CASUAL | United States | $1,093,302.70 | $18,257.40 | 11,270.00 |
| EQUITIES | SELECTIVE INSURANCE GROI | PROPERTY & CASUAL | United States | $1,657,027.81 | $1,330,871.85 | 17,081.00 |
| EQUITIES | SELECTIVE INSURANCE GROI | PROPERTY & CASUAL | United States | $4,571,887.28 | $633,156.51 | 47,128.00 |
| EQUITIES | SELLA CAPITAL REAL ESTATE | ISRAEL | Israel | $326,612.51 | $0.00 | 106,830.38 |
| EQUITIES | SELVAAG BOLIG ASA | NORWAY | Norway | $26,842.33 | ($15,634.65) | 7,553.00 |
| EQUITIES | SEMBCORP INDUSTRIES LTD | SINGAPORE | Singapore | $260,195.60 | $43,876.23 | 53,000.00 |
| EQUITIES | SEMBCORP INDUSTRIES LTD | SINGAPORE | Singapore | $9,939,471.96 | $1,201,885.53 | 2,024,600.00 |
| EQUITIES | SEMBCORP INDUSTRIES LTD | SINGAPORE | Singapore | $321,636.13 | $8,601.52 | 65,515.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SEMBCORP INDUSTRIES LTD | SINGAPORE | Singapore | $1,855.59 | $0.00 | 377.97 |
| EQUITIES | SEMEN INDONESIA PERSERO | INDONESIA | Indonesia | $480,360.47 | ($209,257.83) | 6,069,900.00 |
| EQUITIES | SEMEN INDONESIA PERSERO | INDONESIA | Indonesia | $118,438.11 | ($48,621.00) | 1,496,600.00 |
| EQUITIES | SEMIRARA MINING & POWER | PHILIPPINES | Philippines | $192,534.39 | ($88,408.05) | 513,732.00 |
| EQUITIES | SEMITEC CORP | OTHER PRODUCTS | Japan | $60,485.47 | ($12,249.79) | 4,800.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $1,776,596.79 | ($24,047.16) | 19,028.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $3,620,418.18 | $171,912.19 | 38,776.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $14,397,828.71 | $7,391,653.12 | 154,206.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $20,718,434.99 | $10,695,755.53 | 221,902.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $14,368,137.84 | $4,610,399.60 | 153,888.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $17,023,042.70 | $2,877,618.11 | 182,323.00 |
| EQUITIES | SEMPRA | MULTI-UTILITIES | United States | $4,173,153.78 | $1,350,659.45 | 44,696.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $1,773,876.00 | $36,935.20 | 10,960.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $3,455,659.35 | $2,705,791.44 | 21,351.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $4,697,048.85 | $291,182.20 | 29,021.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $3,450,965.70 | $213,934.29 | 21,322.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $597,388.35 | $338,351.83 | 3,691.00 |
| EQUITIES | SEMTECH CORP | SEMICONDUCTORS | United States | $1,061,574.15 | ($9,379.37) | 6,559.00 |
| EQUITIES | SENDAS DISTRIBUIDORA S/A | BRAZIL | Brazil | $5,994,032.98 | ($581,947.33) | 3,549,750.00 |
| EQUITIES | SENECA FOODS CORP | PACKAGED FOODS & | United States | $489,293.22 | $49,171.24 | 2,813.00 |
| EQUITIES | SENIOR PLC | UNITED KINGDOM CO | United Kingdom | $370,890.14 | $0.00 | 97,028.16 |
| EQUITIES | SENKO GROUP HOLDINGS CC | OTHER PRODUCTS | Japan | $1,944,446.84 | $1,407,440.68 | 161,400.00 |
| EQUITIES | SENKO GROUP HOLDINGS CC | OTHER PRODUCTS | Japan | $299,572.91 | $0.00 | 24,592.81 |
| EQUITIES | SENSATA TECHNOLOGIES HC | UNITED KINGDOM CO | United Kingdom | $2,073,443.68 | $147,347.69 | 43,432.00 |
| EQUITIES | SENSATA TECHNOLOGIES HC | UNITED KINGDOM CO | United Kingdom | $2,731,921.50 | $309,691.66 | 57,225.00 |
| EQUITIES | SENSATA TECHNOLOGIES HC | UNITED KINGDOM CO | United Kingdom | $1,522,667.30 | $67,241.77 | 31,895.00 |
| EQUITIES | SENSHU IKEDA HOLDINGS IN( | BANKS | Japan | $323.69 | $0.00 | 53.79 |
| EQUITIES | SENSHU IKEDA HOLDINGS IN( | BANKS | Japan | $401,475.06 | $0.00 | 66,717.92 |
| EQUITIES | SENSIENT TECHNOLOGIES C( | SPECIALTY CHEMICA | United States | $495,872.38 | $9,612.58 | 4,022.00 |
| EQUITIES | SENSIENT TECHNOLOGIES C( | SPECIALTY CHEMICA | United States | $1,466,534.55 | $953,400.86 | 11,895.00 |
| EQUITIES | SENSIENT TECHNOLOGIES C( | SPECIALTY CHEMICA | United States | $6,401,833.25 | $1,404,746.34 | 51,925.00 |
| EQUITIES | SENSIENT TECHNOLOGIES C( | SPECIALTY CHEMICA | United States | $1,223,899.83 | $87,559.12 | 9,927.00 |
| EQUITIES | SENSUS HEALTHCARE INC | HEALTH CARE EQUIP | United States | $814,131.60 | ($451,914.24) | 269,580.00 |
| EQUITIES | SENTIA AS | NORWAY | Norway | $1,166,847.06 | $150,251.15 | 149,955.00 |
| EQUITIES | SENTIA AS | NORWAY | Norway | $72,638.57 | $1,641.31 | 9,335.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $517,805.61 | $60,543.94 | 30,513.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $70,170.95 | $4,321.07 | 4,135.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $1,124,262.50 | ($511,283.75) | 66,250.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $1,585,591.95 | ($670,854.22) | 93,435.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $62,110.20 | $7,137.00 | 3,660.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $1,508,853.61 | ($314,436.51) | 88,913.00 |
| EQUITIES | SENTINELONE INC | SYSTEMS SOFTWARE | United States | $1,235,382.06 | ($190,717.77) | 72,798.00 |
| EQUITIES | SEOUL SEMICONDUCTOR CO | SOUTH KOREA | South Korea | $46,260.01 | $18,837.49 | 6,451.00 |
| EQUITIES | SEPTERNA INC | PHARMACEUTICALS | United States | $198,528.72 | $5,170.71 | 5,928.00 |
| EQUITIES | SERABI GOLD PLC | UNITED KINGDOM CO | United Kingdom | $585,934.34 | $186,038.57 | 154,900.00 |
| EQUITIES | SERAKU CO LTD | INFORMATN & COMMI | Japan | $2,187.36 | ($516.43) | 300.00 |
| EQUITIES | SERCO GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,490,044.27 | ($726,802.49) | 512,628.00 |
| EQUITIES | SERCO GROUP PLC | UNITED KINGDOM CO | United Kingdom | $767,321.02 | $0.00 | 259,730.23 |
| EQUITIES | SERCOMM CORP | TAIWAN | Taiwan | $778,666.83 | ($24,442.78) | 307,000.00 |
| EQUITIES | SERIA CO LTD | RETAIL TRADE | Japan | $161,033.70 | $13,973.91 | 7,200.00 |
| EQUITIES | SERIA CO LTD | RETAIL TRADE | Japan | $466,645.05 | $0.00 | 20,864.22 |
| EQUITIES | SERICA ENERGY PLC | UNITED KINGDOM CO | United Kingdom | $211,680.43 | $0.00 | 73,497.60 |
| EQUITIES | SERVICE CORP INTERNATION | SPECIALIZED CONSUI | United States | $2,918,611.08 | $2,643,635.13 | 38,423.00 |
| EQUITIES | SERVICE CORP INTERNATION | SPECIALIZED CONSUI | United States | $3,972,935.88 | $3,207,048.11 | 52,303.00 |
| EQUITIES | SERVICE CORP INTERNATION | SPECIALIZED CONSUI | United States | $2,688,984.00 | $1,433,920.14 | 35,400.00 |
| EQUITIES | SERVICE PROPERTIES TRUST | HOTEL & RESORT RE | United States | $92,432.86 | ($1,475,448.05) | 54,694.00 |
| EQUITIES | SERVICE STREAM LTD | AUSTRALIA | Australia | $325,853.77 | $61,644.66 | 177,488.00 |
| EQUITIES | SERVICE STREAM LTD | AUSTRALIA | Australia | $701,685.44 | $0.00 | 382,202.43 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $3,706,817.36 | ($1,382,746.14) | 37,337.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $4,757,894.72 | ($3,711,285.27) | 47,924.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $23,390,665.84 | $13,115,817.46 | 235,603.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $33,489,626.00 | $20,227,127.58 | 337,325.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $1,225,115.20 | $52,321.60 | 12,340.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $25,365,642.88 | $6,827,730.57 | 255,496.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $2,167,679.52 | ($1,744,976.27) | 21,834.00 |
| EQUITIES | SERVICENOW INC | SYSTEMS SOFTWARE | United States | $6,585,838.08 | $1,361,537.73 | 66,336.00 |
| EQUITIES | SERVICETITAN INC | APPLICATION SOFTW | United States | $912,159.00 | $96,116.61 | 12,900.00 |
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $3,574,967.50 | $309,647.67 | 41,210.00 |
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $1,231,850.00 | $570,935.19 | 14,200.00 |
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $2,451,815.25 | ($30,992.58) | 28,263.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $89,179.00 | $10,818.88 | 1,028.00 |
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $1,552,651.50 | $87,556.94 | 17,898.00 |
| EQUITIES | SERVISFIRST BANCSHARES II | REGIONAL BANKS | United States | $245,849.50 | $13,688.22 | 2,834.00 |
| EQUITIES | SES SA | LUXEMBOURG | Luxembourg | $279.07 | $0.00 | 34.07 |
| EQUITIES | SES SA | LUXEMBOURG | Luxembourg | $677,590.64 | $0.00 | 82,716.73 |
| EQUITIES | SESA SPA | ITALY | Italy | $1,276,688.24 | ($112,706.69) | 12,442.00 |
| EQUITIES | SESHASAYEE PAPER & BOAR | INDIA | India | $58,338.32 | ($11,748.79) | 24,083.00 |
| EQUITIES | SEVEN & I HOLDINGS CO LTD | RETAIL TRADE | Japan | $1,302,788.33 | $311,065.72 | 108,194.00 |
| EQUITIES | SEVEN & I HOLDINGS CO LTD | RETAIL TRADE | Japan | $23,797,880.32 | $10,016,682.18 | 1,976,367.00 |
| EQUITIES | SEVEN & I HOLDINGS CO LTD | RETAIL TRADE | Japan | $1,795,503.23 | ($322,369.19) | 149,113.00 |
| EQUITIES | SEVEN & I HOLDINGS CO LTD | RETAIL TRADE | Japan | $9,541.75 | $0.00 | 779.69 |
| EQUITIES | SEVERN TRENT PLC | UNITED KINGDOM CO | United Kingdom | $10,529.34 | $0.00 | 0.00 |
| EQUITIES | SEVERN TRENT PLC | UNITED KINGDOM CO | United Kingdom | $1,141,380.22 | $21,615.57 | 28,628.00 |
| EQUITIES | SEVERN TRENT PLC | UNITED KINGDOM CO | United Kingdom | $660,117.38 | $76,760.50 | 16,257.00 |
| EQUITIES | SEVERN TRENT PLC | UNITED KINGDOM CO | United Kingdom | $4,426.10 | $0.00 | 112.81 |
| EQUITIES | SEVERSTAL PAO | RUSSIA | Russia | $0.00 | ($392,446.99) | 31,018.00 |
| EQUITIES | SEZZLE INC | TRANS & PAYMNT PR | United States | $786,923.55 | $668,613.94 | 4,585.00 |
| EQUITIES | SEZZLE INC | TRANS & PAYMNT PR | United States | $3,997,434.33 | $2,304,516.87 | 23,291.00 |
| EQUITIES | SEZZLE INC | TRANS & PAYMNT PR | United States | $1,119,885.75 | $631,151.33 | 6,525.00 |
| EQUITIES | SFL CORP LTD | NORWAY | Bermuda | $436,600.80 | ($370,033.39) | 42,804.00 |
| EQUITIES | SFL CORP LTD | NORWAY | Bermuda | $764,112.60 | ($91,101.70) | 74,913.00 |
| EQUITIES | SFS GROUP AG | SWITZERLAND | Switzerland | $360,638.29 | $0.00 | 2,184.00 |
| EQUITIES | SG HOLDINGS CO LTD | LAND TRANSPORTAT | Japan | $433,824.04 | $0.00 | 45,695.03 |
| EQUITIES | SGD EQ FUTURES | SINGAPORE | Singapore | $252.86 | $0.00 | 252.86 |
| EQUITIES | SGH LTD | AUSTRALIA | Australia | $103,399.01 | ($8,876.36) | 3,200.00 |
| EQUITIES | SGH LTD | AUSTRALIA | Australia | $558,386.99 | ($26,607.17) | 17,281.00 |
| EQUITIES | SGH LTD | AUSTRALIA | Australia | $2,740.37 | $0.00 | 84.81 |
| EQUITIES | SGH LTD | AUSTRALIA | Australia | $1,466,973.52 | $698,675.25 | 45,400.00 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $1,074,318.52 | $95,381.41 | 9,056.00 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $1,373,897.33 | $106,962.73 | 11,627.00 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $984,443.56 | $0.00 | 8,473.13 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $22,875,477.49 | $1,061,691.78 | 190,562.00 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $7,793.28 | $0.00 | 67.08 |
| EQUITIES | SGS SA | SWITZERLAND | Switzerland | $40,697,124.30 | $11,954,014.01 | 350,281.00 |
| EQUITIES | SHADOWFAX TECHNOLOGIES | INDIA | India | $1,927,204.44 | $906,442.42 | 806,520.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SHAFTESBURY CAPITAL PLC | UNITED KINGDOM CO | United Kingdom | $227,505.38 | ($5,415.84) | 124,121.00 |
| EQUITIES | SHAFTESBURY CAPITAL PLC | UNITED KINGDOM CO | United Kingdom | $858,843.41 | $0.00 | 468,570.80 |
| EQUITIES | SHAKE SHACK INC | RESTAURANTS | United States | $622,326.18 | ($230,384.06) | 11,109.00 |
| EQUITIES | SHAMAL AZ-ZOUR AL-OULA F( | KUWAIT | Kuwait | $224,517.40 | ($3,510.58) | 486,402.00 |
| EQUITIES | SHAMAL AZ-ZOUR AL-OULA F( | KUWAIT | Kuwait | $29,469.63 | ($17.81) | 63,844.00 |
| EQUITIES | SHANGHAI CONANT OPTICAL | CHINA | China | $1,967,382.31 | ($744,501.53) | 487,873.00 |
| EQUITIES | SHAPE AUSTRALIA PTY LTD | AUSTRALIA | Australia | $101,773.71 | $15,062.78 | 20,986.00 |
| EQUITIES | SHARJAH ISLAMIC BANK | UNITED ARAB EMIRAT | United Arab Emirates | $106,328.51 | $15,606.25 | 132,379.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $164,603.87 | $49,879.22 | 1,081.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $2,555,547.41 | $1,047,962.52 | 16,783.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $3,071,590.44 | $988,650.98 | 20,172.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $150,747.30 | $11,315.70 | 990.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $2,535,143.23 | $815,116.00 | 16,649.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $448,739.69 | $6,910.71 | 2,947.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $26,787,033.86 | $9,810,698.07 | 175,918.00 |
| EQUITIES | SHARKNINJA INC | HONG KONG | Cayman Islands | $719,323.48 | $143,515.12 | 4,724.00 |
| EQUITIES | SHARONAI HOLDINGS INC | INTERNET SVCS & INF | United States | $176,854.74 | $8,753.12 | 2,089.00 |
| EQUITIES | SHARP CORP/JAPAN | ELECTRIC APPLIANCE | Japan | $625,971.97 | $0.00 | 156,204.02 |
| EQUITIES | SHAWBROOK GROUP PLC | UNITED KINGDOM CO | United Kingdom | $263,087.15 | $6,120.50 | 60,897.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $9,629,951.84 | $1,233,352.93 | 247,377.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $7,851,787.58 | $963,862.41 | 201,699.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $22,456,871.83 | $8,205,284.04 | 576,608.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $14,695,839.75 | $5,412,615.80 | 377,511.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | Netherlands | $11,540.37 | $0.00 | 0.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $59,550,739.59 | $14,173,630.83 | 1,529,039.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $23,197,339.71 | $3,927,789.03 | 595,900.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $14,303,131.64 | $1,857,553.57 | 367,423.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $48,835,635.93 | $5,395,198.98 | 1,254,504.00 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $37,681,325.75 | $0.00 | 967,969.90 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $90,354.59 | $0.00 | 2,321.06 |
| EQUITIES | SHELL PLC | UNITED KINGDOM CO | United Kingdom | $4,118,608.06 | $251,924.86 | 105,800.00 |
| EQUITIES | SHENANDOAH TELECOMMUN | INTEGRATED TELECC | United States | $209,159.60 | $48,346.81 | 13,870.00 |
| EQUITIES | SHENG SIONG GROUP LTD | SINGAPORE | Singapore | $668,199.71 | $0.00 | 279,406.07 |
| EQUITIES | SHENG SIONG GROUP LTD | SINGAPORE | Singapore | $1,089,527.23 | $223,726.06 | 436,300.00 |
| EQUITIES | SHENG YU STEEL CO LTD | TAIWAN | Taiwan | $22,092.82 | ($4,136.88) | 34,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $22,510,264.32 | $5,832,302.12 | 65,376.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $742,353.92 | $50,630.86 | 2,156.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $17,956,288.00 | $14,397,631.01 | 52,150.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $25,700,044.80 | $17,952,834.36 | 74,640.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $19,061,210.88 | $10,593,326.02 | 55,359.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $5,565,932.80 | $2,558,252.09 | 16,165.00 |
| EQUITIES | SHERWIN-WILLIAMS CO/THE | SPECIALTY CHEMICAI | United States | $2,389,580.80 | $190,294.80 | 6,940.00 |
| EQUITIES | SHIBAURA MACHINE CO LTD | MACHINERY | Japan | $88,601.76 | ($963.03) | 3,200.00 |
| EQUITIES | SHIBAURA MECHATRONICS C | ELECTRIC APPLIANCE | Japan | $1,441,218.38 | $28,902.42 | 50,700.00 |
| EQUITIES | SHIBAURA MECHATRONICS C | ELECTRIC APPLIANCE | Japan | $480,339.11 | $0.00 | 16,897.64 |
| EQUITIES | SHIBAURA MECHATRONICS C | ELECTRIC APPLIANCE | Japan | $3,539,086.55 | ($361,082.32) | 124,500.00 |
| EQUITIES | SHIBUYA CORP | MACHINERY | Japan | $137,758.47 | $25,817.86 | 5,000.00 |
| EQUITIES | SHIBUYA CORP | MACHINERY | Japan | $38,572.37 | $6,574.11 | 1,400.00 |
| EQUITIES | SHIFT4 PAYMENTS INC | TRANS & PAYMNT PR | United States | $659,850.24 | ($272,597.04) | 13,566.00 |
| EQUITIES | SHIFT4 PAYMENTS INC | TRANS & PAYMNT PR | United States | $982,382.08 | ($1,014,432.23) | 20,197.00 |
| EQUITIES | SHIFT4 PAYMENTS INC | TRANS & PAYMNT PR | United States | $1,031,119.36 | ($372,410.53) | 21,199.00 |
| EQUITIES | SHIFT4 PAYMENTS INC | TRANS & PAYMNT PR | United States | $38,912.00 | $7,392.00 | 800.00 |
| EQUITIES | SHIFT4 PAYMENTS INC | TRANS & PAYMNT PR | United States | $548,951.04 | ($341,647.05) | 11,286.00 |
| EQUITIES | SHIGA BANK LTD/THE | BANKS | Japan | $716,046.25 | $0.00 | 44,346.39 |
| EQUITIES | SHIKOKU BANK LTD/THE | BANKS | Japan | $147,915.72 | $116,093.97 | 8,000.00 |
| EQUITIES | SHIKUN & BINUI LTD | ISRAEL | Israel | $507,784.92 | $0.00 | 79,627.56 |
| EQUITIES | SHIMA SEIKI MANUFACTURIN | MACHINERY | Japan | $30,654.98 | ($3,117.77) | 5,800.00 |
| EQUITIES | SHIMADZU CORP | PRECISION INSTRUMI | Japan | $906,103.11 | $0.00 | 35,778.57 |
| EQUITIES | SHIMAMURA CO LTD | RETAIL TRADE | Japan | $12,221,492.96 | $5,558,216.14 | 594,700.00 |
| EQUITIES | SHIMAMURA CO LTD | RETAIL TRADE | Japan | $4,625,959.42 | $985,742.97 | 225,100.00 |
| EQUITIES | SHIMAMURA CO LTD | RETAIL TRADE | Japan | $2,367,439.03 | $968,069.74 | 115,200.00 |
| EQUITIES | SHIMAMURA CO LTD | RETAIL TRADE | Japan | $668,431.57 | $0.00 | 32,525.98 |
| EQUITIES | SHIMANO INC | OTHER PRODUCTS | Japan | $1,024,544.23 | ($165,527.00) | 9,500.00 |
| EQUITIES | SHIMANO INC | OTHER PRODUCTS | Japan | $394,395.61 | ($60,932.80) | 3,657.00 |
| EQUITIES | SHIMANO INC | OTHER PRODUCTS | Japan | $3,135.78 | $0.00 | 29.25 |
| EQUITIES | SHIMIZU CORP | CONSTRUCTION | Japan | $272,950.64 | ($113,904.49) | 17,400.00 |
| EQUITIES | SHIMIZU CORP | CONSTRUCTION | Japan | $4,346,817.42 | $1,824,801.90 | 277,100.00 |
| EQUITIES | SHIMIZU CORP | CONSTRUCTION | Japan | $354,522.10 | ($114,676.96) | 22,600.00 |
| EQUITIES | SHIMIZU CORP | CONSTRUCTION | Japan | $4,899,801.61 | $0.00 | 312,351.89 |
| EQUITIES | SHIMIZU CORP | CONSTRUCTION | Japan | $3,194.47 | $0.00 | 203.64 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SHIMMICK CORP | CONSTRUCTION & EN | United States | $846,464.54 | ($74,125.42) | 185,222.00 |
| EQUITIES | SHIN MAINT HOLDINGS CO LT | CONSTRUCTION | Japan | $39,959.39 | $18,307.03 | 6,600.00 |
| EQUITIES | SHIN NIPPON AIR TECHNOLO | CONSTRUCTION | Japan | $397,207.84 | $0.00 | 17,214.97 |
| EQUITIES | SHIN YANG GROUP BHD | MALAYSIA | Malaysia | $94,821.70 | ($1,342.21) | 512,100.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $17,888,177.32 | $5,705,171.26 | 414,851.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $4,666,394.80 | $2,585,271.90 | 108,220.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $13,410,171.72 | ($507,866.39) | 311,000.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $4,636,901.05 | $1,594,133.48 | 107,536.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $5,334,807.99 | $0.00 | 123,721.47 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $29,116.31 | $0.00 | 675.25 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $1,966,250.26 | $36,085.96 | 45,600.00 |
| EQUITIES | SHIN-ETSU CHEMICAL CO LTI | CHEMICALS | Japan | $36,711,962.05 | $47,974,783.18 | 851,400.00 |
| EQUITIES | SHIN-ETSU POLYMER CO LTD | TEXTILES AND APPAF | Japan | $1,743,227.32 | $1,379,462.60 | 118,000.00 |
| EQUITIES | SHINAGAWA REFRA CO LTD | CHEMICALS | Japan | $412,182.77 | ($3,668.90) | 34,800.00 |
| EQUITIES | SHINDENGEN ELECTRIC MAN | OTHER PRODUCTS | Japan | $199,489.32 | $10,972.65 | 8,600.00 |
| EQUITIES | SHINHAN FINANCIAL GROUP ( | SOUTH KOREA | South Korea | $4,738,493.54 | $2,489,718.23 | 76,632.00 |
| EQUITIES | SHINHAN FINANCIAL GROUP ( | SOUTH KOREA | South Korea | $13,684,075.81 | $2,693,163.20 | 221,302.00 |
| EQUITIES | SHINHAN FINANCIAL GROUP ( | SOUTH KOREA | South Korea | $8,999,378.20 | $4,856,543.00 | 145,540.00 |
| EQUITIES | SHINHAN FINANCIAL GROUP ( | SOUTH KOREA | South Korea | $2,284,966.49 | ($51,184.04) | 36,953.00 |
| EQUITIES | SHINKONG INSURANCE CO LT | TAIWAN | Taiwan | $184,369.83 | $28,934.59 | 39,565.00 |
| EQUITIES | SHINNIHON CORP | CONSTRUCTION | Japan | $502,903.59 | $30,887.59 | 39,600.00 |
| EQUITIES | SHINNIHONSEIYAKU CO LTD | PHARMACEUTICAL | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SHINSEGAE INC | SOUTH KOREA | South Korea | $779,707.22 | $400,911.86 | 1,600.00 |
| EQUITIES | SHINSEGAE INC | SOUTH KOREA | South Korea | $3,771,833.70 | $508,167.43 | 7,740.00 |
| EQUITIES | SHINSEGAE INC | SOUTH KOREA | South Korea | $2,134,448.53 | $615,554.57 | 4,380.00 |
| EQUITIES | SHINSEGAE INC | SOUTH KOREA | South Korea | $514,606.77 | $168,065.66 | 1,056.00 |
| EQUITIES | SHINSHO CORP | IRON AND STEEL | Japan | $50,103.06 | ($6,649.31) | 3,400.00 |
| EQUITIES | SHINY CHEMICAL INDUSTRIAL | TAIWAN | Taiwan | $731,627.06 | $115,932.48 | 134,600.00 |
| EQUITIES | SHIONOGI & CO LTD | PHARMACEUTICAL | Japan | $575,406.65 | $167,264.15 | 33,531.00 |
| EQUITIES | SHIONOGI & CO LTD | PHARMACEUTICAL | Japan | $6,301,999.29 | $612,263.60 | 367,240.00 |
| EQUITIES | SHIONOGI & CO LTD | PHARMACEUTICAL | Japan | $907,993.10 | $159,506.98 | 52,912.00 |
| EQUITIES | SHIONOGI & CO LTD | PHARMACEUTICAL | Japan | $5,367.94 | $0.00 | 312.81 |
| EQUITIES | SHIP HEALTHCARE HOLDINGS | WHOLESALE TRADE | Japan | $1,631,247.00 | ($598,384.49) | 122,400.00 |
| EQUITIES | SHIP HEALTHCARE HOLDINGS | WHOLESALE TRADE | Japan | $265,374.46 | $0.00 | 19,912.24 |
| EQUITIES | SHIPPING CORP OF INDIA LTI | INDIA | India | $517,871.90 | ($21,624.02) | 160,567.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SHISEIDO CO LTD | CHEMICALS | Japan | $456,237.45 | ($271,701.17) | 28,000.00 |
| EQUITIES | SHISEIDO CO LTD | CHEMICALS | Japan | $421,758.94 | $33,134.36 | 25,884.00 |
| EQUITIES | SHISEIDO CO LTD | CHEMICALS | Japan | $2,635.82 | $0.00 | 163.63 |
| EQUITIES | SHISEIDO CO LTD | CHEMICALS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SHIZUOKA FINANCIAL GROUP | BANKS | Japan | $433,671.77 | $65,820.57 | 23,300.00 |
| EQUITIES | SHIZUOKA FINANCIAL GROUP | BANKS | Japan | $4,971,404.76 | $2,780,819.96 | 267,100.00 |
| EQUITIES | SHIZUOKA FINANCIAL GROUP | BANKS | Japan | $4,506,091.70 | $2,131,977.96 | 242,100.00 |
| EQUITIES | SHIZUOKA FINANCIAL GROUP | BANKS | Japan | $2,300,480.96 | $0.00 | 123,598.71 |
| EQUITIES | SHIZUOKA GAS CO LTD | ELECTRIC POWER AN | Japan | $370,951.92 | $0.00 | 48,154.31 |
| EQUITIES | SHOALS TECHNOLOGIES GRO | ELECTRIC COMP & EC | United States | $484,773.30 | ($770,535.53) | 48,967.00 |
| EQUITIES | SHOALS TECHNOLOGIES GRO | ELECTRIC COMP & EC | United States | $2,944,566.90 | $280,235.61 | 297,431.00 |
| EQUITIES | SHOALS TECHNOLOGIES GRO | ELECTRIC COMP & EC | United States | $4,937,258.70 | $1,802,473.47 | 498,713.00 |
| EQUITIES | SHOALS TECHNOLOGIES GRO | ELECTRIC COMP & EC | United States | $2,130,222.60 | ($223,780.96) | 215,174.00 |
| EQUITIES | SHOE STATION GROUP INC | APPAREL RETAIL | United States | $77,027.02 | $25,580.37 | 5,194.00 |
| EQUITIES | SHOE STATION GROUP INC | APPAREL RETAIL | United States | $1,865,317.40 | ($418,987.96) | 125,780.00 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $1,841,558.08 | $77,600.73 | 16,102.00 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $8,999,754.47 | $5,752,052.70 | 78,691.00 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $15,053,491.20 | $3,491,099.95 | 131,840.00 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $9,272,980.30 | $614,516.47 | 81,080.00 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $11,794,588.02 | $0.00 | 103,128.12 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $58,422.45 | $0.00 | 510.83 |
| EQUITIES | SHOPIFY INC | CDN INTERNET SVCS | Canada | $18,161,584.98 | $6,855,022.45 | 159,061.00 |
| EQUITIES | SHOPRITE HOLDINGS LTD | SOUTH AFRICA | South Africa | $15,487,644.07 | $8,026,625.20 | 860,483.00 |
| EQUITIES | SHORE BANCSHARES INC | REGIONAL BANKS | United States | $195,304.50 | $93,253.13 | 8,510.00 |
| EQUITIES | SHOWA SANGYO CO LTD | FOODS | Japan | $64,660.83 | $2,843.53 | 3,100.00 |
| EQUITIES | SHRIRAM FINANCE LTD | INDIA | India | $1,699,422.78 | $1,118,706.59 | 154,359.00 |
| EQUITIES | SHRIRAM FINANCE LTD | INDIA | India | $16,384,232.78 | $14,677,257.56 | 1,488,184.00 |
| EQUITIES | SHRIRAM FINANCE LTD | INDIA | India | $3,777,518.95 | ($6,476.68) | 343,113.00 |
| EQUITIES | SHUFERSAL LTD | ISRAEL | Israel | $217,236.70 | ($930.15) | 15,190.00 |
| EQUITIES | SHUFERSAL LTD | ISRAEL | Israel | $644,240.44 | $0.00 | 45,047.68 |
| EQUITIES | SHURGARD SELF STORAGE L | LUXEMBOURG | Belgium | $217,285.12 | $0.00 | 7,423.86 |
| EQUITIES | SHUTTERSTOCK INC | INTERACTIVE MEDIA & | United States | $80,937.90 | ($306,077.34) | 5,802.00 |
| EQUITIES | SHW AG | GERMANY | Germany | $2,068.15 | $0.00 | 0.00 |
| EQUITIES | SI-BONE INC | HEALTH CARE EQUIP | United States | $168,585.60 | ($93,900.62) | 10,330.00 |
| EQUITIES | SI-BONE INC | HEALTH CARE EQUIP | United States | $1,724,697.60 | ($173,328.64) | 105,680.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SIA ENGINEERING CO LTD | SINGAPORE | Singapore | $210,090.04 | $0.00 | 78,538.33 |
| EQUITIES | SIAM CEMENT PCL/THE | THAILAND | Thailand | $159,383.51 | $4,010.54 | 21,700.00 |
| EQUITIES | SIBANYE STILLWATER LTD | SOUTH AFRICA | South Africa | $1,332,286.71 | ($1,018,275.26) | 627,116.00 |
| EQUITIES | SIBANYE STILLWATER LTD | SOUTH AFRICA | South Africa | $829,242.87 | ($188,859.30) | 390,330.00 |
| EQUITIES | SIBANYE STILLWATER LTD | SOUTH AFRICA | South Africa | $1,397,105.91 | ($510,249.59) | 164,559.00 |
| EQUITIES | SICHUAN HUAFENG TECHNOL | CHINA | China | $1,354,607.35 | $350,651.85 | 49,019.00 |
| EQUITIES | SIEGFRIED HOLDING AG | SWITZERLAND | Switzerland | $1,765,501.77 | $32,147.98 | 20,115.00 |
| EQUITIES | SIEGFRIED HOLDING AG | SWITZERLAND | Switzerland | $657,722.20 | $0.00 | 7,493.67 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $34,567,206.58 | $4,041,708.50 | 107,539.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $6,227,611.75 | $1,762,585.39 | 19,168.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $54,447.42 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $678,058.91 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $229,191.95 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $65,162.10 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $16,352,795.55 | $8,038,306.32 | 49,196.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $29,204.54 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $139,752.47 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $44,496,878.26 | $25,031,726.35 | 134,912.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $15,808,744.24 | $3,713,898.78 | 48,806.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $1,539,530.44 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $1,051,147.11 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $27,805,364.39 | $0.00 | 86,502.83 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $561,327.63 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $94,777.56 | $0.00 | 292.28 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $90,088.34 | $0.00 | 0.00 |
| EQUITIES | SIEMENS AG | GERMANY | Germany | $58,345.89 | $0.00 | 0.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $64,629,475.11 | $38,785,840.63 | 340,567.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $14,362,981.46 | $1,141,002.99 | 75,625.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $4,189,177.65 | $1,539,932.44 | 22,075.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $9,566,038.12 | $6,510,803.02 | 50,411.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $727.63 | $0.00 | 0.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $15,060.68 | $0.00 | 0.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $9,735,246.54 | $4,987,272.02 | 51,297.00 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $18,531,238.13 | $0.00 | 97,759.69 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $3,671,002.31 | ($13,339.21) | 19,366.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $57,821.67 | $0.00 | 305.03 |
| EQUITIES | SIEMENS ENERGY AG | GERMANY | Germany | $30,355,213.07 | ($747,525.49) | 160,078.00 |
| EQUITIES | SIEMENS ENERGY INDIA LTD | INDIA | India | $419,386.57 | $86,767.16 | 10,778.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $609,454.79 | ($342,303.54) | 14,909.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $14,597.61 | $0.00 | 0.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $246,849.70 | $0.00 | 0.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $954,104.53 | ($400,819.04) | 24,154.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $16,430.74 | $0.00 | 0.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $1,115,724.04 | ($239,171.38) | 24,529.00 |
| EQUITIES | SIEMENS HEALTHINEERS AG | GERMANY | Germany | $5,208.63 | $0.00 | 133.21 |
| EQUITIES | SIEMENS LTD | INDIA | India | $156,228.45 | $23,514.08 | 4,108.00 |
| EQUITIES | SIERRA BANCORP | REGIONAL BANKS | United States | $161,287.32 | $107,032.71 | 3,957.00 |
| EQUITIES | SIEYUAN ELECTRIC CO LTD | CHINA | China | $9,892,722.03 | $1,198,647.83 | 388,012.00 |
| EQUITIES | SIEYUAN ELECTRIC CO LTD | CHINA | China | $3,079,906.86 | ($225,975.18) | 120,800.00 |
| EQUITIES | SIF HOLDING NV | NETHERLANDS | Netherlands | $1,080,773.49 | ($762,387.18) | 185,355.00 |
| EQUITIES | SIG GROUP AG | SWITZERLAND | Switzerland | $1,118,307.82 | $0.00 | 66,672.70 |
| EQUITIES | SIGA TECHNOLOGIES INC | PHARMACEUTICALS | United States | $48,630.40 | ($20,239.49) | 13,360.00 |
| EQUITIES | SIGHT SCIENCES INC | HEALTH CARE EQUIP | United States | $156,448.30 | $47,172.58 | 28,865.00 |
| EQUITIES | SIGMA FOODS SAB DE CV | MEXICO | Mexico | $465,942.43 | $88,258.93 | 506,959.00 |
| EQUITIES | SIGMA HEALTHCARE LTD | AUSTRALIA | Australia | $2,197,385.28 | ($125,788.63) | 1,153,362.00 |
| EQUITIES | SIGMA HEALTHCARE LTD | AUSTRALIA | Australia | $398,948.88 | ($37,501.91) | 209,400.00 |
| EQUITIES | SIGMA HEALTHCARE LTD | AUSTRALIA | Australia | $532,693.92 | ($75,152.24) | 279,600.00 |
| EQUITIES | SIGMA HEALTHCARE LTD | AUSTRALIA | Australia | $4,114.45 | $0.00 | 2,159.59 |
| EQUITIES | SIGMA LITHIUM CORP | CDN DIV METALS & M | Canada | $285,548.45 | ($173,594.27) | 22,573.00 |
| EQUITIES | SIGMA LITHIUM CORP | CDN DIV METALS & M | Canada | $116,253.50 | ($529.38) | 9,190.00 |
| EQUITIES | SIGMAROC PLC | UNITED KINGDOM CO | United Kingdom | $3,410,631.31 | $205,081.16 | 2,009,146.00 |
| EQUITIES | SIGMAROC PLC | UNITED KINGDOM CO | United Kingdom | $364,354.86 | $0.00 | 214,629.40 |
| EQUITIES | SIGNET JEWELERS LTD | OTHER SPECIALTY RI | Bermuda | $868,896.00 | $547,335.55 | 10,080.00 |
| EQUITIES | SIGNET JEWELERS LTD | OTHER SPECIALTY RI | Bermuda | $27,928.80 | $754.17 | 324.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $98,402.13 | $0.00 | 0.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $4,223.57 | $0.00 | 0.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $5,599,831.90 | ($1,811,198.28) | 290,009.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $21,376.23 | $0.00 | 0.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $39,485.13 | $0.00 | 0.00 |
| EQUITIES | SIGNIFY NV | NETHERLANDS | Netherlands | $666,771.04 | ($148,332.83) | 34,943.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SIGURD MICROELECTRONICS | TAIWAN | Taiwan | $1,264,734.04 | $35,323.01 | 170,000.00 |
| EQUITIES | SIGURD MICROELECTRONICS | TAIWAN | Taiwan | $111,594.18 | $222.28 | 15,000.00 |
| EQUITIES | SIIX CORP | ELECTRIC APPLIANCE | Japan | $76,058.19 | $92.21 | 9,300.00 |
| EQUITIES | SIKA AG | SWITZERLAND | Switzerland | $2,262,962.06 | $34,168.82 | 10,886.00 |
| EQUITIES | SIKA AG | SWITZERLAND | Switzerland | $2,058,610.75 | ($645,683.67) | 9,898.00 |
| EQUITIES | SIKA AG | SWITZERLAND | Switzerland | $12,780.10 | $0.00 | 61.82 |
| EQUITIES | SIKA AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | SIKA AG | SWITZERLAND | Switzerland | $15,454,292.30 | $3,162,302.11 | 74,698.00 |
| EQUITIES | SILERGY CORP | CHINA | China | $916,621.10 | $80,818.67 | 48,830.00 |
| EQUITIES | SILEX SYSTEMS LTD | AUSTRALIA | Australia | $229,615.13 | $0.00 | 62,534.76 |
| EQUITIES | SILGAN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $1,111,968.30 | $846,059.33 | 23,970.00 |
| EQUITIES | SILGAN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $1,486,010.87 | $711,496.42 | 32,033.00 |
| EQUITIES | SILGAN HOLDINGS INC | MTL, GLS & PLASTC C | United States | $779,676.73 | $278,900.34 | 16,807.00 |
| EQUITIES | SILICON LABORATORIES INC | SEMICONDUCTORS | United States | $979,148.80 | $2,508.80 | 4,480.00 |
| EQUITIES | SILICON LABORATORIES INC | SEMICONDUCTORS | United States | $1,527,734.40 | $806,837.83 | 6,990.00 |
| EQUITIES | SILICON MOTION TECHNOLO( | TAIWAN | Cayman Islands | $1,208,321.25 | $368,003.25 | 3,625.00 |
| EQUITIES | SILICON MOTION TECHNOLO( | TAIWAN | Cayman Islands | $6,119,272.14 | $4,973,586.97 | 18,358.00 |
| EQUITIES | SILICON MOTION TECHNOLO( | TAIWAN | Cayman Islands | $10,636,893.63 | $4,711,086.06 | 31,911.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $13,557.64 | $0.00 | 0.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $56,704.10 | $0.00 | 0.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $41,500.19 | $0.00 | 0.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $271,361.92 | $0.00 | 2,912.26 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $11,616.28 | $0.00 | 0.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $193,242.77 | $0.00 | 0.00 |
| EQUITIES | SILTRONIC AG | GERMANY | Germany | $59,628.33 | $0.00 | 0.00 |
| EQUITIES | SILVERCORP METALS INC | CDN SILVER | Canada | $419,998.25 | $0.00 | 41,492.83 |
| EQUITIES | SILVERCREST ASSET MANAG | ASSET MGMT & CUST | United States | $848,734.50 | ($382,666.45) | 83,950.00 |
| EQUITIES | SIME DARBY BHD | MALAYSIA | Malaysia | $1,691,164.19 | $53,656.56 | 3,222,300.00 |
| EQUITIES | SIME DARBY BHD | MALAYSIA | Malaysia | $1,562,423.05 | ($225,663.26) | 2,977,000.00 |
| EQUITIES | SIME DARBY BHD | MALAYSIA | Malaysia | $2,842,841.60 | ($189,191.69) | 5,416,676.00 |
| EQUITIES | SIME DARBY PROPERTY BHD | MALAYSIA | Malaysia | $223,736.98 | $54,013.31 | 633,533.00 |
| EQUITIES | SIMMONS FIRST NATIONAL C( | REGIONAL BANKS | United States | $824,557.63 | $229,670.16 | 36,062.00 |
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $15,024,359.70 | $7,961,549.42 | 67,178.00 |
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $22,850,991.45 | $13,572,732.57 | 102,173.00 |
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $17,966,922.75 | $5,962,387.70 | 80,335.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $2,967,835.50 | $620,107.10 | 13,270.00 |
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $4,167,494.10 | $1,037,225.13 | 18,634.00 |
| EQUITIES | SIMON PROPERTY GROUP IN( | RETAIL REITS | United States | $5,170,117.05 | $1,426,354.33 | 23,117.00 |
| EQUITIES | SIMPLEX HOLDINGS INC | INFORMATN & COMMI | Japan | $405,230.49 | $0.00 | 70,287.84 |
| EQUITIES | SIMPLO TECHNOLOGY CO LTI | TAIWAN | Taiwan | $1,201,787.71 | $146,694.48 | 91,700.00 |
| EQUITIES | SIMPLO TECHNOLOGY CO LTI | TAIWAN | Taiwan | $1,087,768.59 | $267,725.84 | 83,000.00 |
| EQUITIES | SIMPLO TECHNOLOGY CO LTI | TAIWAN | Taiwan | $17,980,945.82 | $1,275,851.56 | 1,372,000.00 |
| EQUITIES | SIMPLO TECHNOLOGY CO LTI | TAIWAN | Taiwan | $629,070.99 | $13,996.86 | 48,000.00 |
| EQUITIES | SIMPLO TECHNOLOGY CO LTI | TAIWAN | Taiwan | $2,616,804.26 | $424,015.21 | 199,670.00 |
| EQUITIES | SIMPLY GOOD FOODS CO/THI | PACKAGED FOODS & | United States | $344,337.12 | ($104,241.96) | 25,929.00 |
| EQUITIES | SIMPSON MANUFACTURING C | BUILDING PRODUCTS | United States | $1,983,172.55 | $1,653,842.30 | 9,473.00 |
| EQUITIES | SIMPSON MANUFACTURING C | BUILDING PRODUCTS | United States | $232,378.50 | $45,312.09 | 1,110.00 |
| EQUITIES | SIMPSON MANUFACTURING C | BUILDING PRODUCTS | United States | $441,309.80 | $82,516.04 | 2,108.00 |
| EQUITIES | SIMS LTD | AUSTRALIA | Australia | $871,907.02 | $0.00 | 45,664.88 |
| EQUITIES | SIMS LTD | AUSTRALIA | Australia | $1,516,220.23 | ($7,009.52) | 79,410.00 |
| EQUITIES | SIMULATIONS PLUS INC | HEALTH CARE TECH | United States | $1,059,544.77 | $139,016.27 | 57,867.00 |
| EQUITIES | SINCH AB | SWEDEN | United States | $659,386.01 | $0.00 | 168,202.13 |
| EQUITIES | SINCLAIR INC | BROADCASTING | United States | $143,255.25 | $75,413.22 | 10,053.00 |
| EQUITIES | SINFONIA TECHNOLOGY CO L | ELECTRIC APPLIANCE | Japan | $342,132.87 | $0.00 | 3,490.59 |
| EQUITIES | SINGAPORE AIRLINES LTD | SINGAPORE | Singapore | $2,018,786.97 | $238,661.02 | 340,000.00 |
| EQUITIES | SINGAPORE AIRLINES LTD | SINGAPORE | Singapore | $1,486,337.84 | $317,278.86 | 250,326.00 |
| EQUITIES | SINGAPORE AIRLINES LTD | SINGAPORE | Singapore | $635,917.89 | $79,717.09 | 107,100.00 |
| EQUITIES | SINGAPORE AIRLINES LTD | SINGAPORE | Singapore | $3,810.87 | $0.00 | 641.82 |
| EQUITIES | SINGAPORE EXCHANGE LTD | SINGAPORE | Singapore | $3,434,143.66 | $1,360,992.38 | 184,464.00 |
| EQUITIES | SINGAPORE EXCHANGE LTD | SINGAPORE | Singapore | $986,694.50 | $560,262.55 | 53,000.00 |
| EQUITIES | SINGAPORE EXCHANGE LTD | SINGAPORE | Singapore | $1,565,902.79 | $689,888.47 | 84,112.00 |
| EQUITIES | SINGAPORE EXCHANGE LTD | SINGAPORE | Singapore | $6,290.65 | $0.00 | 337.90 |
| EQUITIES | SINGAPORE EXCHANGE LTD | SINGAPORE | Singapore | $17,749,330.87 | $9,063,667.07 | 953,400.00 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $2,209,014.65 | ($155,730.58) | 275,000.00 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $803,278.06 | $478,081.57 | 100,000.00 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $983,581.85 | $331,140.25 | 122,446.00 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $1,541,876.58 | $0.00 | 191,947.59 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $2,861,356.76 | $802,666.36 | 356,210.00 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $5,263.64 | $0.00 | 655.27 |
| EQUITIES | SINGAPORE TECHNOLOGIES | SINGAPORE | Singapore | $2,244,358.89 | $457,500.39 | 279,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $1,207,016.10 | ($52,288.47) | 354,017.00 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $12,516,565.01 | ($860,653.52) | 3,671,100.00 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $1,306,399.21 | $485,440.11 | 383,166.00 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $1,668,309.36 | $334,498.77 | 489,314.00 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $1,190,900.93 | $0.00 | 349,289.02 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $10,601.11 | $0.00 | 3,109.28 |
| EQUITIES | SINGAPORE TELECOMMUNIC/ | SINGAPORE | Singapore | $13,247,217.91 | $339,402.85 | 3,885,400.00 |
| EQUITIES | SINKO INDUSTRIES LTD | JAPAN | Japan | $141,085.38 | ($16,105.55) | 18,300.00 |
| EQUITIES | SINO LAND CO LTD | HONG KONG | Hong Kong | $2,085.89 | $0.00 | 1,591.19 |
| EQUITIES | SINON CORP | TAIWAN | Taiwan | $143,681.45 | ($12,394.68) | 116,765.00 |
| EQUITIES | SINOPAC FINANCIAL HOLDIN( | TAIWAN | Taiwan | $1,643,243.99 | $559,356.32 | 1,311,980.00 |
| EQUITIES | SINOPOWER SEMICONDUCTC | TAIWAN | Taiwan | $285,263.60 | $207,351.35 | 25,000.00 |
| EQUITIES | SINTOKOGIO LTD | MACHINERY | Japan | $348,365.51 | $129,732.91 | 47,300.00 |
| EQUITIES | SIONNA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $229,407.85 | $25,586.23 | 5,215.00 |
| EQUITIES | SIONNA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $559,244.87 | $17,376.34 | 12,713.00 |
| EQUITIES | SIPEF NV | BELGIUM | Belgium | $113,721.76 | ($1,544.27) | 1,080.00 |
| EQUITIES | SIRIUS REAL ESTATE LTD | GERMANY | Germany | $322,253.45 | $0.00 | 251,662.20 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $1,765,251.32 | $636,134.80 | 59,758.00 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $2,225,454.98 | $1,624,020.09 | 75,337.00 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $961,379.30 | $30,239.40 | 32,545.00 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $67,055.80 | $3,427.70 | 2,270.00 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $1,673,263.76 | ($341,093.84) | 56,644.00 |
| EQUITIES | SIRIUS XM HOLDINGS INC | CABLE & SATELLITE | United States | $2,565,371.76 | $658,242.49 | 86,844.00 |
| EQUITIES | SIRIUSPOINT LTD | REINSURANCE | Bermuda | $1,161,360.00 | $27,098.40 | 48,390.00 |
| EQUITIES | SIRIUSPOINT LTD | REINSURANCE | Bermuda | $626,640.00 | $392,012.39 | 26,110.00 |
| EQUITIES | SIRIUSPOINT LTD | REINSURANCE | Bermuda | $1,558,560.00 | $270,664.98 | 64,940.00 |
| EQUITIES | SISTEMA PJSFC | RUSSIA | Russia | $0.00 | ($821,505.07) | 163,412.00 |
| EQUITIES | SITC INTERNATIONAL HOLDIN | HONG KONG | Hong Kong | $5,350,011.79 | $935,974.98 | 1,337,000.00 |
| EQUITIES | SITC INTERNATIONAL HOLDIN | HONG KONG | Hong Kong | $1,000,905.36 | $0.00 | 250,132.54 |
| EQUITIES | SITC INTERNATIONAL HOLDIN | HONG KONG | Hong Kong | $2,264.92 | $0.00 | 566.02 |
| EQUITIES | SITC INTERNATIONAL HOLDIN | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | SITE CENTERS CORP | RETAIL REITS | United States | $76,251.79 | ($3,453,645.15) | 19,207.00 |
| EQUITIES | SITEONE LANDSCAPE SUPPL' | TRADING COS & DIST | United States | $1,228,305.76 | $527,739.81 | 10,736.00 |
| EQUITIES | SITEONE LANDSCAPE SUPPL' | TRADING COS & DIST | United States | $2,002,289.41 | ($1,134,240.24) | 17,501.00 |
| EQUITIES | SITEONE LANDSCAPE SUPPL' | TRADING COS & DIST | United States | $60,637.30 | $2,247.20 | 530.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SITEONE LANDSCAPE SUPPL` | TRADING COS & DIST | United States | $1,878,841.02 | $575,583.71 | 16,422.00 |
| EQUITIES | SITEONE LANDSCAPE SUPPL` | TRADING COS & DIST | United States | $1,518,335.11 | ($409,296.20) | 13,271.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $1,133,251.20 | $80,696.80 | 1,520.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $4,071,503.16 | $2,868,030.32 | 5,461.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $5,269,618.08 | $500,318.98 | 7,068.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $3,659,208.48 | $2,974,471.98 | 4,908.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $2,546,087.40 | $1,235,477.04 | 3,415.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $3,947,740.20 | $374,814.51 | 5,295.00 |
| EQUITIES | SITIME CORP | SEMICONDUCTORS | United States | $1,142,943.48 | $59,265.78 | 1,533.00 |
| EQUITIES | SITRONIX TECHNOLOGY COR | TAIWAN | Taiwan | $3,290,211.79 | $730,164.95 | 307,300.00 |
| EQUITIES | SITRONIX TECHNOLOGY COR | TAIWAN | Taiwan | $1,231,286.55 | $33,130.33 | 115,000.00 |
| EQUITIES | SITRONIX TECHNOLOGY COR | TAIWAN | Taiwan | $322,265.43 | $139,996.40 | 30,070.00 |
| EQUITIES | SIVERS SEMICONDUCTORS A | SWEDEN | Sweden | $125,247.93 | $0.00 | 19,195.09 |
| EQUITIES | SIX FLAGS ENTERTAINMENT ( | LEISURE FACILITIES | United States | $254,790.60 | ($308,858.31) | 11,962.00 |
| EQUITIES | SIXT LEASING SE | GERMANY | Germany | $1,122.74 | $0.00 | 0.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $3,207.84 | $0.00 | 0.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $1,706.02 | $0.00 | 0.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $4,157,148.21 | ($616,913.75) | 55,905.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $288,763.50 | $0.00 | 3,965.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $6,814.52 | $0.00 | 0.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $298.85 | $0.00 | 0.00 |
| EQUITIES | SIXT SE | GERMANY | Germany | $39,293.16 | $0.00 | 0.00 |
| EQUITIES | SJF BANK A/S | DENMARK | Denmark | $208,852.09 | $192.04 | 3,666.00 |
| EQUITIES | SJG SEJONG | SOUTH KOREA | South Korea | $30,222.69 | ($437.99) | 7,804.00 |
| EQUITIES | SJS ENTERPRISES LTD | INDIA | India | $6,331,205.25 | $5,257,228.35 | 269,877.00 |
| EQUITIES | SK BIOPHARMACEUTICALS C( | SOUTH KOREA | South Korea | $1,676,886.89 | $3,733.97 | 30,000.00 |
| EQUITIES | SK BIOPHARMACEUTICALS C( | SOUTH KOREA | South Korea | $365,393.65 | ($92,409.93) | 6,537.00 |
| EQUITIES | SK DISCOVERY CO LTD | SOUTH KOREA | South Korea | $286,581.58 | $59,203.19 | 8,723.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $38,384,218.55 | $9,908,028.38 | 22,441.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $103,152,135.29 | $114,479,733.50 | 60,307.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $121,164,888.98 | $128,365,640.37 | 70,838.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $84,597,168.81 | $81,383,238.77 | 49,459.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $94,421,996.19 | $97,688,461.04 | 55,203.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $109,937,492.22 | $78,701,414.35 | 64,274.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $107,342,738.89 | $105,730,285.21 | 62,757.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $11,661,851.17 | $10,411,165.70 | 6,818.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $38,695,520.53 | $34,222,269.06 | 22,623.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $80,878,649.53 | $50,759,925.35 | 47,285.00 |
| EQUITIES | SK HYNIX INC | SOUTH KOREA | South Korea | $137,409,036.90 | $163,784,762.67 | 80,335.00 |
| EQUITIES | SK INC | SOUTH KOREA | South Korea | $2,176,916.75 | $2,058,490.69 | 4,044.00 |
| EQUITIES | SK INC | SOUTH KOREA | South Korea | $603,981.35 | $104,243.65 | 1,122.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $64,050,735.84 | $46,335,520.81 | 58,476.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $22,538,682.39 | $21,394,214.50 | 20,577.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $40,082,642.92 | $30,097,086.32 | 36,594.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $16,522,014.15 | $16,558,195.38 | 15,084.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $19,169,435.80 | $191,137.96 | 17,501.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $6,669,487.15 | $4,769,463.85 | 6,089.00 |
| EQUITIES | SK SQUARE CO LTD | SOUTH KOREA | South Korea | $10,687,171.31 | $5,560,481.31 | 9,757.00 |
| EQUITIES | SK TELECOM CO LTD | SOUTH KOREA | South Korea | $346,456.45 | $169,405.44 | 6,072.00 |
| EQUITIES | SK TELECOM CO LTD | SOUTH KOREA | South Korea | $283,619.04 | $9,215.03 | 8,819.00 |
| EQUITIES | SK TELECOM CO LTD | SOUTH KOREA | South Korea | $9,072,229.19 | $4,562,495.82 | 159,000.00 |
| EQUITIES | SK TELECOM CO LTD | SOUTH KOREA | South Korea | $3,183,840.00 | $1,169,819.88 | 99,000.00 |
| EQUITIES | SK-ELECTRONICS CO LTD | OTHER PRODUCTS | Japan | $198,560.24 | $8,720.83 | 9,300.00 |
| EQUITIES | SK-ELECTRONICS CO LTD | OTHER PRODUCTS | Japan | $85,402.25 | $6,106.94 | 4,000.00 |
| EQUITIES | SKANDINAVISKA ENSKILDA B/ | SWEDEN | Sweden | $1,671,893.67 | $1,060,296.42 | 83,882.00 |
| EQUITIES | SKANDINAVISKA ENSKILDA B/ | SWEDEN | Sweden | $22,448,842.96 | $7,711,821.58 | 1,126,300.00 |
| EQUITIES | SKANDINAVISKA ENSKILDA B/ | SWEDEN | Sweden | $2,082,701.72 | $326,151.46 | 104,493.00 |
| EQUITIES | SKANDINAVISKA ENSKILDA B/ | SWEDEN | Sweden | $1,536,995.17 | $0.00 | 78,273.55 |
| EQUITIES | SKANDINAVISKA ENSKILDA B/ | SWEDEN | Sweden | $11,792.58 | $0.00 | 600.55 |
| EQUITIES | SKANSKA AB | SWEDEN | Sweden | $476,103.22 | $173,266.05 | 17,777.00 |
| EQUITIES | SKANSKA AB | SWEDEN | Sweden | $613,789.37 | $55,634.97 | 22,918.00 |
| EQUITIES | SKANSKA AB | SWEDEN | Sweden | $3,856,659.71 | $0.00 | 144,001.93 |
| EQUITIES | SKANSKA AB | SWEDEN | Sweden | $3,634.96 | $0.00 | 135.72 |
| EQUITIES | SKEENA RESOURCES LIMITEI | CDN GOLD | Canada | $453,039.52 | $0.00 | 17,003.95 |
| EQUITIES | SKF AB | SWEDEN | Sweden | $471,653.53 | $195,402.26 | 18,347.00 |
| EQUITIES | SKF AB | SWEDEN | Sweden | $578,801.94 | $81,270.47 | 22,515.00 |
| EQUITIES | SKF AB | SWEDEN | Sweden | $390,286.65 | $0.00 | 15,181.88 |
| EQUITIES | SKF AB | SWEDEN | Sweden | $3,580.41 | $0.00 | 139.28 |
| EQUITIES | SKF INDIA LTD | INDIA | India | $38,623.85 | $142.13 | 2,186.00 |
| EQUITIES | SKISTAR AB | SWEDEN | Sweden | $247,943.27 | $0.00 | 15,082.53 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SKY PERFECT JSAT CORP | INFORMATN & COMMI | Japan | $525,818.86 | $0.00 | 31,415.33 |
| EQUITIES | SKY PERFECT JSAT CORP | INFORMATN & COMMI | Japan | $5,183,522.30 | $2,108,325.96 | 314,700.00 |
| EQUITIES | SKYECHIP BHD | MALAYSIA | Malaysia | $989,000.61 | $32,749.15 | 1,367,000.00 |
| EQUITIES | SKYLARK HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $1,004,064.32 | $0.00 | 57,991.44 |
| EQUITIES | SKYWARD SPECIALTY INSUR/ | PROPERTY & CASUAL | United States | $397,363.50 | $223,339.36 | 6,810.00 |
| EQUITIES | SKYWARD SPECIALTY INSUR/ | PROPERTY & CASUAL | United States | $1,427,065.95 | $133,779.79 | 24,457.00 |
| EQUITIES | SKYWATER TECHNOLOGY IN( | SEMICONDUCTORS | United States | $120,825.40 | ($798.10) | 3,470.00 |
| EQUITIES | SKYWATER TECHNOLOGY IN( | SEMICONDUCTORS | United States | $268,462.20 | $193,710.67 | 7,710.00 |
| EQUITIES | SKYWEST INC | PASSENGER AIRLINE | United States | $482,346.48 | $402,150.51 | 4,856.00 |
| EQUITIES | SKYWEST INC | PASSENGER AIRLINE | United States | $2,478,084.84 | $155,426.04 | 24,948.00 |
| EQUITIES | SKYWORKS SOLUTIONS INC | SEMICONDUCTORS | United States | $2,354,897.40 | $1,182,625.72 | 34,733.00 |
| EQUITIES | SKYWORKS SOLUTIONS INC | SEMICONDUCTORS | United States | $3,563,500.20 | $1,617,199.19 | 52,559.00 |
| EQUITIES | SKYWORKS SOLUTIONS INC | SEMICONDUCTORS | United States | $522,738.00 | ($76,419.13) | 7,710.00 |
| EQUITIES | SKYWORKS SOLUTIONS INC | SEMICONDUCTORS | United States | $120,684.00 | ($8,277.00) | 1,780.00 |
| EQUITIES | SKYWORKS SOLUTIONS INC | SEMICONDUCTORS | United States | $2,582,976.60 | ($716,356.00) | 38,097.00 |
| EQUITIES | SL CORP | SOUTH KOREA | South Korea | $1,019,963.55 | $561,926.69 | 27,870.00 |
| EQUITIES | SL GREEN REALTY CORP | OFFICE REITS | United States | $716,084.74 | ($66,602.20) | 13,669.00 |
| EQUITIES | SLATE GROCERY REIT | CDN RETAIL REITS | Canada | $427,956.91 | $0.00 | 34,974.94 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $16,584,066.09 | ($7,090,954.99) | 354,474.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $23,008,909.79 | ($11,644,984.44) | 491,801.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $824,732.60 | ($28,384.00) | 17,740.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $17,013,901.04 | ($7,874,795.21) | 363,411.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $19,347,964.04 | $2,000,274.54 | 413,534.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $7,151,911.67 | $421,228.54 | 152,551.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $2,348,941.69 | ($267,768.63) | 50,211.00 |
| EQUITIES | SLB LTD | OIL & GAS EQUIP/SVC | CURACAO | $4,594,474.14 | ($1,500,025.72) | 98,204.00 |
| EQUITIES | SLIDE INSURANCE HOLDINGS | PROPERTY & CASUAL | United States | $456,144.13 | $52,170.04 | 23,549.00 |
| EQUITIES | SLM CORP | CONSUMER FINANCE | United States | $1,512,353.88 | $967,908.59 | 58,302.00 |
| EQUITIES | SLM CORP | CONSUMER FINANCE | United States | $2,245,859.26 | $1,008,367.20 | 86,579.00 |
| EQUITIES | SLM CORP | CONSUMER FINANCE | United States | $62,774.80 | $7,042.20 | 2,420.00 |
| EQUITIES | SLM CORP | CONSUMER FINANCE | United States | $1,650,562.20 | $940,443.58 | 63,630.00 |
| EQUITIES | SM ENERGY CO | OIL & GAS EXPL & PR | United States | $1,173,273.30 | ($84,836.40) | 44,953.00 |
| EQUITIES | SM ENERGY CO | OIL & GAS EXPL & PR | United States | $1,489,396.50 | ($845,607.31) | 57,065.00 |
| EQUITIES | SM INVESTMENTS CORP | PHILIPPINES | Philippines | $2,519,848.87 | $1,816,912.97 | 262,107.00 |
| EQUITIES | SMA SOLAR TECHNOLOGY AC | GERMANY | Germany | $303,748.28 | $0.00 | 4,220.44 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SMA SOLAR TECHNOLOGY AC | GERMANY | Germany | $489,329.03 | $51,146.46 | 6,799.00 |
| EQUITIES | SMARTFINANCIAL INC | REGIONAL BANKS | United States | $212,078.40 | $115,932.01 | 4,520.00 |
| EQUITIES | SMARTFINANCIAL INC | REGIONAL BANKS | United States | $371,653.32 | $137,408.94 | 7,921.00 |
| EQUITIES | SMARTFINANCIAL INC | REGIONAL BANKS | United States | $1,226,535.72 | $131,932.73 | 26,141.00 |
| EQUITIES | SMARTGROUP CORP LTD | AUSTRALIA | Australia | $165,761.08 | $10,150.04 | 18,707.00 |
| EQUITIES | SMARTGROUP CORP LTD | AUSTRALIA | Australia | $423,717.06 | $0.00 | 47,818.74 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $2,301,661.08 | $444,548.60 | 5,248.00 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $1,477,571.68 | $303,844.66 | 3,369.00 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $35,174,012.70 | $2,759,430.68 | 80,200.00 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $117,959.98 | $0.00 | 268.96 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $9,835.36 | $0.00 | 22.43 |
| EQUITIES | SMC CORP | MACHINERY | Japan | $3,289,340.34 | $922,432.08 | 7,500.00 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $1,566,469.89 | ($180,218.43) | 108,229.00 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $681,419.97 | $1,761.57 | 47,080.00 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $8,343,356.51 | ($1,672,375.33) | 576,451.00 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $813,665.82 | $43,848.53 | 56,217.00 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $4,631.01 | $0.00 | 319.96 |
| EQUITIES | SMITH & NEPHEW PLC | UNITED KINGDOM CO | United Kingdom | $1,935,635.09 | ($286,466.82) | 133,735.00 |
| EQUITIES | SMITH & WESSON BRANDS IN | LEISURE PRODUCTS | United States | $197,174.40 | $138,363.68 | 13,110.00 |
| EQUITIES | SMITH & WESSON BRANDS IN | LEISURE PRODUCTS | United States | $2,085,762.24 | $19,508.36 | 138,681.00 |
| EQUITIES | SMITH MICRO SOFTWARE INC | APPLICATION SOFTW | United States | $94,837.16 | ($1,864,739.87) | 35,387.00 |
| EQUITIES | SMITH-MIDLAND CORP | CONSTRUCTION MAT | United States | $48,981.00 | ($18,567.01) | 1,689.00 |
| EQUITIES | SMITHS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $11,518,814.13 | $726,154.59 | 339,012.00 |
| EQUITIES | SMITHS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,164,344.40 | $507,948.77 | 34,268.00 |
| EQUITIES | SMITHS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $876,656.06 | $178,937.85 | 25,801.00 |
| EQUITIES | SMITHS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $9,703,463.03 | $0.00 | 285,584.12 |
| EQUITIES | SMITHS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $4,292.27 | $0.00 | 126.33 |
| EQUITIES | SMK CORP | OTHER PRODUCTS | Japan | $28,980.16 | $12,292.76 | 1,500.00 |
| EQUITIES | SMS CO LTD | SERVICES | Japan | $82,473.47 | $28,198.40 | 6,000.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $4,937,653.62 | ($376,236.35) | 106,737.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $8,274,156.12 | ($232,463.66) | 178,862.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $5,564,707.92 | ($280,734.19) | 120,292.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $13,944,614.40 | $2,176,758.38 | 301,440.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $2,720,458.08 | ($37,623.53) | 58,808.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $562,227.73 | $67,924.86 | 12,611.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $743.17 | $0.00 | 0.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $685,454.10 | $5,637.57 | 14,769.00 |
| EQUITIES | SMURFIT WESTROCK PLC | IRELAND | Ireland | $23,818,533.84 | $4,501,758.72 | 514,884.00 |
| EQUITIES | SNAM SPA | ITALY | Italy | $2,835,350.94 | $286,633.32 | 392,649.00 |
| EQUITIES | SNAM SPA | ITALY | Italy | $527,399.01 | $169,331.74 | 73,036.00 |
| EQUITIES | SNAM SPA | ITALY | Italy | $729,379.91 | $168,870.88 | 101,007.00 |
| EQUITIES | SNAM SPA | ITALY | Italy | $2,104,577.60 | $0.00 | 291,448.34 |
| EQUITIES | SNAM SPA | ITALY | Italy | $6,014.81 | $0.00 | 832.95 |
| EQUITIES | SNAP-ON INC | IND MACHNRY & SUPI | United States | $3,008,744.80 | $1,633,689.31 | 7,477.00 |
| EQUITIES | SNAP-ON INC | IND MACHNRY & SUPI | United States | $4,227,212.00 | $3,041,290.24 | 10,505.00 |
| EQUITIES | SNAP-ON INC | IND MACHNRY & SUPI | United States | $5,691,948.00 | $2,904,910.54 | 14,145.00 |
| EQUITIES | SNAP-ON INC | IND MACHNRY & SUPI | United States | $3,187,008.00 | $193,836.88 | 7,920.00 |
| EQUITIES | SNAP-ON INC | IND MACHNRY & SUPI | United States | $1,888,463.20 | $590,747.38 | 4,693.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $1,176,553.50 | $266,700.87 | 4,623.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $1,086,460.50 | $141,356.50 | 4,269.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $19,606,171.00 | $579,244.20 | 77,038.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $27,460,041.00 | $1,023,597.07 | 107,898.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $997,640.00 | $87,063.20 | 3,920.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $20,417,771.50 | $3,596,509.37 | 80,227.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $8,659,617.00 | $2,615,096.79 | 34,026.00 |
| EQUITIES | SNOWFLAKE INC | INTERNET SVCS & INF | United States | $5,345,518.00 | $512,124.78 | 21,004.00 |
| EQUITIES | SNT MOTIV CO LTD | SOUTH KOREA | South Korea | $393,911.77 | $74,653.56 | 23,076.00 |
| EQUITIES | SOBHA LTD | INDIA | India | $187,918.86 | ($17,160.24) | 12,904.00 |
| EQUITIES | SOCIEDAD QUIMICA Y MINER/ | CHILE | Chile | $886,406.88 | ($80,584.71) | 11,972.00 |
| EQUITIES | SOCIEDAD QUIMICA Y MINER/ | CHILE | Chile | $6,061,062.48 | $2,240,703.53 | 81,862.00 |
| EQUITIES | SOCIETE BIC SA | FRANCE | France | $355.94 | $0.00 | 0.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $8,790,072.57 | $5,856,886.05 | 99,371.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $1,628,053.31 | $500,353.41 | 18,405.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $4,165,092.00 | $2,282,690.82 | 47,086.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $3,945,010.68 | $1,952,240.20 | 44,598.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $20,371,851.88 | $11,032,281.65 | 230,302.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $58,611,688.37 | $37,820,336.50 | 662,600.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $3,628,864.93 | $1,723,221.03 | 41,024.00 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $6,929,720.18 | $0.00 | 78,339.90 |
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $23,284.66 | $0.00 | 263.23 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SOCIETE GENERALE SA | FRANCE | France | $28,810,749.68 | $16,175,488.29 | 325,703.00 |
| EQUITIES | SOCIETE LDC SADIR | FRANCE | France | $49,581.72 | $13,246.52 | 359.00 |
| EQUITIES | SOCIONEXT INC | INFORMATN & COMMI | Japan | $284,154.15 | $5,174.13 | 18,100.00 |
| EQUITIES | SOCIONEXT INC | INFORMATN & COMMI | Japan | $625,208.61 | $0.00 | 39,824.49 |
| EQUITIES | SODEXO SA | FRANCE | France | $245,009.36 | ($32,947.41) | 4,231.00 |
| EQUITIES | SODEXO SA | FRANCE | France | $334,824.89 | ($89,399.82) | 5,782.00 |
| EQUITIES | SODEXO SA | FRANCE | France | $1,869.38 | $0.00 | 32.28 |
| EQUITIES | SOFI TECHNOLOGIES INC | CONSUMER FINANCE | United States | $4,735,492.30 | $2,953,965.74 | 264,110.00 |
| EQUITIES | SOFI TECHNOLOGIES INC | CONSUMER FINANCE | United States | $6,782,542.47 | $3,470,439.08 | 378,279.00 |
| EQUITIES | SOFI TECHNOLOGIES INC | CONSUMER FINANCE | United States | $256,757.60 | $286.40 | 14,320.00 |
| EQUITIES | SOFI TECHNOLOGIES INC | CONSUMER FINANCE | United States | $4,854,726.80 | $1,127,327.88 | 270,760.00 |
| EQUITIES | SOFI TECHNOLOGIES INC | CONSUMER FINANCE | United States | $1,131,042.33 | ($495,645.08) | 63,081.00 |
| EQUITIES | SOFINA SA | BELGIUM | Belgium | $573,247.72 | ($89,317.20) | 2,216.00 |
| EQUITIES | SOFINA SA | BELGIUM | Belgium | $5,762.77 | $0.00 | 0.00 |
| EQUITIES | SOFINA SA | BELGIUM | Belgium | $287,158.88 | ($20,039.59) | 1,117.00 |
| EQUITIES | SOFINA SA | BELGIUM | Belgium | $1,006.98 | $0.00 | 0.00 |
| EQUITIES | SOFINA SA | BELGIUM | Belgium | $1,632.90 | $0.00 | 6.42 |
| EQUITIES | SOFTBANK CORP | JAPAN | Japan | $1,730,063.05 | $646,618.78 | 1,351,170.00 |
| EQUITIES | SOFTBANK CORP | JAPAN | Japan | $2,049,494.17 | ($54,530.65) | 1,600,644.00 |
| EQUITIES | SOFTBANK CORP | JAPAN | Japan | $2,628,048.25 | $0.00 | 2,052,521.28 |
| EQUITIES | SOFTBANK CORP | JAPAN | Japan | $15,233.46 | $0.00 | 11,897.42 |
| EQUITIES | SOFTBANK GROUP CORP | SERVICES | Japan | $9,006,928.25 | $7,432,892.59 | 245,489.00 |
| EQUITIES | SOFTBANK GROUP CORP | SERVICES | Japan | $9,021,127.18 | $5,946,126.69 | 245,876.00 |
| EQUITIES | SOFTBANK GROUP CORP | SERVICES | Japan | $11,239,710.62 | $0.00 | 306,345.12 |
| EQUITIES | SOFTBANK GROUP CORP | SERVICES | Japan | $56,165.17 | $0.00 | 1,530.82 |
| EQUITIES | SOFTCAT PLC | UNITED KINGDOM CO | United Kingdom | $1,133,438.40 | $0.00 | 46,665.26 |
| EQUITIES | SOFTLAW CORP LTD | AUSTRALIA | Australia | $340,534.36 | $0.00 | 136,395.70 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $1,769.29 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $6,838.11 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $13,616.15 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $1,788.25 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $3,703.68 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $13,810.73 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $32,322.76 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $31,495.64 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SOFTWARE AG | GERMANY | Germany | $18,063.38 | $0.00 | 0.00 |
| EQUITIES | SOFTWARE SERVICE INC | SERVICES | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SOFTWAREONE HOLDING AG | SWITZERLAND | Switzerland | $272,967.15 | $0.00 | 28,284.11 |
| EQUITIES | SOITEC | FRANCE | France | $494,996.65 | ($29,394.38) | 3,691.00 |
| EQUITIES | SOITEC | FRANCE | France | $768,887.47 | $0.00 | 5,733.30 |
| EQUITIES | SOITEC | FRANCE | France | $2,442,931.18 | ($762,979.41) | 18,216.00 |
| EQUITIES | SOJITZ CORP | SERVICES | Japan | $8,183,241.33 | ($776,170.41) | 257,200.00 |
| EQUITIES | SOJITZ CORP | SERVICES | Japan | $5,976,438.77 | $5,591,342.79 | 187,840.00 |
| EQUITIES | SOJITZ CORP | SERVICES | Japan | $1,587,635.84 | $0.00 | 49,899.61 |
| EQUITIES | SOJITZ CORP | SERVICES | Japan | $4,791,586.87 | $2,197,835.65 | 150,600.00 |
| EQUITIES | SOK MARKETLER TICARET AS | TURKEY | Turkey | $1,330,881.23 | ($40,544.13) | 1,341,100.00 |
| EQUITIES | SOK MARKETLER TICARET AS | TURKEY | Turkey | $26,243.50 | ($3,181.27) | 26,445.00 |
| EQUITIES | SOK MARKETLER TICARET AS | TURKEY | Turkey | $180,150.77 | ($12,164.58) | 181,534.00 |
| EQUITIES | SOL SPA | ITALY | Italy | $482,308.48 | $0.00 | 7,311.20 |
| EQUITIES | SOL SPA | ITALY | Italy | $7,687,506.21 | $2,472,240.89 | 115,532.00 |
| EQUITIES | SOLAR INDUSTRIES INDIA LTI | INDIA | India | $2,584,016.52 | $233,008.32 | 13,083.00 |
| EQUITIES | SOLAR INDUSTRIES INDIA LTI | INDIA | India | $4,775,581.71 | $852,589.55 | 24,179.00 |
| EQUITIES | SOLAR INDUSTRIES INDIA LTI | INDIA | India | $2,369,916.25 | $525,011.88 | 11,999.00 |
| EQUITIES | SOLARIA ENERGIA Y MEDIO A | SPAIN | Spain | $3,102,059.35 | ($698,153.37) | 136,310.00 |
| EQUITIES | SOLARIA ENERGIA Y MEDIO A | SPAIN | Spain | $429,590.66 | $0.00 | 18,876.97 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $2,960,123.40 | $1,139,717.04 | 36,790.00 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $4,243,701.78 | $3,275,954.05 | 52,743.00 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $949,991.22 | $823,383.32 | 11,807.00 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $2,722,364.10 | $742,011.12 | 33,835.00 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $2,272,109.94 | $1,423,027.96 | 28,239.00 |
| EQUITIES | SOLARIS ENERGY INFRASTRU | OIL & GAS EQUIP/SVC | United States | $4,251,506.40 | $2,090,133.98 | 52,840.00 |
| EQUITIES | SOLARIS RESOURCES INC | CDN DIV METALS & M | Canada | $4,521,417.45 | ($149,374.33) | 537,700.00 |
| EQUITIES | SOLID POWER INC | OTHER | United States | $114,814.70 | $15,356.10 | 44,330.00 |
| EQUITIES | SOLITON SYSTEMS KK | OTHER PRODUCTS | Japan | $69,063.34 | $22,214.85 | 5,700.00 |
| EQUITIES | SOLSTAD MARITIME HOLDING | NORWAY | Norway | $67,264.51 | ($8,422.66) | 27,168.00 |
| EQUITIES | SOLSTICE ADVANCED MATER | SPECIALTY CHEMICAI | United States | $3,288,832.00 | $2,771,978.49 | 37,120.00 |
| EQUITIES | SOLSTICE ADVANCED MATER | SPECIALTY CHEMICAI | United States | $4,661,689.00 | $3,786,799.74 | 52,615.00 |
| EQUITIES | SOLSTICE ADVANCED MATER | SPECIALTY CHEMICAI | United States | $3,481,005.40 | $2,233,711.49 | 39,289.00 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $753.06 | $0.00 | 0.00 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $17,076.07 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $46,164.11 | $0.00 | 0.00 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $49,442.57 | $0.00 | 0.00 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $14,905.14 | $0.00 | 0.00 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $479,792.99 | $0.00 | 15,968.67 |
| EQUITIES | SOLVAY SA | BELGIUM | Belgium | $10,899.74 | $0.00 | 0.00 |
| EQUITIES | SOLVENTUM CORP | HEALTH CARE SUPPL | United States | $2,451,518.40 | $402,859.94 | 31,776.00 |
| EQUITIES | SOLVENTUM CORP | HEALTH CARE SUPPL | United States | $3,914,050.95 | $451,748.22 | 50,733.00 |
| EQUITIES | SOLVENTUM CORP | HEALTH CARE SUPPL | United States | $2,623,485.75 | ($504,455.27) | 34,005.00 |
| EQUITIES | SOMBOON ADVANCE TECHNC | THAILAND | Thailand | $38,714.65 | $11,493.82 | 81,400.00 |
| EQUITIES | SOMNIGROUP INTERNATIONA | HOME FURNISHINGS | United States | $206,035.20 | ($9,666.19) | 2,628.00 |
| EQUITIES | SOMNIGROUP INTERNATIONA | HOME FURNISHINGS | United States | $3,760,612.80 | $3,447,314.00 | 47,967.00 |
| EQUITIES | SOMNIGROUP INTERNATIONA | HOME FURNISHINGS | United States | $5,834,606.40 | $4,959,922.12 | 74,421.00 |
| EQUITIES | SOMNIGROUP INTERNATIONA | HOME FURNISHINGS | United States | $187,376.00 | $7,887.00 | 2,390.00 |
| EQUITIES | SOMNIGROUP INTERNATIONA | HOME FURNISHINGS | United States | $3,488,800.00 | $2,592,433.99 | 44,500.00 |
| EQUITIES | SOMPO HOLDINGS INC | REAL ESTATE | Japan | $23,704,593.63 | $6,482,271.67 | 617,600.00 |
| EQUITIES | SOMPO HOLDINGS INC | REAL ESTATE | Japan | $2,034,234.88 | $135,706.45 | 53,000.00 |
| EQUITIES | SOMPO HOLDINGS INC | REAL ESTATE | Japan | $2,162,698.73 | $1,898,229.21 | 56,347.00 |
| EQUITIES | SOMPO HOLDINGS INC | REAL ESTATE | Japan | $2,023,296.07 | $691,991.79 | 52,715.00 |
| EQUITIES | SOMPO HOLDINGS INC | INSURANCE | Japan | $12,762.75 | $0.00 | 337.76 |
| EQUITIES | SONAE SGPS SA | PORTUGAL | Portugal | $1,969,265.68 | $783,576.80 | 832,964.00 |
| EQUITIES | SONAE SGPS SA | PORTUGAL | Portugal | $414,502.30 | $0.00 | 179,928.94 |
| EQUITIES | SONIC AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $392,577.70 | $5,417.10 | 4,630.00 |
| EQUITIES | SONIC AUTOMOTIVE INC | AUTOMOTIVE RETAIL | United States | $368,234.40 | $301,115.10 | 4,322.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $884.78 | $0.00 | 0.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $417,202.17 | ($63,371.67) | 28,835.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $1,523.91 | $0.00 | 0.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $375,769.07 | $36,750.97 | 26,064.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $12,877,414.46 | ($4,544,717.67) | 893,200.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $496,282.17 | ($135,704.10) | 34,423.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $2,918.81 | $0.00 | 0.00 |
| EQUITIES | SONIC HEALTHCARE LTD | AUSTRALIA | Australia | $2,747.79 | $0.00 | 190.59 |
| EQUITIES | SONIDA SENIOR LIVING INC | HEALTH CARE FACILI | United States | $518,568.00 | $28,216.20 | 12,710.00 |
| EQUITIES | SONIX TECHNOLOGY CO LTD | TAIWAN | Taiwan | $17,403.04 | ($11,041.96) | 9,000.00 |
| EQUITIES | SONOCO PRODUCTS CO | PPR&PLAST PCKNG F | United States | $1,576,729.35 | $758,837.18 | 27,981.00 |
| EQUITIES | SONOCO PRODUCTS CO | PPR&PLAST PCKNG F | United States | $2,552,711.35 | $1,106,382.11 | 45,301.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SONOCO PRODUCTS CO | PPR&PLAST PCKNG P | United States | $67,056.50 | $6,747.30 | 1,190.00 |
| EQUITIES | SONOCO PRODUCTS CO | PPR&PLAST PCKNG P | United States | $1,316,843.15 | $208,344.51 | 23,369.00 |
| EQUITIES | SONOS INC | CONSUMER ELECTRC | United States | $491,220.18 | ($99,853.86) | 36,306.00 |
| EQUITIES | SONOS INC | CONSUMER ELECTRC | United States | $180,679.62 | ($27,172.68) | 13,354.00 |
| EQUITIES | SONOVA HOLDING AG | SWITZERLAND | Switzerland | $934,822.22 | ($24,144.68) | 3,870.00 |
| EQUITIES | SONOVA HOLDING AG | SWITZERLAND | Switzerland | $760,857.98 | ($324,272.28) | 3,137.00 |
| EQUITIES | SONOVA HOLDING AG | SWITZERLAND | Switzerland | $4,794.36 | $0.00 | 20.08 |
| EQUITIES | SONY FINANCIAL GROUP INC | INSURANCE | Japan | $298,681.02 | $6,996.34 | 339,700.00 |
| EQUITIES | SONY FINANCIAL GROUP INC | INSURANCE | Japan | $839,631.07 | $0.00 | 954,994.39 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $756,806.70 | ($35,504.65) | 37,500.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $7,128,170.58 | $3,718,317.24 | 353,203.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $1,993,933.39 | ($136,750.98) | 98,800.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $43,171,180.49 | $7,921,232.62 | 2,139,145.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $37,497,350.20 | $20,234,879.37 | 1,858,005.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $7,876,319.41 | ($825,487.71) | 390,274.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $15,257,223.07 | $2,010,378.14 | 756,000.00 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $26,582,777.26 | $0.00 | 1,317,185.41 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $48,618.55 | $0.00 | 2,409.07 |
| EQUITIES | SONY GROUP CORP | ELECTRIC APPLIANCE | Japan | $5,947,491.59 | $70,044.23 | 294,700.00 |
| EQUITIES | SOPHIA GENETICS SA | SWITZERLAND | Switzerland | $2,181,833.18 | $322,806.46 | 378,134.00 |
| EQUITIES | SOPRA STERIA GROUP | FRANCE | France | $1,522,469.04 | ($40,582.98) | 9,539.00 |
| EQUITIES | SOPRA STERIA GROUP | FRANCE | France | $6,401,743.71 | ($270,410.53) | 40,110.00 |
| EQUITIES | SOPRA STERIA GROUP | FRANCE | France | $788,191.01 | $0.00 | 4,882.86 |
| EQUITIES | SOSILA LOGISTICS REIT INC | JAPAN | Japan | $229,160.43 | $0.00 | 328.43 |
| EQUITIES | SOTERA HEALTH CO | LIFE SCIENCES TOOL | United States | $63,988.75 | $1,279.77 | 3,605.00 |
| EQUITIES | SOTERA HEALTH CO | LIFE SCIENCES TOOL | United States | $504,632.50 | $64,233.53 | 28,430.00 |
| EQUITIES | SOTERA HEALTH CO | LIFE SCIENCES TOOL | United States | $233,448.00 | ($426.55) | 13,152.00 |
| EQUITIES | SOTERA HEALTH CO | LIFE SCIENCES TOOL | United States | $206,947.25 | $66,091.37 | 11,659.00 |
| EQUITIES | SOTERA HEALTH CO | LIFE SCIENCES TOOL | United States | $267,758.75 | $29,564.73 | 15,085.00 |
| EQUITIES | SOUNDHOUND AI INC | OTHER | United States | $446,300.60 | $33,258.65 | 68,980.00 |
| EQUITIES | SOURCENEXT CORP | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SOUTH BOW CORP | CDN OIL & GAS STOR | Canada | $1,579,497.26 | $0.00 | 44,854.11 |
| EQUITIES | SOUTH INDIAN BANK LTD/THE | INDIA | India | $1,950,122.62 | $942,217.89 | 4,045,500.00 |
| EQUITIES | SOUTH INDIAN BANK LTD/THE | INDIA | India | $622,788.81 | $103,425.51 | 1,291,966.00 |
| EQUITIES | SOUTH PLAINS FINANCIAL IN | REGIONAL BANKS | United States | $147,781.55 | $70,006.93 | 3,430.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SOUTH PLAINS FINANCIAL IN( | REGIONAL BANKS | United States | $317,148.69 | $79,281.45 | 7,361.00 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $696,382.05 | $355,655.17 | 257,736.00 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $22,513,075.62 | ($3,012,840.73) | 8,332,251.00 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $546,671.37 | $85,141.77 | 202,327.00 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $4,975.62 | $0.00 | 1,841.53 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | SOUTH32 LTD | AUSTRALIA | Australia | $8,573,454.25 | $138,266.20 | 3,173,097.00 |
| EQUITIES | SOUTHERN CO/THE | ELECTRIC UTILITIES | United States | $3,276,536.14 | $69,562.73 | 34,234.00 |
| EQUITIES | SOUTHERN CO/THE | ELECTRIC UTILITIES | United States | $24,553,634.82 | $15,082,790.52 | 256,542.00 |
| EQUITIES | SOUTHERN CO/THE | ELECTRIC UTILITIES | United States | $33,576,790.78 | $19,189,543.39 | 350,818.00 |
| EQUITIES | SOUTHERN CO/THE | ELECTRIC UTILITIES | United States | $25,144,548.36 | $9,941,526.33 | 262,716.00 |
| EQUITIES | SOUTHERN CO/THE | ELECTRIC UTILITIES | United States | $7,286,498.01 | $2,797,212.55 | 76,131.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $87.13 | $7.30 | 0.50 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $4,481,618.68 | $2,897,919.81 | 25,718.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $5,503,216.01 | $3,903,893.81 | 31,580.49 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $174,260.00 | ($18,670.00) | 1,000.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $4,668,948.18 | $2,653,769.51 | 26,793.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $1,950,143.66 | $1,522,679.96 | 11,191.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $22,164,303.66 | $10,391,376.49 | 127,191.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $25,461,999.90 | $10,511,200.70 | 146,115.00 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $4,911,000.55 | ($1,187,440.07) | 28,182.03 |
| EQUITIES | SOUTHERN COPPER CORP | COPPER | United States | $6,208,012.50 | $4,484,826.77 | 35,625.00 |
| EQUITIES | SOUTHERN CROSS GOLD CO( | CDN GOLD | Canada | $225,834.20 | $0.00 | 36,492.56 |
| EQUITIES | SOUTHERN CROSS MEDIA GF | AUSTRALIA | Australia | $34,867.82 | ($112,712.83) | 98,684.00 |
| EQUITIES | SOUTHERN FIRST BANCSHAR | REGIONAL BANKS | United States | $133,809.00 | $75,783.01 | 2,190.00 |
| EQUITIES | SOUTHERN FIRST BANCSHAR | REGIONAL BANKS | United States | $90,672.40 | $43,754.05 | 1,484.00 |
| EQUITIES | SOUTHERN MISSOURI BANCC | REGIONAL BANKS | United States | $163,089.40 | $3,852.00 | 2,140.00 |
| EQUITIES | SOUTHERN MISSOURI BANCC | REGIONAL BANKS | United States | $182,904.00 | $88,528.25 | 2,400.00 |
| EQUITIES | SOUTHERN MISSOURI BANCC | REGIONAL BANKS | United States | $356,739.01 | $62,889.69 | 4,681.00 |
| EQUITIES | SOUTHSIDE BANCSHARES IN( | REGIONAL BANKS | United States | $295,701.57 | $152,461.01 | 8,403.00 |
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $780,019.20 | $338,953.37 | 7,808.00 |
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $2,211,885.90 | $345,962.77 | 22,141.00 |
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $3,620,875.50 | ($43,089.13) | 36,245.00 |
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $2,448,249.30 | $554,846.41 | 24,507.00 |
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $393,306.30 | $12,069.14 | 3,937.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SOUTHSTATE BANK CORP | REGIONAL BANKS | United States | $235,963.80 | $6,542.74 | 2,362.00 |
| EQUITIES | SOUTHWEST AIRLINES CO | PASSENGER AIRLINE | United States | $5,874,505.20 | $4,023,852.89 | 113,847.00 |
| EQUITIES | SOUTHWEST AIRLINES CO | PASSENGER AIRLINE | United States | $7,935,409.20 | $5,086,309.06 | 153,787.00 |
| EQUITIES | SOUTHWEST AIRLINES CO | PASSENGER AIRLINE | United States | $280,239.00 | $18,802.50 | 5,450.00 |
| EQUITIES | SOUTHWEST AIRLINES CO | PASSENGER AIRLINE | United States | $6,067,231.80 | $1,995,491.39 | 117,563.00 |
| EQUITIES | SOUTHWEST AIRLINES CO | PASSENGER AIRLINE | United States | $389.70 | $0.00 | 0.00 |
| EQUITIES | SOUTHWEST GAS HOLDINGS | GAS UTILITIES | United States | $431,339.52 | $102,794.78 | 4,864.00 |
| EQUITIES | SOUTHWEST GAS HOLDINGS | GAS UTILITIES | United States | $953,398.68 | $136,751.99 | 10,751.00 |
| EQUITIES | SP APPARELS LTD | INDIA | India | $340,054.77 | $294,608.42 | 28,282.00 |
| EQUITIES | SP SETIA BHD GROUP | MALAYSIA | Malaysia | $246,187.07 | ($54,760.80) | 1,034,874.00 |
| EQUITIES | SPACE EXPLORATION TECHN | ALTERNATIVE CARRIE | United States | $1,400,368.56 | $293,908.56 | 8,196.00 |
| EQUITIES | SPACE EXPLORATION TECHN | ALTERNATIVE CARRIE | United States | $19,734,330.00 | $1,813,454.30 | 115,500.00 |
| EQUITIES | SPACE EXPLORATION TECHN | ALTERNATIVE CARRIE | United States | $26,965,296.06 | $2,606,555.85 | 157,821.00 |
| EQUITIES | SPACE EXPLORATION TECHN | ALTERNATIVE CARRIE | United States | $19,196,462.72 | $1,855,594.40 | 112,352.00 |
| EQUITIES | SPACE EXPLORATION TECHN | ALTERNATIVE CARRIE | United States | $8,019,484.96 | $1,683,124.96 | 46,936.00 |
| EQUITIES | SPAREBANK 1 NORD NORGE | NORWAY | Norway | $2,737.72 | $0.00 | 0.00 |
| EQUITIES | SPAREBANK 1 NORD NORGE | NORWAY | Norway | $1,368,812.26 | $203,928.15 | 86,644.00 |
| EQUITIES | SPAREBANK 1 NORD NORGE | NORWAY | Norway | $570,231.38 | $0.00 | 36,880.49 |
| EQUITIES | SPAREBANK 1 NORD NORGE | NORWAY | Norway | $636.51 | $0.00 | 0.00 |
| EQUITIES | SPAREBANK 1 OESTLANDET | NORWAY | Norway | $184,203.00 | $0.00 | 9,630.07 |
| EQUITIES | SPAREBANK 1 SMN | NORWAY | Norway | $3,288.89 | $0.00 | 0.00 |
| EQUITIES | SPAREBANK 1 SMN | NORWAY | Norway | $2,026,018.27 | $107,538.25 | 104,861.00 |
| EQUITIES | SPAREBANK 1 SMN | NORWAY | Norway | $5,796,886.42 | $1,731,893.55 | 296,184.00 |
| EQUITIES | SPAREBANK 1 SMN | NORWAY | Norway | $787,728.84 | $0.00 | 41,462.69 |
| EQUITIES | SPAREBANK 1 SOR-NORGE A | NORWAY | Norway | $5,523.73 | $0.00 | 0.00 |
| EQUITIES | SPAREBANK 1 SOR-NORGE A | NORWAY | Norway | $6,763.30 | $0.00 | 0.00 |
| EQUITIES | SPAREBANK 1 SOR-NORGE A | NORWAY | Norway | $1,050,197.79 | $0.00 | 53,734.50 |
| EQUITIES | SPARK NEW ZEALAND LTD | NEW ZEALAND | New Zealand | $110,330.44 | ($52,099.36) | 103,411.00 |
| EQUITIES | SPARK NEW ZEALAND LTD | NEW ZEALAND | New Zealand | $259,537.46 | ($14,804.14) | 243,333.00 |
| EQUITIES | SPARK NEW ZEALAND LTD | NEW ZEALAND | New Zealand | $451,353.22 | $0.00 | 423,170.09 |
| EQUITIES | SPARTAN DELTA CORP | CDN OIL & GAS EXPL | Canada | $495,723.32 | $0.00 | 61,424.12 |
| EQUITIES | SPECTRUM BRANDS HOLDIN | HOUSEHOLD PRODU | United States | $111,046.25 | $19,065.72 | 1,295.00 |
| EQUITIES | SPECTRUM BRANDS HOLDIN | HOUSEHOLD PRODU | United States | $699,034.00 | $45,196.73 | 8,152.00 |
| EQUITIES | SPECTRUM BRANDS HOLDIN | HOUSEHOLD PRODU | United States | $650,671.00 | $43,506.83 | 7,588.00 |
| EQUITIES | SPECTRUM BRANDS HOLDIN | HOUSEHOLD PRODU | United States | $85.75 | $54.49 | 1.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SPEED TECH CORP | TAIWAN | Taiwan | $39,188.91 | ($23,260.65) | 36,557.00 |
| EQUITIES | SPERO THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,021,431.06 | ($30,781.59) | 462,186.00 |
| EQUITIES | SPHERE ENTERTAINMENT CC | MOVIES & ENTERTAIN | United States | $990,942.81 | $766,600.83 | 5,727.00 |
| EQUITIES | SPIE SA | FRANCE | France | $4,318,216.66 | $197,576.76 | 74,940.00 |
| EQUITIES | SPIE SA | FRANCE | France | $47,402,021.97 | $3,203,750.29 | 822,633.00 |
| EQUITIES | SPIE SA | FRANCE | France | $1,755,734.17 | $0.00 | 30,469.70 |
| EQUITIES | SPIN MASTER CORP | CDN LEISURE PRODU | Canada | $101,145.58 | ($63,385.40) | 7,000.00 |
| EQUITIES | SPIN MASTER CORP | CDN LEISURE PRODU | Canada | $262,386.23 | $16,259.91 | 18,200.00 |
| EQUITIES | SPIRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,113,285.62 | ($196,982.55) | 12,272.00 |
| EQUITIES | SPIRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $366,408.13 | $19,400.37 | 4,039.00 |
| EQUITIES | SPIRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $2,765.96 | $0.00 | 30.49 |
| EQUITIES | SPIRAX GROUP PLC | UNITED KINGDOM CO | United Kingdom | $0.00 | $0.00 | 0.00 |
| EQUITIES | SPIRE INC | GAS UTILITIES | United States | $157,514.34 | $28,419.71 | 1,996.00 |
| EQUITIES | SPIRE INC | GAS UTILITIES | United States | $4,118,505.53 | $47,102.23 | 52,285.00 |
| EQUITIES | SPOK HOLDINGS INC | WIRELESS TELECOMI | United States | $53,145.60 | ($14,914.43) | 5,190.00 |
| EQUITIES | SPOK HOLDINGS INC | WIRELESS TELECOMI | United States | $154,327.04 | ($21,076.33) | 15,071.00 |
| EQUITIES | SPORTON INTERNATIONAL IN | TAIWAN | Taiwan | $8,777,470.22 | ($68,711.11) | 1,394,750.00 |
| EQUITIES | SPORTRADAR GROUP AG | SWITZERLAND | Switzerland | $2,040,381.06 | ($849,090.60) | 136,298.00 |
| EQUITIES | SPORTRADAR GROUP AG | SWITZERLAND | Switzerland | $1,032,106.65 | ($525,550.90) | 68,945.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $1,005,494.70 | ($18,388.30) | 2,190.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $16,660,450.31 | $8,902,293.65 | 36,287.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $23,052,458.17 | $14,420,089.99 | 50,209.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $835,616.60 | ($16,289.00) | 1,820.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $17,001,583.90 | $10,494,134.72 | 37,030.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $4,749,240.72 | ($159,109.92) | 10,344.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $4,370,458.47 | ($1,239,143.88) | 9,519.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $27,603.15 | $0.00 | 60.12 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $7,771,693.51 | $318,466.27 | 16,927.00 |
| EQUITIES | SPOTIFY TECHNOLOGY SA | LUXEMBOURG | Luxembourg | $44,485,105.70 | $26,772,040.78 | 96,890.00 |
| EQUITIES | SPRINKLR INC | APPLICATION SOFTW | United States | $151,910.40 | ($251,303.70) | 29,440.00 |
| EQUITIES | SPROTT INC | CDN ASSET MGMT/CL | Canada | $5,161,807.51 | ($785,062.15) | 45,828.00 |
| EQUITIES | SPROTT INC | CDN ASSET MGMT/CL | Canada | $641,477.58 | $0.00 | 5,695.22 |
| EQUITIES | SPROUT SOCIAL INC | APPLICATION SOFTW | United States | $102,687.55 | ($730,336.61) | 13,601.00 |
| EQUITIES | SPROUT SOCIAL INC | APPLICATION SOFTW | United States | $139,025.70 | ($222,332.61) | 18,414.00 |
| EQUITIES | SPROUTS FARMERS MARKET | FOOD RETAIL | United States | $1,896,875.66 | $1,226,004.52 | 22,427.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SPROUTS FARMERS MARKET | FOOD RETAIL | United States | $1,844,605.22 | ($1,403,826.00) | 21,809.00 |
| EQUITIES | SPROUTS FARMERS MARKET | FOOD RETAIL | United States | $98,112.80 | $4,744.40 | 1,160.00 |
| EQUITIES | SPROUTS FARMERS MARKET | FOOD RETAIL | United States | $1,812,041.92 | ($1,656,926.51) | 21,424.00 |
| EQUITIES | SPRUCE BIOSCIENCES INC | BIOTECHNOLOGY | United States | $387,828.00 | $9,728.74 | 7,182.00 |
| EQUITIES | SPS COMMERCE INC | APPLICATION SOFTW | United States | $519,618.13 | $47,635.78 | 9,089.00 |
| EQUITIES | SPX TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,902,812.80 | $94,128.00 | 11,840.00 |
| EQUITIES | SPX TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,828,526.29 | $2,652,787.73 | 11,537.00 |
| EQUITIES | SPX TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $2,121,210.84 | $65,404.79 | 8,652.00 |
| EQUITIES | SPX TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $1,995,438.63 | $61,526.77 | 8,139.00 |
| EQUITIES | SPX TECHNOLOGIES INC | IND MACHNRY & SUPI | United States | $751,200.88 | $27,882.40 | 3,064.00 |
| EQUITIES | SPYRE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,604,787.28 | $832,275.81 | 18,076.00 |
| EQUITIES | SPYRE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $155,276.22 | $125,317.84 | 1,749.00 |
| EQUITIES | SQUARE ENIX HOLDINGS CO | SERVICES | Japan | $822,282.18 | $0.00 | 55,452.82 |
| EQUITIES | SQUARE ENIX HOLDINGS CO | SERVICES | Japan | $4,599,797.29 | $2,479,318.81 | 310,200.00 |
| EQUITIES | SRG GLOBAL LTD | AUSTRALIA | Australia | $536,906.73 | $0.00 | 194,721.91 |
| EQUITIES | SRI TRANG AGRO-INDUSTRY | THAILAND | Thailand | $588,235.28 | ($16,976.59) | 1,156,300.00 |
| EQUITIES | SS&C TECHNOLOGIES HOLDII | DATA PRCSNG/OUTSI | United States | $2,876,700.05 | $1,968,409.39 | 46,361.00 |
| EQUITIES | SS&C TECHNOLOGIES HOLDII | DATA PRCSNG/OUTSI | United States | $4,682,044.80 | $1,951,152.17 | 75,456.00 |
| EQUITIES | SS&C TECHNOLOGIES HOLDII | DATA PRCSNG/OUTSI | United States | $2,977,283.10 | $822,219.65 | 47,982.00 |
| EQUITIES | SS&C TECHNOLOGIES HOLDII | DATA PRCSNG/OUTSI | United States | $705,322.35 | $65,404.70 | 11,367.00 |
| EQUITIES | SSAB AB | SWEDEN | Sweden | $713,213.46 | $280,573.26 | 77,055.00 |
| EQUITIES | SSAB AB | SWEDEN | Sweden | $3,448,924.63 | $2,219,303.18 | 372,619.00 |
| EQUITIES | SSAB AB | SWEDEN | Sweden | $355,664.29 | $0.00 | 38,306.08 |
| EQUITIES | SSAB AB | SWEDEN | Sweden | $1,085,656.25 | $0.00 | 117,293.43 |
| EQUITIES | SSE PLC | UNITED KINGDOM CO | United Kingdom | $24,153,284.67 | ($1,667,070.72) | 747,044.00 |
| EQUITIES | SSE PLC | UNITED KINGDOM CO | United Kingdom | $2,393,782.55 | $828,607.60 | 74,038.00 |
| EQUITIES | SSE PLC | UNITED KINGDOM CO | United Kingdom | $2,576,748.26 | $770,755.69 | 79,697.00 |
| EQUITIES | SSE PLC | UNITED KINGDOM CO | United Kingdom | $35,564,215.04 | $5,648,336.65 | 1,099,976.00 |
| EQUITIES | SSE PLC | UNITED KINGDOM CO | United Kingdom | $16,345.43 | $0.00 | 499.86 |
| EQUITIES | SSI GROUP INC | PHILIPPINES | Philippines | $95,121.07 | ($79,727.08) | 2,583,000.00 |
| EQUITIES | SSP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $30,010,794.64 | ($2,343,287.62) | 12,046,489.00 |
| EQUITIES | SSP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $660,518.39 | $0.00 | 265,140.65 |
| EQUITIES | SSR MINING INC | CDN GOLD | Canada | $2,370,061.96 | $14,834.23 | 83,807.00 |
| EQUITIES | SSR MINING INC | CDN GOLD | Canada | $1,679,266.40 | $707,183.41 | 59,380.00 |
| EQUITIES | SSR MINING INC | CDN GOLD | Canada | $1,401,839.60 | $1,109,557.00 | 49,570.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SSR MINING INC | CDN GOLD | Canada | $1,432,889.69 | $0.00 | 50,696.10 |
| EQUITIES | ST CORP | CHEMICALS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ST JAMES'S PLACE PLC | UNITED KINGDOM CO | United Kingdom | $1,556,026.16 | ($107,414.54) | 96,770.00 |
| EQUITIES | ST JAMES'S PLACE PLC | UNITED KINGDOM CO | United Kingdom | $29,613,990.11 | $8,776,713.53 | 1,841,708.00 |
| EQUITIES | ST JAMES'S PLACE PLC | UNITED KINGDOM CO | United Kingdom | $2,016,004.46 | $0.00 | 125,376.53 |
| EQUITIES | ST JOE CO/THE | DIVERSIFIED RE ACTI | United States | $1,182,141.25 | ($79,086.25) | 18,875.00 |
| EQUITIES | ST JOE CO/THE | DIVERSIFIED RE ACTI | United States | $613,648.74 | $253,200.89 | 9,798.00 |
| EQUITIES | ST JOE CO/THE | DIVERSIFIED RE ACTI | United States | $709,597.90 | $37,730.19 | 11,330.00 |
| EQUITIES | ST KAILE TEC - NEW | CHINA | China | $0.00 | ($50,619.58) | 40,000.00 |
| EQUITIES | ST PHARM CO LTD | SOUTH KOREA | South Korea | $481,766.89 | ($96,124.23) | 5,646.00 |
| EQUITIES | STAAR SURGICAL CO | HEALTH CARE SUPPL | United States | $829,800.87 | ($60,295.78) | 28,923.00 |
| EQUITIES | STAAR SURGICAL CO | HEALTH CARE SUPPL | United States | $395,663.79 | $186,735.49 | 13,791.00 |
| EQUITIES | STABILUS SE | GERMANY | Germany | $585.75 | $0.00 | 0.00 |
| EQUITIES | STABILUS SE | GERMANY | Germany | $18,068.07 | $0.00 | 0.00 |
| EQUITIES | STABILUS SE | GERMANY | Germany | $671.77 | $0.00 | 0.00 |
| EQUITIES | STACK CAPITAL GROUP INC | CDN ASSET MGMT/CL | Canada | $112,205.81 | ($66,836.44) | 7,425.00 |
| EQUITIES | STADA ARZNEIMITTEL AG | GERMANY | Germany | $935.94 | $0.00 | 0.00 |
| EQUITIES | STADA ARZNEIMITTEL AG | GERMANY | Germany | $3,359.37 | $0.00 | 0.00 |
| EQUITIES | STADA ARZNEIMITTEL AG | GERMANY | Germany | $10,408.02 | $0.00 | 0.00 |
| EQUITIES | STADA ARZNEIMITTEL AG | GERMANY | Germany | $19,099.95 | $0.00 | 0.00 |
| EQUITIES | STADLER RAIL AG | SWITZERLAND | Switzerland | $418,513.37 | $0.00 | 14,526.42 |
| EQUITIES | STAG INDUSTRIAL INC | INDUSTRIAL REITS | United States | $1,987,812.65 | $838,277.06 | 51,702.00 |
| EQUITIES | STAG INDUSTRIAL INC | INDUSTRIAL REITS | United States | $757,569.54 | $79,688.72 | 19,704.00 |
| EQUITIES | STAGWELL INC | ADVERTISING | United States | $2,623,533.00 | $465,225.63 | 353,100.00 |
| EQUITIES | STAGWELL INC | ADVERTISING | United States | $229,512.70 | $7,039.47 | 30,890.00 |
| EQUITIES | STANDARD BANK GROUP LTD | SOUTH AFRICA | South Africa | $3,797,974.67 | $219,175.61 | 192,679.00 |
| EQUITIES | STANDARD BANK GROUP LTD | SOUTH AFRICA | South Africa | $7,504,271.57 | $530,345.84 | 380,707.00 |
| EQUITIES | STANDARD BANK GROUP LTD | SOUTH AFRICA | South Africa | $4,282,914.77 | $835,465.25 | 217,281.00 |
| EQUITIES | STANDARD BANK GROUP LTD | SOUTH AFRICA | South Africa | $9,849,653.35 | $8,653,113.11 | 499,693.00 |
| EQUITIES | STANDARD CHARTERED PLC | UNITED KINGDOM CO | United Kingdom | $3,026,673.24 | $2,207,747.37 | 111,730.00 |
| EQUITIES | STANDARD CHARTERED PLC | UNITED KINGDOM CO | United Kingdom | $3,230,546.36 | $1,453,514.20 | 119,256.00 |
| EQUITIES | STANDARD CHARTERED PLC | UNITED KINGDOM CO | United Kingdom | $1,373,975.71 | $0.00 | 50,720.42 |
| EQUITIES | STANDARD CHARTERED PLC | UNITED KINGDOM CO | United Kingdom | $20,108.45 | $0.00 | 742.31 |
| EQUITIES | STANDARD CHARTERED PLC | UNITED KINGDOM CO | United Kingdom | $15,588,274.69 | $9,742,834.98 | 575,443.00 |
| EQUITIES | STANDARD LIFE PLC | UNITED KINGDOM CO | United Kingdom | $439,674.71 | $110,175.38 | 39,768.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STANDARD LIFE PLC | UNITED KINGDOM CO | United Kingdom | $534,236.61 | $161,123.61 | 48,321.00 |
| EQUITIES | STANDARD LIFE PLC | UNITED KINGDOM CO | United Kingdom | $3,202.95 | $0.00 | 289.70 |
| EQUITIES | STANDARD MOTOR PRODUCT | AUTOMOTIVE PARTS | United States | $235,612.62 | $121,780.95 | 6,046.00 |
| EQUITIES | STANDARD MOTOR PRODUCT | AUTOMOTIVE PARTS | United States | $862,289.19 | $3,105.94 | 22,127.00 |
| EQUITIES | STANDEX INTERNATIONAL CC | IND MACHNRY & SUPI | United States | $3,442,931.42 | $2,651,166.77 | 9,626.00 |
| EQUITIES | STANDEX INTERNATIONAL CC | IND MACHNRY & SUPI | United States | $1,011,133.09 | $420,191.55 | 2,827.00 |
| EQUITIES | STANDEX INTERNATIONAL CC | IND MACHNRY & SUPI | United States | $253,945.70 | $45,640.79 | 710.00 |
| EQUITIES | STANLEY BLACK & DECKER IN | IND MACHNRY & SUPI | United States | $2,900,496.04 | $628,866.84 | 30,817.00 |
| EQUITIES | STANLEY BLACK & DECKER IN | IND MACHNRY & SUPI | United States | $5,509,314.20 | $562,741.80 | 58,535.00 |
| EQUITIES | STANLEY BLACK & DECKER IN | IND MACHNRY & SUPI | United States | $4,191,916.56 | ($846,968.34) | 44,538.00 |
| EQUITIES | STANLEY ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $2,009,189.50 | $216,913.50 | 92,900.00 |
| EQUITIES | STANLEY ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $5,990,801.85 | $1,647,248.36 | 277,000.00 |
| EQUITIES | STANLEY ELECTRIC CO LTD | ELECTRIC APPLIANCE | Japan | $837,279.80 | $0.00 | 38,713.84 |
| EQUITIES | STANMORE RESOURCES LTD | AUSTRALIA | Australia | $565,204.39 | ($15,739.54) | 350,140.00 |
| EQUITIES | STANMORE RESOURCES LTD | AUSTRALIA | Australia | $209,794.74 | $0.00 | 129,968.25 |
| EQUITIES | STANTEC INC | CDN CONSTRUCTION | Canada | $433,387.44 | $32,306.21 | 6,270.00 |
| EQUITIES | STANTEC INC | CDN CONSTRUCTION | Canada | $507,554.06 | ($173,582.10) | 7,343.00 |
| EQUITIES | STANTEC INC | CDN CONSTRUCTION | Canada | $2,999,900.87 | $0.00 | 43,509.61 |
| EQUITIES | STANTEC INC | CDN CONSTRUCTION | Canada | $3,214.78 | $0.00 | 46.63 |
| EQUITIES | STANTEC INC | CDN CONSTRUCTION | Canada | $2,329,371.07 | $662,115.07 | 33,700.00 |
| EQUITIES | STAR ASIA INVESTMENT COR | REAL ESTATE | Japan | $393,033.87 | $0.00 | 1,161.42 |
| EQUITIES | STAR COMGISTIC CAPITAL CC | TAIWAN | Taiwan | $26,055.17 | ($58,389.56) | 49,114.00 |
| EQUITIES | STAR HEALTH & ALLIED INSUI | INDIA | India | $1,092,483.73 | $204,110.61 | 175,589.00 |
| EQUITIES | STAR PETROLEUM REFINING | THAILAND | Thailand | $1,764,674.23 | $184,420.03 | 7,713,600.00 |
| EQUITIES | STARBUCKS CORP | RESTAURANTS | United States | $27,074,422.98 | $23,285,496.39 | 264,942.00 |
| EQUITIES | STARBUCKS CORP | RESTAURANTS | United States | $37,972,475.53 | $30,296,803.22 | 371,587.00 |
| EQUITIES | STARBUCKS CORP | RESTAURANTS | United States | $28,097,753.64 | $11,423,347.96 | 274,956.00 |
| EQUITIES | STARBUCKS CORP | RESTAURANTS | United States | $7,390,585.18 | $2,892,843.13 | 72,322.00 |
| EQUITIES | STARHILL GLOBAL REIT | SINGAPORE | Singapore | $235,482.33 | $0.00 | 556,273.52 |
| EQUITIES | STARHILL GLOBAL REIT | SINGAPORE | Singapore | $99,987.24 | ($836.10) | 237,300.00 |
| EQUITIES | STARHUB LTD | SINGAPORE | Singapore | $126,933.40 | ($43,138.38) | 159,400.00 |
| EQUITIES | STARHUB LTD | SINGAPORE | Singapore | $111,182.35 | $0.00 | 139,623.70 |
| EQUITIES | STARTIA HOLDINGS INC | SERVICES | Japan | $29,780.04 | $3,757.01 | 1,600.00 |
| EQUITIES | STARTS CORP INC | REAL ESTATE | Japan | $1,403,541.10 | $268,461.98 | 50,300.00 |
| EQUITIES | STARTS CORP INC | REAL ESTATE | Japan | $1,593,284.23 | $123,278.06 | 57,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STARWOOD PROPERTY TRUS | MORTGAGE REITS | United States | $1,428,244.32 | ($544,280.63) | 84,712.00 |
| EQUITIES | STARWOOD PROPERTY TRUS | MORTGAGE REITS | United States | $2,739,159.90 | ($997,440.37) | 162,465.00 |
| EQUITIES | STARWOOD PROPERTY TRUS | MORTGAGE REITS | United States | $1,063,023.00 | ($394,941.94) | 63,050.00 |
| EQUITIES | STARZ ENTERTAINMENT COR | CDN MOVIES & ENTEI | Canada | $147,936.36 | ($355,861.73) | 5,126.00 |
| EQUITIES | STARZ ENTERTAINMENT COR | CDN MOVIES & ENTEI | Canada | $229,177.26 | ($818.38) | 7,941.00 |
| EQUITIES | STARZEN CO LTD | FOODS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | STATE BANK OF INDIA | INDIA | India | $765,900.05 | $5,278.51 | 70,600.00 |
| EQUITIES | STATE BANK OF INDIA | INDIA | India | $5,761,998.46 | $245,063.56 | 531,136.00 |
| EQUITIES | STATE BANK OF INDIA | INDIA | India | $5,647,775.21 | ($1,039,111.05) | 520,607.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $1,728,902.40 | $69,553.73 | 10,194.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $51,897.60 | $16,623.87 | 306.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $9,559,334.40 | $6,608,126.62 | 56,364.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $15,795,187.20 | $11,003,114.23 | 93,132.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $11,969,689.60 | $6,614,292.62 | 70,576.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $8,449,302.40 | $3,572,044.46 | 49,819.00 |
| EQUITIES | STATE STREET CORP | ASSET MGMT & CUST | United States | $3,309,574.40 | $1,943,791.86 | 19,514.00 |
| EQUITIES | STEADFAST GROUP LTD | AUSTRALIA | Australia | $1,370,280.18 | ($77,931.22) | 387,821.00 |
| EQUITIES | STEADFAST GROUP LTD | AUSTRALIA | Australia | $747,673.32 | $0.00 | 211,607.65 |
| EQUITIES | STEADFAST GROUP LTD | AUSTRALIA | Australia | $4,548,112.21 | ($427,112.78) | 1,287,221.00 |
| EQUITIES | STEALTHGAS INC | GREECE | Marshall Islands | $117,504.60 | $18,314.11 | 14,874.00 |
| EQUITIES | STEALTHGAS INC | GREECE | Marshall Islands | $121,857.50 | $12,942.23 | 15,425.00 |
| EQUITIES | STECON GROUP PCL | THAILAND | Thailand | $179,618.01 | $54,578.15 | 331,500.00 |
| EQUITIES | STEEL AUTHORITY OF INDIA L | INDIA | India | $273,122.99 | ($11,977.21) | 149,020.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $842,683.36 | ($44,607.65) | 3,664.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $411,222.12 | $166,516.86 | 1,788.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $7,292,292.93 | $6,841,569.88 | 31,707.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $11,522,958.98 | $10,478,703.80 | 50,102.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $372,583.80 | ($33,129.00) | 1,620.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $8,243,531.57 | $6,946,929.10 | 35,843.00 |
| EQUITIES | STEEL DYNAMICS INC | STEEL | United States | $2,326,118.86 | $1,931,679.26 | 10,114.00 |
| EQUITIES | STEEL PIPE INDUSTRY OF INI | INDONESIA | Indonesia | $20,258.65 | $4,156.17 | 917,189.00 |
| EQUITIES | STELLA-JONES INC | CDN FOREST PRODU | Canada | $1,524,784.49 | ($163,404.09) | 27,600.00 |
| EQUITIES | STELLA-JONES INC | CDN FOREST PRODU | Canada | $862,537.58 | $0.00 | 15,607.71 |
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $610,312.31 | ($932,102.80) | 107,289.00 |
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $14,340.69 | ($34,623.38) | 2,521.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $263,858.86 | $0.00 | 0.00 |
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $805,723.30 | ($847,061.83) | 141,641.00 |
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $4,811.51 | $0.00 | 838.24 |
| EQUITIES | STELLANTIS NV | NETHERLANDS | Netherlands | $0.00 | $0.00 | 0.00 |
| EQUITIES | STELLAR BANCORP INC | REGIONAL BANKS | United States | $546,705.28 | $209,633.37 | 13,904.00 |
| EQUITIES | STEPSTONE GROUP INC | ASSET MGMT & CUST | United States | $637,316.24 | $97,589.14 | 15,409.00 |
| EQUITIES | STEPSTONE GROUP INC | ASSET MGMT & CUST | United States | $259,120.40 | ($68,398.93) | 6,265.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $4,343,637.96 | $1,933,814.20 | 20,628.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $6,378,375.87 | $2,886,661.04 | 30,291.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $4,589,794.29 | $1,352,783.65 | 21,797.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $15,080,602.26 | ($663,907.49) | 71,618.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $11,447,069.97 | ($1,119,445.18) | 54,362.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $1,476,937.98 | $173,802.70 | 7,014.00 |
| EQUITIES | STERIS PLC | IRELAND | Ireland | $13,092,400.32 | $30,037.06 | 62,176.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $3,273,504.00 | ($108,693.00) | 3,900.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $6,259,946.88 | $6,169,793.04 | 7,458.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $8,438,086.08 | $151,935.01 | 10,053.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $1,667,808.32 | $1,414,411.24 | 1,987.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $6,405,995.52 | $115,345.47 | 7,632.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $1,144,887.04 | $882,399.78 | 1,364.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $18,738,712.00 | ($319,923.49) | 22,325.00 |
| EQUITIES | STERLING INFRASTRUCTURE | CONSTRUCTION & EN | United States | $1,481,470.40 | ($146,729.85) | 1,765.00 |
| EQUITIES | STERLITE TECHNOLOGIES LT | INDIA | India | $2,406,622.08 | $911,977.20 | 371,446.00 |
| EQUITIES | STEVEN MADDEN LTD | FOOTWEAR | United States | $905,318.40 | $784,227.19 | 21,504.00 |
| EQUITIES | STEWART INFORMATION SER | PROPERTY & CASUAL | United States | $499,243.24 | $267,466.93 | 7,562.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $2,341,481.20 | ($126,826.60) | 33,560.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $146,377.46 | ($13,439.18) | 2,098.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $2,651,190.23 | $2,025,493.94 | 37,999.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $4,521,305.31 | $1,707,766.13 | 64,803.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $1,327,932.41 | $677,167.50 | 19,033.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $2,258,245.59 | $1,478,672.01 | 32,367.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $915,382.40 | $566,181.96 | 13,120.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $2,171,800.56 | $810,724.78 | 31,128.00 |
| EQUITIES | STIFEL FINANCIAL CORP | INVESTMNT BKG & BF | United States | $216,287.00 | ($12,524.00) | 3,100.00 |
| EQUITIES | STILLFRONT GROUP AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STITCH FIX INC | APPAREL RETAIL | United States | $1,374,581.28 | ($88,259.11) | 334,448.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $386.32 | $0.00 | 0.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $2,741,743.77 | $1,628,369.02 | 37,129.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $770.31 | $0.00 | 0.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $19,216,829.71 | $12,383,399.40 | 260,464.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Netherlands | $28,421,279.23 | $16,636,905.46 | 379,507.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $3,133,704.83 | $1,912,089.43 | 42,454.00 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Switzerland | $19,178.36 | $0.00 | 260.11 |
| EQUITIES | STMICROELECTRONICS NV | NETHERLANDS | Netherlands | $3,776,028.69 | $600,123.85 | 50,421.00 |
| EQUITIES | STO SE & CO KGAA | GERMANY | Germany | $5,030.70 | $0.00 | 0.00 |
| EQUITIES | STO SE & CO KGAA | GERMANY | Germany | $1,591.02 | $0.00 | 0.00 |
| EQUITIES | STOCK YARDS BANCORP INC | REGIONAL BANKS | United States | $588,672.14 | $474,721.66 | 7,666.00 |
| EQUITIES | STOCK YARDS BANCORP INC | REGIONAL BANKS | United States | $118,333.39 | $14,644.43 | 1,541.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $445,629.70 | $8,931.16 | 151,528.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $332,271.21 | ($89,389.30) | 113,066.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $683.98 | $0.00 | 0.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $191,502.55 | $0.00 | 68,393.77 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $2,804.30 | $0.00 | 1,001.54 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $3,055,730.85 | ($851,594.15) | 1,039,811.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $238.20 | $0.00 | 0.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $1,668.19 | $0.00 | 0.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $532.56 | $0.00 | 0.00 |
| EQUITIES | STOCKLAND | AUSTRALIA | Australia | $6,618.16 | $0.00 | 0.00 |
| EQUITIES | STOKE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $309,825.68 | $2,134.84 | 9,469.00 |
| EQUITIES | STOKE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $871,562.64 | $75,758.01 | 26,637.00 |
| EQUITIES | STOLT-NIELSEN LTD | UNITED KINGDOM CO | United Kingdom | $472,150.17 | $72,420.54 | 16,028.00 |
| EQUITIES | STOLT-NIELSEN LTD | UNITED KINGDOM CO | United Kingdom | $98,801.58 | ($16,116.43) | 3,354.00 |
| EQUITIES | STONECO LTD | BRAZIL | Cayman Islands | $742,149.76 | ($2,330,244.95) | 68,464.00 |
| EQUITIES | STONECO LTD | BRAZIL | Cayman Islands | $556,677.36 | ($74,810.80) | 51,354.00 |
| EQUITIES | STONEWEG EUROPE STAPLE | SINGAPORE | Singapore | $152,255.06 | $0.00 | 87,042.68 |
| EQUITIES | STONEWEG EUROPE STAPLE | SINGAPORE | Singapore | $105,304.79 | ($1,387.93) | 60,200.00 |
| EQUITIES | STONEX GROUP INC | INVESTMNT BKG & BF | United States | $2,181,348.00 | ($324,533.04) | 18,408.00 |
| EQUITIES | STONEX GROUP INC | INVESTMNT BKG & BF | United States | $1,975,869.00 | $1,811,619.49 | 16,674.00 |
| EQUITIES | STONEX GROUP INC | INVESTMNT BKG & BF | United States | $184,267.50 | $72,650.01 | 1,555.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $5,922,737.41 | ($657,340.78) | 555,478.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $455.83 | $0.00 | 0.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $335,358.85 | ($29,588.24) | 30,147.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $20,696.01 | $0.00 | 0.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $5,508.90 | $0.00 | 0.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $351,471.87 | ($4,452.61) | 32,706.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $3,290.71 | $0.00 | 0.00 |
| EQUITIES | STORA ENSO OYJ | FINLAND | Finland | $2,386.41 | $0.00 | 223.82 |
| EQUITIES | STORAGEVAULT CANADA INC | CDN RE OPERATING ( | Canada | $395,145.52 | $0.00 | 120,302.48 |
| EQUITIES | STOREBRAND ASA | NORWAY | Norway | $1,179.99 | $0.00 | 0.00 |
| EQUITIES | STOREBRAND ASA | NORWAY | Norway | $1,260.07 | $0.00 | 0.00 |
| EQUITIES | STOREBRAND ASA | NORWAY | Norway | $2,136,948.67 | $0.00 | 113,811.56 |
| EQUITIES | STORSKOGEN GROUP AB | SWEDEN | Sweden | $266,333.43 | $0.00 | 302,033.83 |
| EQUITIES | STORYTEL AB | SWEDEN | Sweden | $226,709.67 | $0.00 | 23,862.17 |
| EQUITIES | STRABAG SE | AUSTRIA | Austria | $461.61 | $0.00 | 0.00 |
| EQUITIES | STRABAG SE | AUSTRIA | Austria | $7,586.37 | $0.00 | 0.00 |
| EQUITIES | STRABAG SE | AUSTRIA | Austria | $610,767.78 | $469,164.02 | 5,916.00 |
| EQUITIES | STRABAG SE | AUSTRIA | Austria | $2,809,202.43 | $1,525,196.26 | 27,300.00 |
| EQUITIES | STRAITS TRADING CO LTD/SI | SINGAPORE | Singapore | $0.00 | $0.00 | 0.00 |
| EQUITIES | STRATEGIC EDUCATION INC | EDUCATION SERVICE | United States | $137,379.66 | ($19,900.15) | 1,793.00 |
| EQUITIES | STRATEGY INC | APPLICATION SOFTW | United States | $6,366,318.55 | ($6,619,911.65) | 73,235.00 |
| EQUITIES | STRATEGY INC | APPLICATION SOFTW | United States | $8,885,549.95 | ($10,181,691.94) | 102,215.00 |
| EQUITIES | STRATEGY INC | APPLICATION SOFTW | United States | $320,771.70 | ($94,464.00) | 3,690.00 |
| EQUITIES | STRATEGY INC | APPLICATION SOFTW | United States | $6,469,765.25 | ($8,618,611.98) | 74,425.00 |
| EQUITIES | STRATEGY INC | APPLICATION SOFTW | United States | $1,539,356.44 | ($2,116,991.48) | 17,708.00 |
| EQUITIES | STRATTEC SECURITY CORP | AUTOMOTIVE PARTS | United States | $68,825.25 | $607.34 | 845.00 |
| EQUITIES | STRATTEC SECURITY CORP | AUTOMOTIVE PARTS | United States | $24,679.35 | $4,374.43 | 303.00 |
| EQUITIES | STRAUMANN HOLDING AG | SWITZERLAND | Switzerland | $908,205.64 | $2,521.24 | 6,850.00 |
| EQUITIES | STRAUMANN HOLDING AG | SWITZERLAND | Switzerland | $1,003,500.07 | ($89,129.81) | 7,576.00 |
| EQUITIES | STRAUMANN HOLDING AG | SWITZERLAND | Switzerland | $4,896.42 | $0.00 | 0.00 |
| EQUITIES | STRAUMANN HOLDING AG | SWITZERLAND | Switzerland | $5,969.66 | $0.00 | 45.26 |
| EQUITIES | STRIDE INC | EDUCATION SERVICE | United States | $894,740.00 | $659,672.20 | 10,375.00 |
| EQUITIES | STRIDE INC | EDUCATION SERVICE | United States | $123,581.92 | $7,860.15 | 1,433.00 |
| EQUITIES | STRIDES PHARMA SCIENCE L | INDIA | India | $1,907,347.02 | $544,103.78 | 165,200.00 |
| EQUITIES | STRIDES PHARMA SCIENCE L | INDIA | India | $681,126.09 | $69,352.81 | 58,994.00 |
| EQUITIES | STROEER SE & CO KGAA | GERMANY | Germany | $241,428.91 | $0.00 | 6,192.63 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | STROEER SE & CO KGAA | GERMANY | Germany | $4,179.42 | $0.00 | 0.00 |
| EQUITIES | STROEER SE & CO KGAA | GERMANY | Germany | $112,449.38 | $0.00 | 0.00 |
| EQUITIES | STRYKER CORP | HEALTH CARE EQUIPI | United States | $4,923,337.68 | ($824,422.78) | 15,594.00 |
| EQUITIES | STRYKER CORP | HEALTH CARE EQUIPI | United States | $24,985,449.36 | $18,175,626.35 | 79,138.00 |
| EQUITIES | STRYKER CORP | HEALTH CARE EQUIPI | United States | $34,868,748.24 | $24,556,330.88 | 110,442.00 |
| EQUITIES | STRYKER CORP | HEALTH CARE EQUIPI | United States | $25,761,804.84 | $12,142,352.33 | 81,597.00 |
| EQUITIES | STRYKER CORP | HEALTH CARE EQUIPI | United States | $7,245,458.28 | $2,874,055.66 | 22,949.00 |
| EQUITIES | STURM RUGER & CO INC | LEISURE PRODUCTS | United States | $191,521.00 | ($7,885.75) | 5,060.00 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $462,103.46 | ($40,635.00) | 31,424.00 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $2,658,594.87 | ($530,198.19) | 180,790.00 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $576,158.79 | ($70,942.15) | 39,180.00 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $46,143.54 | $0.00 | 3,137.86 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $3,168.36 | $0.00 | 215.46 |
| EQUITIES | SUBARU CORP | TRANSPORTATION EC | Japan | $1,197,022.08 | ($272,851.59) | 81,400.00 |
| EQUITIES | SUBSEA 7 SA | LUXEMBOURG | United Kingdom | $7,964,066.33 | $3,497,636.69 | 233,161.00 |
| EQUITIES | SUBSEA 7 SA | LUXEMBOURG | United Kingdom | $1,775,546.12 | $0.00 | 51,982.06 |
| EQUITIES | SUEDZUCKER AG | GERMANY | Germany | $6,157.25 | $0.00 | 0.00 |
| EQUITIES | SUEDZUCKER AG | GERMANY | Germany | $12,173.66 | $0.00 | 0.00 |
| EQUITIES | SUEDZUCKER AG | GERMANY | Germany | $13,796.43 | $0.00 | 0.00 |
| EQUITIES | SUGI HOLDINGS CO LTD | RETAIL TRADE | Japan | $1,629,995.50 | $87,251.18 | 84,100.00 |
| EQUITIES | SULZER AG | SWITZERLAND | Switzerland | $713,889.35 | $0.00 | 4,291.05 |
| EQUITIES | SUMBER ALFARIA TRIJAYA TE | INDONESIA | Indonesia | $150,918.26 | ($9,708.84) | 1,969,663.00 |
| EQUITIES | SUMBER ALFARIA TRIJAYA TE | INDONESIA | Indonesia | $2,796,679.64 | ($1,741,324.12) | 36,500,000.00 |
| EQUITIES | SUMCO CORP | OTHER PRODUCTS | Japan | $5,082,234.33 | $3,130,751.05 | 204,500.00 |
| EQUITIES | SUMCO CORP | OTHER PRODUCTS | Japan | $1,964,664.94 | $0.00 | 79,252.32 |
| EQUITIES | SUMITOMO BAKELITE CO LTD | CHEMICALS | Japan | $8,904,899.22 | $3,593,752.23 | 194,160.00 |
| EQUITIES | SUMITOMO BAKELITE CO LTD | CHEMICALS | Japan | $1,233,246.36 | $0.00 | 26,655.43 |
| EQUITIES | SUMITOMO CHEMICAL CO LTI | CHEMICALS | Japan | $1,517,514.65 | ($78,534.35) | 480,300.00 |
| EQUITIES | SUMITOMO CHEMICAL CO LTI | CHEMICALS | Japan | $6,618,639.43 | $0.00 | 2,094,837.61 |
| EQUITIES | SUMITOMO CHEMICAL CO LTI | CHEMICALS | Japan | $1,361,521.80 | $0.00 | 430,929.52 |
| EQUITIES | SUMITOMO CHEMICAL CO LTI | CHEMICALS | Japan | $135,543.16 | ($25,036.63) | 42,900.00 |
| EQUITIES | SUMITOMO CORP | WHOLESALE TRADE | Japan | $2,817,202.55 | $2,148,961.08 | 295,588.00 |
| EQUITIES | SUMITOMO CORP | WHOLESALE TRADE | Japan | $16,830,323.45 | $2,913,143.45 | 1,765,880.00 |
| EQUITIES | SUMITOMO CORP | WHOLESALE TRADE | Japan | $2,485,834.24 | $1,191,955.19 | 260,820.00 |
| EQUITIES | SUMITOMO CORP | WHOLESALE TRADE | Japan | $15,975.51 | $0.00 | 1,676.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $3,555,010.82 | $2,635,551.81 | 197,396.00 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $24,406,526.30 | $17,721,951.38 | 1,355,200.00 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $3,350,926.73 | $2,734,109.31 | 186,064.00 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $2,486,499.45 | $0.00 | 138,065.99 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $28,649,573.53 | ($1,954,563.89) | 1,590,800.00 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $21,224.89 | $0.00 | 1,178.54 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | SUMITOMO ELECTRIC INDUST | NONFERROUS METAL | Japan | $1,123,795.19 | $192,635.63 | 62,400.00 |
| EQUITIES | SUMITOMO FORESTRY CO LT | OTHER PRODUCTS | Japan | $10,580,851.36 | $852,160.66 | 1,250,040.00 |
| EQUITIES | SUMITOMO FORESTRY CO LT | OTHER PRODUCTS | Japan | $501,093.08 | $333.35 | 59,200.00 |
| EQUITIES | SUMITOMO FORESTRY CO LT | OTHER PRODUCTS | Japan | $779,788.65 | $0.00 | 92,897.36 |
| EQUITIES | SUMITOMO HEAVY INDUSTRIE | MACHINERY | Japan | $214,574.95 | ($15,928.96) | 6,800.00 |
| EQUITIES | SUMITOMO HEAVY INDUSTRIE | MACHINERY | Japan | $133,926.45 | $0.00 | 4,303.36 |
| EQUITIES | SUMITOMO HEAVY INDUSTRIE | MACHINERY | Japan | $977,689.14 | $0.00 | 31,415.33 |
| EQUITIES | SUMITOMO METAL MINING CO | MINING | Japan | $1,006,712.36 | $187,188.78 | 21,906.00 |
| EQUITIES | SUMITOMO METAL MINING CO | MINING | Japan | $682,400.79 | $404,740.95 | 14,849.00 |
| EQUITIES | SUMITOMO METAL MINING CO | MINING | Japan | $4,640.92 | $0.00 | 100.99 |
| EQUITIES | SUMITOMO METAL MINING CO | MINING | Japan | $3,648,907.20 | ($1,340,823.31) | 79,400.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $4,013,959.99 | $1,013,650.55 | 102,800.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $9,934,277.65 | $7,149,938.73 | 254,423.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $8,676,088.62 | $5,246,726.21 | 222,200.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $51,359,320.90 | $64,804,661.90 | 1,315,344.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $9,179,551.65 | $4,213,815.64 | 235,094.00 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $14,888,167.97 | $0.00 | 381,295.23 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $58,553.38 | $0.00 | 1,499.59 |
| EQUITIES | SUMITOMO MITSUI FINANCIAL | BANKS | Japan | $23,744,057.10 | $9,325,693.08 | 608,100.00 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $4,013,776.02 | $433,501.64 | 107,700.00 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $2,534,157.30 | $985,807.52 | 67,998.00 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $7,442,442.63 | $4,840,340.70 | 199,700.00 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $1,260,184.05 | $526,675.34 | 33,814.00 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $9,936,746.41 | $0.00 | 266,628.74 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $9,643.35 | $0.00 | 258.76 |
| EQUITIES | SUMITOMO MITSUI TRUST GR | BANKS | Japan | $961,517.37 | $173,126.39 | 25,800.00 |
| EQUITIES | SUMITOMO OSAKA CEMENT C | GLASS & CERAMIC PF | Japan | $663,794.94 | $0.00 | 17,770.29 |
| EQUITIES | SUMITOMO PHARMA CO LTD | PHARMACEUTICAL | Japan | $1,875,730.64 | $162,388.14 | 203,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SUMITOMO PHARMA CO LTD | PHARMACEUTICAL | Japan | $477,699.17 | $0.00 | 51,724.23 |
| EQUITIES | SUMITOMO REALTY & DEVEL( | REAL ESTATE | Japan | $840,156.96 | $467,946.74 | 36,500.00 |
| EQUITIES | SUMITOMO REALTY & DEVEL( | REAL ESTATE | Japan | $928,407.97 | $295,599.14 | 40,334.00 |
| EQUITIES | SUMITOMO REALTY & DEVEL( | REAL ESTATE | Japan | $5,688.46 | $0.00 | 247.13 |
| EQUITIES | SUMITOMO RUBBER INDUSTF | RUBBER PRODUCTS | Japan | $573,449.30 | $0.00 | 44,743.05 |
| EQUITIES | SUMITOMO SEIKA CHEMICALS | CHEMICALS | Japan | $1,595.27 | $0.00 | 0.00 |
| EQUITIES | SUMITOMO WAREHOUSE CO | WAREHNG & HARBOF | Japan | $1,450,083.26 | $1,216,353.04 | 63,099.00 |
| EQUITIES | SUMITOMO WAREHOUSE CO | WAREHNG & HARBOF | Japan | $326,016.68 | $0.00 | 13,962.37 |
| EQUITIES | SUMMERSET GROUP HOLDIN | NEW ZEALAND | New Zealand | $614,615.69 | $65,735.42 | 124,190.00 |
| EQUITIES | SUMMIT HOTEL PROPERTIES | HOTEL & RESORT RE | United States | $305,453.74 | ($257,102.82) | 43,574.00 |
| EQUITIES | SUMMIT HOTEL PROPERTIES | HOTEL & RESORT RE | United States | $1,762,005.56 | $70,578.83 | 251,356.00 |
| EQUITIES | SUMMIT REAL ESTATE HOLDI | ISRAEL | Israel | $181,440.29 | $0.00 | 11,380.92 |
| EQUITIES | SUMMIT THERAPEUTICS INC | BIOTECHNOLOGY | United States | $481,829.90 | $394,383.08 | 33,070.00 |
| EQUITIES | SUMMIT THERAPEUTICS INC | BIOTECHNOLOGY | United States | $440,232.55 | ($182,347.53) | 30,215.00 |
| EQUITIES | SUMMIT THERAPEUTICS INC | BIOTECHNOLOGY | United States | $21,272.20 | $1,197.20 | 1,460.00 |
| EQUITIES | SUMMIT THERAPEUTICS INC | BIOTECHNOLOGY | United States | $429,581.88 | ($177,935.94) | 29,484.00 |
| EQUITIES | SUN COMMUNITIES INC | SINGLE FAM RESIDNT | United States | $3,104,661.56 | $1,196,096.72 | 25,652.00 |
| EQUITIES | SUN COMMUNITIES INC | SINGLE FAM RESIDNT | United States | $4,979,174.20 | $501,391.46 | 41,140.00 |
| EQUITIES | SUN COMMUNITIES INC | SINGLE FAM RESIDNT | United States | $4,284,219.94 | ($28,140.29) | 35,398.00 |
| EQUITIES | SUN COMMUNITIES INC | SINGLE FAM RESIDNT | United States | $958,799.66 | ($294,737.29) | 7,922.00 |
| EQUITIES | SUN HUNG KAI PROPERTIES L | HONG KONG | Hong Kong | $5,577,731.58 | ($504,507.74) | 389,500.00 |
| EQUITIES | SUN HUNG KAI PROPERTIES L | HONG KONG | Hong Kong | $13,468,181.14 | ($1,615,579.57) | 940,500.00 |
| EQUITIES | SUN HUNG KAI PROPERTIES L | HONG KONG | Hong Kong | $7,834.19 | $0.00 | 547.07 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $2,424,153.27 | $1,681,273.63 | 30,887.00 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $12,484,620.86 | $3,570,995.20 | 159,071.00 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $3,134,996.34 | $1,139,726.59 | 39,977.00 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $2,970,876.86 | $679,987.77 | 37,853.00 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $4,689,056.09 | $0.00 | 59,744.92 |
| EQUITIES | SUN LIFE FINANCIAL INC | CDN LIFE & HEATLH II | Canada | $18,111.95 | $0.00 | 230.77 |
| EQUITIES | SUN PHARMACEUTICAL INDU | INDIA | India | $4,118,115.57 | $1,799,134.44 | 209,297.00 |
| EQUITIES | SUN TV NETWORK LTD | INDIA | India | $684,613.27 | ($103,166.92) | 125,700.00 |
| EQUITIES | SUN TV NETWORK LTD | INDIA | India | $619,103.90 | ($123,032.20) | 113,672.00 |
| EQUITIES | SUN* INC | INFORMATN & COMMI | Japan | $34,779.27 | ($3,091.56) | 13,300.00 |
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $6,069,036.06 | $24,345.91 | 81,126.00 |
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $8,350,890.68 | $94,035.43 | 111,628.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $6,093,723.36 | $68,618.53 | 81,456.00 |
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $2,237,535.17 | $864,710.68 | 30,674.00 |
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $1,939,479.21 | $252,478.56 | 26,588.00 |
| EQUITIES | SUNBELT RENTALS HOLDING | TRADING COS & DIST | United States | $12,730.18 | $0.00 | 170.17 |
| EQUITIES | SUNCOKE ENERGY INC | STEEL | United States | $386,255.10 | ($125,672.43) | 47,982.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $5,541,087.51 | $631,569.41 | 103,033.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $3,119,224.67 | ($397,055.84) | 58,000.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $4,115,924.51 | $1,904,096.51 | 76,533.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $16,990,470.56 | $12,005,929.41 | 315,927.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $4,246,447.93 | $1,353,251.50 | 78,960.00 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $12,768,939.40 | $0.00 | 237,430.47 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $26,595.41 | $0.00 | 494.53 |
| EQUITIES | SUNCOR ENERGY INC | CDN INTEGRATED OIL | Canada | $32,563,629.96 | ($3,271,261.82) | 605,500.00 |
| EQUITIES | SUNCORP GROUP LTD | AUSTRALIA | Australia | $715,127.00 | $139,976.66 | 53,511.00 |
| EQUITIES | SUNCORP GROUP LTD | AUSTRALIA | Australia | $317,290.75 | $74,495.82 | 23,742.00 |
| EQUITIES | SUNCORP GROUP LTD | AUSTRALIA | Australia | $1,012,946.23 | ($126,623.62) | 75,796.00 |
| EQUITIES | SUNCORP GROUP LTD | AUSTRALIA | Australia | $5,985.83 | $0.00 | 447.90 |
| EQUITIES | SUNDRUG CO LTD | RETAIL TRADE | Japan | $309,035.56 | ($1,568.76) | 13,200.00 |
| EQUITIES | SUNDRUG CO LTD | RETAIL TRADE | Japan | $184,953.10 | ($36,541.40) | 7,900.00 |
| EQUITIES | SUNDRUG CO LTD | RETAIL TRADE | Japan | $2,472,284.44 | ($709,670.22) | 105,600.00 |
| EQUITIES | SUNDRUG CO LTD | RETAIL TRADE | Japan | $349,171.78 | $0.00 | 14,914.35 |
| EQUITIES | SUNONWEALTH ELECTRIC MA | TAIWAN | Taiwan | $2,466,476.35 | $119,429.81 | 537,658.00 |
| EQUITIES | SUNPLUS TECHNOLOGY CO L | TAIWAN | Taiwan | $38,869.62 | ($3,795.01) | 39,000.00 |
| EQUITIES | SUNPLUS TECHNOLOGY CO L | TAIWAN | Taiwan | $201,324.69 | $78,296.33 | 202,000.00 |
| EQUITIES | SUNREX TECHNOLOGY CORP | TAIWAN | Taiwan | $46,690.63 | ($12,712.74) | 37,000.00 |
| EQUITIES | SUNRISE COMMUNICATIONS A | SWITZERLAND | Switzerland | $825,659.02 | $0.00 | 16,567.62 |
| EQUITIES | SUNRISE REALTY TRUST INC | MORTGAGE REITS | United States | $1,485,093.80 | ($485,933.89) | 181,109.00 |
| EQUITIES | SUNRUN INC | ELECTRIC COMP & EC | United States | $741,399.18 | ($1,028,507.80) | 55,411.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $708,036.70 | ($265,011.95) | 61,355.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $1,182,549.96 | $155,129.96 | 102,474.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $1,493,414.48 | $112,525.34 | 129,412.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $1,679,647.00 | $257,111.95 | 145,550.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $360,809.64 | $28,105.31 | 31,266.00 |
| EQUITIES | SUNSTONE HOTEL INVESTOR | HOTEL & RESORT RE | United States | $220,887.14 | ($7,847.81) | 19,141.00 |
| EQUITIES | SUNTEC REAL ESTATE INVES | SINGAPORE | Singapore | $682,010.14 | $0.00 | 608,394.41 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SUNTEC REAL ESTATE INVES | SINGAPORE | Singapore | $235,192.70 | ($2,620.14) | 209,800.00 |
| EQUITIES | SUNTORY BEVERAGE & FOOI | FOODS | Japan | $255,176.71 | ($6,235.96) | 9,100.00 |
| EQUITIES | SUNTORY BEVERAGE & FOOI | FOODS | Japan | $3,006,318.10 | ($213,495.80) | 107,210.00 |
| EQUITIES | SUNTORY BEVERAGE & FOOI | FOODS | Japan | $280,946.75 | ($12,812.19) | 10,019.00 |
| EQUITIES | SUNTORY BEVERAGE & FOOI | FOODS | Japan | $1,439.93 | $0.00 | 52.04 |
| EQUITIES | SUNWAY CONSTRUCTION GR | MALAYSIA | Malaysia | $1,505,679.71 | $423,106.27 | 826,300.00 |
| EQUITIES | SUNWAY CONSTRUCTION GR | MALAYSIA | Malaysia | $2,874,694.79 | $158,620.96 | 1,577,600.00 |
| EQUITIES | SUNWAY CONSTRUCTION GR | MALAYSIA | Malaysia | $2,095,362.04 | $566,838.06 | 1,149,911.00 |
| EQUITIES | SUNWAY REAL ESTATE INVES | MALAYSIA | Malaysia | $973,050.40 | ($14,208.76) | 1,795,300.00 |
| EQUITIES | SUNWAY REAL ESTATE INVES | MALAYSIA | Malaysia | $545,496.29 | $87,398.04 | 1,006,453.00 |
| EQUITIES | SUPALAI PCL | THAILAND | Thailand | $175,795.07 | ($38,633.80) | 365,000.00 |
| EQUITIES | SUPER GROUP SGHC LTD | CASINOS & GAMING | Guernsey C I | $500,808.00 | $8,500.80 | 36,960.00 |
| EQUITIES | SUPER GROUP SGHC LTD | CASINOS & GAMING | Guernsey C I | $530,347.00 | $381,122.45 | 39,140.00 |
| EQUITIES | SUPER GROUP SGHC LTD | CASINOS & GAMING | Guernsey C I | $2,227,931.65 | $490,885.01 | 164,423.00 |
| EQUITIES | SUPER MICRO COMPUTER IN | TECH HARDWARE ST | United States | $3,551,129.75 | $1,576,951.53 | 121,075.00 |
| EQUITIES | SUPER MICRO COMPUTER IN | TECH HARDWARE ST | United States | $4,967,064.83 | ($8,622,089.23) | 169,351.00 |
| EQUITIES | SUPER MICRO COMPUTER IN | TECH HARDWARE ST | United States | $191,818.20 | ($8,698.20) | 6,540.00 |
| EQUITIES | SUPER MICRO COMPUTER IN | TECH HARDWARE ST | United States | $3,672,145.33 | ($3,608,053.42) | 125,201.00 |
| EQUITIES | SUPER MICRO COMPUTER IN | TECH HARDWARE ST | United States | $862,477.98 | ($813,236.22) | 29,406.00 |
| EQUITIES | SUPER RETAIL GROUP LTD | AUSTRALIA | Australia | $882,512.07 | $68,420.25 | 96,649.00 |
| EQUITIES | SUPERIOR PLUS CORP | CDN GAS UTILITIES | Canada | $243,336.31 | $0.00 | 44,204.39 |
| EQUITIES | SUPERNUS PHARMACEUTICA | PHARMACEUTICALS | United States | $1,047,405.20 | $30,852.40 | 22,520.00 |
| EQUITIES | SUPERNUS PHARMACEUTICA | PHARMACEUTICALS | United States | $652,209.73 | $462,174.99 | 14,023.00 |
| EQUITIES | SUPERNUS PHARMACEUTICA | PHARMACEUTICALS | United States | $2,521,586.16 | $758,295.42 | 54,216.00 |
| EQUITIES | SURGERY PARTNERS INC | HEALTH CARE FACILI | United States | $323,786.40 | ($437,547.76) | 19,273.00 |
| EQUITIES | SURGUTNEFTEGAS PJSC | RUSSIA | Russia | $0.00 | ($723,490.79) | 105,439.00 |
| EQUITIES | SURROZEN INC | BIOTECHNOLOGY | United States | $93,420.00 | $7,405.20 | 3,600.00 |
| EQUITIES | SURTECO GROUP SE | GERMANY | Germany | $2,537.82 | $0.00 | 0.00 |
| EQUITIES | SUSS MICROTEC SE | GERMANY | Germany | $1,516.71 | $0.00 | 0.00 |
| EQUITIES | SUSS MICROTEC SE | GERMANY | Germany | $440,801.67 | $0.00 | 4,143.49 |
| EQUITIES | SUSS MICROTEC SE | GERMANY | Germany | $4,684,879.26 | $2,130,261.41 | 44,000.00 |
| EQUITIES | SUSTAINED INFRASTRUCTUR | SAUDI ARABIA | Saudi Arabia | $1,349,707.76 | $89,310.39 | 150,300.00 |
| EQUITIES | SUTLEJ TEXTILES AND INDUS | INDIA | India | $15,305.01 | ($14,086.22) | 37,866.00 |
| EQUITIES | SUTRO BIOPHARMA INC | BIOTECHNOLOGY | United States | $232,433.20 | $15,956.68 | 7,001.00 |
| EQUITIES | SUZANO SA | BRAZIL | Brazil | $1,089,108.35 | ($185,603.80) | 141,800.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SUZHOU TFC OPTICAL COMM | CHINA | China | $9,106,763.07 | $284,740.57 | 204,153.00 |
| EQUITIES | SUZUKEN CO LTD/AICHI JAPA | PHARMACEUTICAL | Japan | $484,280.90 | $0.00 | 15,945.66 |
| EQUITIES | SUZUKI CO LTD | ELECTRIC APPLIANCE | Japan | $36,719.09 | $13,482.46 | 1,800.00 |
| EQUITIES | SUZUKI MOTOR CORP | LAND TRANSPORTATI | Japan | $928,870.09 | $404,030.68 | 77,200.00 |
| EQUITIES | SUZUKI MOTOR CORP | LAND TRANSPORTATI | Japan | $1,221,608.55 | ($156,479.72) | 101,530.00 |
| EQUITIES | SUZUKI MOTOR CORP | LAND TRANSPORTATI | Japan | $1,304,063.82 | $93,806.41 | 108,383.00 |
| EQUITIES | SUZUKI MOTOR CORP | LAND TRANSPORTATI | Japan | $1,907,155.37 | $0.00 | 158,506.93 |
| EQUITIES | SUZUKI MOTOR CORP | LAND TRANSPORTATI | Japan | $7,766.06 | $0.00 | 645.45 |
| EQUITIES | SVENSKA CELLULOSA AB SC/ | SWEDEN | Sweden | $334,362.60 | ($114,043.14) | 32,654.00 |
| EQUITIES | SVENSKA CELLULOSA AB SC/ | SWEDEN | Sweden | $372,566.40 | ($130,900.88) | 36,385.00 |
| EQUITIES | SVENSKA CELLULOSA AB SC/ | SWEDEN | Sweden | $2,493.62 | $0.00 | 243.53 |
| EQUITIES | SVENSKA HANDELSBANKEN A | SWEDEN | Sweden | $1,048,428.22 | $314,353.26 | 71,156.00 |
| EQUITIES | SVENSKA HANDELSBANKEN A | SWEDEN | Sweden | $1,478,517.04 | $169,851.59 | 98,532.00 |
| EQUITIES | SVENSKA HANDELSBANKEN A | SWEDEN | Sweden | $4,147,432.44 | $0.00 | 281,483.38 |
| EQUITIES | SVENSKA HANDELSBANKEN A | SWEDEN | Sweden | $8,260.00 | $0.00 | 560.60 |
| EQUITIES | SVOLDER AB | SWEDEN | Sweden | $263,350.78 | $0.00 | 48,362.95 |
| EQUITIES | SWARMER INC | AEROSPACE & DEFEN | United States | $91,455.84 | $16,211.69 | 2,064.00 |
| EQUITIES | SWATCH GROUP AG/THE | SWITZERLAND | Switzerland | $2,050.15 | $0.00 | 0.00 |
| EQUITIES | SWATCH GROUP AG/THE | SWITZERLAND | Switzerland | $601,540.38 | ($109,243.15) | 2,453.00 |
| EQUITIES | SWATCH GROUP AG/THE | SWITZERLAND | Switzerland | $472,998.78 | $110,605.66 | 1,904.00 |
| EQUITIES | SWATCH GROUP AG/THE | SWITZERLAND | Switzerland | $2,838.90 | $0.00 | 11.34 |
| EQUITIES | SWATCH GROUP AG/THE | SWITZERLAND | Switzerland | $2,499,120.06 | ($53,113.24) | 10,202.00 |
| EQUITIES | SWCC CORP | JAPAN | Japan | $558,872.23 | $0.00 | 6,743.19 |
| EQUITIES | SWCC CORP | JAPAN | Japan | $4,624,679.62 | $2,880,800.74 | 55,800.00 |
| EQUITIES | SWCC CORP | JAPAN | Japan | $2,602,418.28 | $332,286.02 | 31,400.00 |
| EQUITIES | SWECO AB | SWEDEN | Sweden | $1,114,241.82 | ($165,475.98) | 84,845.00 |
| EQUITIES | SWECO AB | SWEDEN | Sweden | $474,286.67 | $0.00 | 36,114.94 |
| EQUITIES | SWEDBANK AB | SWEDEN | Sweden | $7,019,008.70 | $1,194,812.69 | 185,823.00 |
| EQUITIES | SWEDBANK AB | SWEDEN | Sweden | $2,380,460.58 | $1,123,308.83 | 62,919.00 |
| EQUITIES | SWEDBANK AB | SWEDEN | Sweden | $14,585.24 | $0.00 | 0.00 |
| EQUITIES | SWEDBANK AB | SWEDEN | Sweden | $1,868,114.69 | $550,415.54 | 49,165.00 |
| EQUITIES | SWEDBANK AB | SWEDEN | Sweden | $12,618.79 | $0.00 | 337.37 |
| EQUITIES | SWEDEN EQ FUTURES | SWEDEN | Sweden | $225.36 | $0.00 | 225.36 |
| EQUITIES | SWEDISH ORPHAN BIOVITRUI | SWEDEN | Sweden | $658,857.73 | $306,318.33 | 13,802.00 |
| EQUITIES | SWEDISH ORPHAN BIOVITRUI | SWEDEN | Sweden | $582,288.56 | $180,832.81 | 12,198.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SWEDISH ORPHAN BIOVITRUI | SWEDEN | Sweden | $187,751.45 | $0.00 | 3,933.09 |
| EQUITIES | SWEDISH ORPHAN BIOVITRUI | SWEDEN | Sweden | $3,514.15 | $0.00 | 73.62 |
| EQUITIES | SWEETGREEN INC | RESTAURANTS | United States | $242,979.80 | ($208,538.06) | 27,580.00 |
| EQUITIES | SWIBER HOLDINGS LTD NPV | SINGAPORE | Singapore | $0.00 | ($4,208.91) | 277,200.00 |
| EQUITIES | SWIGGY LTD | INDIA | India | $4,316,266.32 | ($3,058,867.19) | 1,707,008.00 |
| EQUITIES | SWIRE PACIFIC LTD | HONG KONG | Hong Kong | $1,527.31 | $0.00 | 146.60 |
| EQUITIES | SWISS LIFE HOLDING AG | SWITZERLAND | Switzerland | $2,425,318.14 | $880,785.35 | 2,139.00 |
| EQUITIES | SWISS LIFE HOLDING AG | SWITZERLAND | Switzerland | $1,984,680.41 | $228,353.84 | 1,756.00 |
| EQUITIES | SWISS LIFE HOLDING AG | SWITZERLAND | Switzerland | $12,501.00 | $0.00 | 11.34 |
| EQUITIES | SWISS PRIME SITE AG | SWITZERLAND | Switzerland | $743,761.16 | $270,572.93 | 4,507.00 |
| EQUITIES | SWISS PRIME SITE AG | SWITZERLAND | Switzerland | $928,455.24 | $145,677.71 | 5,638.00 |
| EQUITIES | SWISS PRIME SITE AG | SWITZERLAND | Switzerland | $5,287.20 | $0.00 | 32.33 |
| EQUITIES | SWISS RE AG | SWITZERLAND | Switzerland | $21,682.29 | $0.00 | 0.00 |
| EQUITIES | SWISS RE AG | SWITZERLAND | Switzerland | $3,450,217.02 | $692,930.33 | 21,063.00 |
| EQUITIES | SWISS RE AG | SWITZERLAND | Switzerland | $3,144,628.93 | ($299,702.95) | 19,214.00 |
| EQUITIES | SWISS RE AG | SWITZERLAND | Switzerland | $474,050.79 | $0.00 | 0.00 |
| EQUITIES | SWISS RE AG | SWITZERLAND | Switzerland | $19,275.06 | $0.00 | 121.00 |
| EQUITIES | SWISSCOM AG | SWITZERLAND | Switzerland | $3,515,555.94 | $365,943.56 | 4,445.00 |
| EQUITIES | SWISSCOM AG | SWITZERLAND | Switzerland | $12,885,094.77 | ($846,828.13) | 16,611.00 |
| EQUITIES | SWISSCOM AG | SWITZERLAND | Switzerland | $1,375,538.71 | $114,435.87 | 1,733.00 |
| EQUITIES | SWISSCOM AG | SWITZERLAND | Switzerland | $8,150.88 | $0.00 | 10.46 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $2,992,439.10 | ($97,350.17) | 63,690.00 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $7,982.07 | $0.00 | 0.00 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $1,389,556.05 | $0.00 | 29,574.84 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $9,283.58 | $0.00 | 0.00 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $7,784,852.17 | $5,703,422.35 | 165,690.00 |
| EQUITIES | SWISSQUOTE GROUP HOLDI | SWITZERLAND | Switzerland | $129,428.02 | $0.00 | 0.00 |
| EQUITIES | SWITZERLAND EQ FUTURES | SWITZERLAND | Switzerland | $12,802.94 | $0.00 | 12,802.94 |
| EQUITIES | SYDNEY AIRPORT | AUSTRALIA | Australia | $0.00 | $0.00 | 0.00 |
| EQUITIES | SYENSQO SA | BELGIUM | Belgium | $361,454.99 | ($73,057.97) | 4,801.00 |
| EQUITIES | SYENSQO SA | BELGIUM | Belgium | $75,662.57 | $0.00 | 0.00 |
| EQUITIES | SYENSQO SA | BELGIUM | Belgium | $45,651.69 | $0.00 | 0.00 |
| EQUITIES | SYENSQO SA | BELGIUM | Belgium | $371,107.15 | ($20,644.23) | 4,965.00 |
| EQUITIES | SYENSQO SA | BELGIUM | Belgium | $2,064.64 | $0.00 | 27.95 |
| EQUITIES | SYLVAMO CORP | PAPER PRODUCTS | United States | $382,498.20 | $203,664.98 | 10,119.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SYMRISE AG | GERMANY | Germany | $3,905.78 | $0.00 | 0.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $760,376.46 | ($21,976.73) | 7,380.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $18,105.76 | $0.00 | 0.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $886,519.19 | ($128,609.99) | 8,780.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $53,658.18 | $0.00 | 0.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $110,168.14 | $0.00 | 0.00 |
| EQUITIES | SYMRISE AG | GERMANY | Germany | $5,219.83 | $0.00 | 51.99 |
| EQUITIES | SYNAPTICS INC | SEMICONDUCTORS | United States | $941,290.71 | $510,930.45 | 7,577.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $874,879.20 | $8,792.51 | 11,504.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $6,238,381.50 | $4,082,978.44 | 82,030.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $9,207,525.60 | $5,506,536.38 | 121,072.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $7,306,199.55 | $4,411,147.98 | 96,071.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $7,075,159.65 | $945,197.43 | 93,033.00 |
| EQUITIES | SYNCHRONY FINANCIAL | CONSUMER FINANCE | United States | $2,338,841.70 | $1,371,657.16 | 30,754.00 |
| EQUITIES | SYNDAX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $414,640.48 | $103,479.27 | 18,968.00 |
| EQUITIES | SYNDAX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $1,050,482.30 | $49,830.97 | 48,055.00 |
| EQUITIES | SYNDAX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $289,098.50 | $132,058.51 | 13,225.00 |
| EQUITIES | SYNNEX TECHNOLOGY INTER | TAIWAN | Taiwan | $214,477.42 | $58,120.16 | 75,000.00 |
| EQUITIES | SYNNEX TECHNOLOGY INTER | TAIWAN | Taiwan | $2,565,664.72 | $614,855.65 | 897,180.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $19,129,265.88 | $10,838,392.75 | 42,884.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $27,299,037.93 | $18,698,844.20 | 61,199.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $20,009,808.06 | $8,127,255.86 | 44,858.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $13,744,754.91 | ($841,879.19) | 30,813.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $5,299,311.60 | $1,768,612.40 | 11,880.00 |
| EQUITIES | SYNOPSYS INC | APPLICATION SOFTW | United States | $17,512,708.20 | ($597,570.58) | 39,260.00 |
| EQUITIES | SYNSAM AB | SWEDEN | Sweden | $227,764.26 | $0.00 | 40,820.89 |
| EQUITIES | SYNTEC TECHNOLOGY CO LT | TAIWAN | Taiwan | $832,859.86 | ($122,380.56) | 13,200.00 |
| EQUITIES | SYNTEC TECHNOLOGY CO LT | TAIWAN | Taiwan | $378,572.66 | ($39,055.21) | 6,000.00 |
| EQUITIES | SYNTEC TECHNOLOGY CO LT | TAIWAN | Taiwan | $757,145.32 | $132,418.12 | 12,000.00 |
| EQUITIES | SYNTEC TECHNOLOGY CO LT | TAIWAN | Taiwan | $243,548.41 | ($73,259.62) | 3,860.00 |
| EQUITIES | SYRMA SGS TECHNOLOGY LT | INDIA | India | $831,949.73 | $346,583.78 | 56,400.00 |
| EQUITIES | SYRMA SGS TECHNOLOGY LT | INDIA | India | $1,276,851.08 | ($56,372.79) | 86,561.00 |
| EQUITIES | SYSCO CORP | FOOD DISTRIBUTORS | United States | $9,360,291.36 | $5,927,092.02 | 111,992.00 |
| EQUITIES | SYSCO CORP | FOOD DISTRIBUTORS | United States | $13,063,721.16 | $7,679,330.80 | 156,302.00 |
| EQUITIES | SYSCO CORP | FOOD DISTRIBUTORS | United States | $9,812,459.16 | $3,514,609.33 | 117,402.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | SYSCO CORP | FOOD DISTRIBUTORS | United States | $2,302,545.42 | $1,212,284.88 | 27,549.00 |
| EQUITIES | SYSMEX CORP | PRECISION INSTRUMI | Japan | $124,860.18 | $2,364.00 | 13,800.00 |
| EQUITIES | SYSMEX CORP | PRECISION INSTRUMI | Japan | $486,652.73 | $0.00 | 53,786.86 |
| EQUITIES | SYSMEX CORP | PRECISION INSTRUMI | Japan | $2,890,784.70 | $73,572.77 | 319,500.00 |
| EQUITIES | SYSTEM SUPPORT HOLDINGS | INFORMATN & COMMI | Japan | $27,938.43 | $7,943.58 | 4,600.00 |
| EQUITIES | SYSTENA CORP | INFORMATN & COMMI | Japan | $410,164.69 | $0.00 | 168,341.76 |
| EQUITIES | T BANK SA | GREECE | Greece | $0.00 | ($27,949.30) | 20,268.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $5,587,181.36 | $3,257,538.36 | 49,144.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $7,947,158.38 | $4,482,446.19 | 69,902.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $123,808.41 | $8,818.60 | 1,089.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $6,866,193.86 | $755,425.29 | 60,394.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $3,553,380.95 | $514,856.47 | 31,255.00 |
| EQUITIES | T ROWE PRICE GROUP INC | ASSET MGMT & CUST | United States | $2,071,772.87 | $406,398.48 | 18,223.00 |
| EQUITIES | T&D HOLDINGS INC | INSURANCE | Japan | $754,361.14 | $603,846.64 | 25,505.00 |
| EQUITIES | T&D HOLDINGS INC | INSURANCE | Japan | $6,243,702.65 | $4,015,881.01 | 211,100.00 |
| EQUITIES | T&D HOLDINGS INC | INSURANCE | Japan | $894,260.30 | $352,156.62 | 30,235.00 |
| EQUITIES | T&D HOLDINGS INC | INSURANCE | Japan | $1,158,781.49 | $0.00 | 39,178.47 |
| EQUITIES | T&D HOLDINGS INC | INSURANCE | Japan | $5,351.08 | $0.00 | 180.92 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $3,052,853.73 | ($801,546.35) | 18,201.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $18,039,193.77 | $6,896,830.47 | 107,549.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $25,988,253.93 | $7,489,771.26 | 154,941.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $954,383.70 | ($79,318.60) | 5,690.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $19,379,524.20 | $9,629,605.67 | 115,540.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $1,845,365.46 | ($716,607.66) | 11,002.00 |
| EQUITIES | T-MOBILE US INC | WIRELESS TELECOMI | United States | $6,064,110.42 | $1,673,285.23 | 36,154.00 |
| EQUITIES | T1 ENERGY INC | SEMICONDUCTORS | United States | $80,267.16 | $24,257.95 | 8,467.00 |
| EQUITIES | T1 ENERGY INC | SEMICONDUCTORS | United States | $605,023.08 | ($58,715.32) | 63,821.00 |
| EQUITIES | TA ANN HOLDINGS BHD | MALAYSIA | Malaysia | $180,727.92 | $80,114.18 | 138,000.00 |
| EQUITIES | TA CHEN STAINLESS PIPE | TAIWAN | Taiwan | $569,977.87 | ($36,522.99) | 450,000.00 |
| EQUITIES | TAB GIDA SANAYI VE TICARET | TURKEY | Turkey | $257,957.58 | ($6,334.51) | 53,300.00 |
| EQUITIES | TABCORP HOLDINGS LTD | AUSTRALIA | Australia | $331,112.79 | $0.00 | 572,364.36 |
| EQUITIES | TABOOLA.COM LTD | ISRAEL | Israel | $49,890.00 | $2,693.29 | 9,978.00 |
| EQUITIES | TACHI-S CO LTD | TRANSPORTATION EC | Japan | $303,052.48 | $45,146.14 | 23,200.00 |
| EQUITIES | TACHI-S CO LTD | TRANSPORTATION EC | Japan | $994.22 | $0.00 | 0.00 |
| EQUITIES | TACHIBANA ELETECH CO LTD | RETAIL TRADE | Japan | $25,796.03 | $2,226.32 | 1,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TACTILE SYSTEMS TECHNOL( | HEALTH CARE EQUIPI | United States | $2,313,608.20 | $340,676.32 | 77,690.00 |
| EQUITIES | TACTILE SYSTEMS TECHNOL( | HEALTH CARE EQUIPI | United States | $696,256.40 | $79,997.71 | 23,380.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $3,689.70 | $0.00 | 0.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $4,986,166.44 | ($2,500,080.29) | 297,341.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $1,531,037.59 | ($1,077,891.80) | 91,759.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $480,851.05 | $0.00 | 29,807.28 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $898.42 | $0.00 | 0.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $3,758,649.27 | $775,789.85 | 229,007.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $22,414.68 | $0.00 | 0.00 |
| EQUITIES | TAG IMMOBILIEN AG | GERMANY | Germany | $15,352.95 | $0.00 | 0.00 |
| EQUITIES | TAIBA INVESTMENTS CO | SAUDI ARABIA | Saudi Arabia | $97,991.33 | $2,242.50 | 19,966.00 |
| EQUITIES | TAICHUNG COMMERCIAL BAN | TAIWAN | Taiwan | $2,936,455.66 | $596,605.59 | 4,665,596.00 |
| EQUITIES | TAICHUNG COMMERCIAL BAN | TAIWAN | Taiwan | $731,891.56 | $452,918.41 | 1,162,868.00 |
| EQUITIES | TAIDOC TECHNOLOGY CORP | TAIWAN | Taiwan | $288,812.33 | ($198,471.24) | 73,900.00 |
| EQUITIES | TAIHAN CABLE & SOLUTION C | SOUTH KOREA | South Korea | $82,250.14 | ($64,642.99) | 3,759.00 |
| EQUITIES | TAIHEIYO CEMENT CORP | CONSTRUCTION | Japan | $628,017.64 | $0.00 | 25,703.45 |
| EQUITIES | TAIKISHA LTD | CONSTRUCTION | Japan | $1,099,769.35 | $317,219.87 | 36,000.00 |
| EQUITIES | TAIKISHA LTD | CONSTRUCTION | Japan | $6,222,861.55 | $6,178,898.63 | 203,700.00 |
| EQUITIES | TAIKISHA LTD | CONSTRUCTION | Japan | $1,120,434.03 | $0.00 | 36,571.89 |
| EQUITIES | TAIKO BANK LTD/THE | JAPAN | Japan | $98,138.76 | $17,556.34 | 5,800.00 |
| EQUITIES | TAIKO PHARMACEUTICAL CO | PHARMACEUTICAL | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | TAISEI CORP | CONSTRUCTION | Japan | $1,158,851.03 | $552,571.96 | 13,217.00 |
| EQUITIES | TAISEI CORP | CONSTRUCTION | Japan | $781,042.97 | $419,810.39 | 8,908.00 |
| EQUITIES | TAISEI CORP | CONSTRUCTION | Japan | $2,892,733.38 | $0.00 | 32,992.39 |
| EQUITIES | TAISEI CORP | CONSTRUCTION | Japan | $5,203.43 | $0.00 | 59.35 |
| EQUITIES | TAIWAN BUSINESS BANK | TAIWAN | Taiwan | $320,182.55 | $92,001.29 | 574,642.00 |
| EQUITIES | TAIWAN FU HSING INDUSTRIA | TAIWAN | Taiwan | $991.91 | $0.00 | 0.00 |
| EQUITIES | TAIWAN GLASS INDUSTRY CC | TAIWAN | Taiwan | $436,733.48 | $39,165.65 | 186,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR C( | TAIWAN | Taiwan | $1,558,426.07 | $873,604.66 | 412,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $79,202,863.47 | $52,402,910.58 | 165,520.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $79,701,470.19 | $41,859,388.50 | 166,562.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $38,820,983.03 | $29,956,629.29 | 81,129.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $27,136,579.72 | $5,129,833.98 | 358,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $71,172,060.08 | $53,918,562.33 | 939,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $35,853,637.44 | $25,817,817.57 | 473,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $218,911,849.72 | $179,585,695.64 | 2,888,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $211,079,019.06 | $169,098,858.06 | 2,784,414.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $134,287,690.54 | $80,336,540.24 | 1,771,661.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $101,081,238.20 | $58,125,370.82 | 1,333,446.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $17,595,838.20 | $11,208,663.59 | 36,769.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $131,823,136.99 | $73,700,286.79 | 1,739,080.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $65,079,890.09 | $41,844,858.53 | 136,001.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $201,174,532.26 | $120,407,636.25 | 2,654,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $73,342,450.70 | $45,881,265.46 | 967,525.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $83,286,517.85 | $35,919,197.44 | 1,098,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $209,505,744.93 | $157,327,235.09 | 2,764,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $4,760.03 | $0.00 | 0.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $88,993,164.26 | $86,402,463.65 | 185,980.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $87,852,781.80 | $70,063,892.84 | 1,159,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $62,308,012.62 | $48,782,956.02 | 822,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $152,575,090.82 | $140,616,807.19 | 318,855.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $155,997,433.07 | $138,802,787.55 | 2,058,000.00 |
| EQUITIES | TAIWAN SEMICONDUCTOR M/ | TAIWAN | Taiwan | $41,715,007.43 | $40,470,488.57 | 87,177.00 |
| EQUITIES | TAIWAN SURFACE MOUNTING | TAIWAN | Taiwan | $33,431.17 | $614.69 | 5,000.00 |
| EQUITIES | TAIWAN UNION TECHNOLOGY | TAIWAN | Taiwan | $1,260,402.12 | $910,698.36 | 23,900.00 |
| EQUITIES | TAIWAN UNION TECHNOLOGY | TAIWAN | Taiwan | $1,634,831.20 | $1,373,470.84 | 31,000.00 |
| EQUITIES | TAIWAN UNION TECHNOLOGY | TAIWAN | Taiwan | $2,056,723.12 | $1,849,331.55 | 39,000.00 |
| EQUITIES | TAIWAN UNION TECHNOLOGY | TAIWAN | Taiwan | $3,173,576.51 | $1,096,959.95 | 60,178.00 |
| EQUITIES | TAIYO HOLDINGS CO LTD | CHEMICALS | Japan | $509,981.79 | $0.00 | 16,500.98 |
| EQUITIES | TAIYO YUDEN CO LTD | ELECTRIC APPLIANCE | Japan | $3,544,884.69 | $0.00 | 28,559.39 |
| EQUITIES | TAIYO YUDEN CO LTD | ELECTRIC APPLIANCE | Japan | $7,352,069.45 | $5,096,575.01 | 59,300.00 |
| EQUITIES | TAKARA HOLDINGS INC | FOODS | Japan | $317,153.97 | $0.00 | 23,006.18 |
| EQUITIES | TAKARA STANDARD CO LTD | OTHER PRODUCTS | Japan | $381,319.31 | $0.00 | 19,991.58 |
| EQUITIES | TAKASAGO INTERNATIONAL C | CHEMICALS | Japan | $63,342.87 | ($1,409.17) | 9,200.00 |
| EQUITIES | TAKASAGO THERMAL ENGINE | CONSTRUCTION | Japan | $9,467,420.38 | $982,201.82 | 302,773.00 |
| EQUITIES | TAKASAGO THERMAL ENGINE | CONSTRUCTION | Japan | $854,148.94 | $0.00 | 27,131.42 |
| EQUITIES | TAKASAGO THERMAL ENGINE | CONSTRUCTION | Japan | $2,564,061.10 | $209,651.04 | 82,000.00 |
| EQUITIES | TAKASAGO THERMAL ENGINE | CONSTRUCTION | Japan | $8,255,025.98 | $9,732,068.52 | 264,000.00 |
| EQUITIES | TAKASHIMAYA CO LTD | RETAIL TRADE | Japan | $4,205,233.35 | $2,700,608.05 | 273,000.00 |
| EQUITIES | TAKASHIMAYA CO LTD | RETAIL TRADE | Japan | $729,539.28 | $0.00 | 47,360.99 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TAKE-TWO INTERACTIVE SOF | INTERACTIVE HOME E | United States | $10,064,694.76 | $7,104,160.97 | 40,262.00 |
| EQUITIES | TAKE-TWO INTERACTIVE SOF | INTERACTIVE HOME E | United States | $14,337,602.90 | $8,301,073.50 | 57,355.00 |
| EQUITIES | TAKE-TWO INTERACTIVE SOF | INTERACTIVE HOME E | United States | $537,457.00 | $23,005.00 | 2,150.00 |
| EQUITIES | TAKE-TWO INTERACTIVE SOF | INTERACTIVE HOME E | United States | $10,582,653.32 | $4,967,887.43 | 42,334.00 |
| EQUITIES | TAKE-TWO INTERACTIVE SOF | INTERACTIVE HOME E | United States | $2,752,529.78 | $1,260,990.15 | 11,011.00 |
| EQUITIES | TAKEDA PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $3,278,044.20 | $366,657.19 | 103,349.00 |
| EQUITIES | TAKEDA PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $24,514,996.39 | $3,948,701.45 | 772,900.00 |
| EQUITIES | TAKEDA PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $3,321,878.75 | $712,075.41 | 104,731.00 |
| EQUITIES | TAKEDA PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $4,006,687.92 | $0.00 | 126,321.42 |
| EQUITIES | TAKEDA PHARMACEUTICAL C | PHARMACEUTICAL | Japan | $20,816.62 | $0.00 | 656.30 |
| EQUITIES | TAKKT AG | GERMANY | Germany | $2,434.20 | $0.00 | 0.00 |
| EQUITIES | TAKKT AG | GERMANY | Germany | $1,289.32 | $0.00 | 0.00 |
| EQUITIES | TAKKT AG | GERMANY | Germany | $303,363.73 | $0.00 | 0.00 |
| EQUITIES | TAKUMA CO LTD | MACHINERY | Japan | $653,787.59 | $0.00 | 29,352.71 |
| EQUITIES | TALABAT HOLDING PLC | UNITED ARAB EMIRAT | United Arab Emirates | $4,170,809.69 | ($491,082.34) | 12,453,936.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $17,260.46 | $0.00 | 0.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $472,177.51 | $179,652.10 | 3,664.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $138,962.28 | $0.00 | 0.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $274,875.85 | $0.00 | 0.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $474,221.07 | $47,674.95 | 3,696.00 |
| EQUITIES | TALANX AG | GERMANY | Germany | $222,536.73 | $0.00 | 1,759.89 |
| EQUITIES | TALANX AG | GERMANY | Germany | $2,974.58 | $0.00 | 23.52 |
| EQUITIES | TALANX AG | GERMANY | Germany | $36,491.54 | $0.00 | 0.00 |
| EQUITIES | TALEEM REIT | SAUDI ARABIA | Saudi Arabia | $30,757.59 | $1,477.17 | 10,740.00 |
| EQUITIES | TALEN ENERGY CORP | INDEP PWR PROD/EN | United States | $223,639.32 | ($15,292.07) | 582.00 |
| EQUITIES | TALEN ENERGY CORP | INDEP PWR PROD/EN | United States | $4,505,448.50 | $928,839.31 | 11,725.00 |
| EQUITIES | TALEN ENERGY CORP | INDEP PWR PROD/EN | United States | $5,851,127.02 | $645,338.54 | 15,227.00 |
| EQUITIES | TALEN ENERGY CORP | INDEP PWR PROD/EN | United States | $207,500.40 | ($28,096.20) | 540.00 |
| EQUITIES | TALEN ENERGY CORP | INDEP PWR PROD/EN | United States | $4,344,827.82 | $933,082.82 | 11,307.00 |
| EQUITIES | TALKSPACE INC | HEALTH CARE SERVI | United States | $44,044.00 | ($52.51) | 8,470.00 |
| EQUITIES | TALOS ENERGY INC | OIL & GAS EXPL & PR | United States | $411,544.98 | ($113,934.31) | 31,878.00 |
| EQUITIES | TAMA HOME CO LTD | JAPAN | Japan | $158,253.40 | $0.00 | 8,488.49 |
| EQUITIES | TAMARACK VALLEY ENERGY | CDN OIL & GAS EXPL | Canada | $1,068,390.04 | $0.00 | 122,537.25 |
| EQUITIES | TAMARACK VALLEY ENERGY | CDN OIL & GAS EXPL | Canada | $3,532,915.59 | ($394,085.82) | 405,200.00 |
| EQUITIES | TAMBORAN RESOURCES COF | OIL & GAS EXPL & PR | United States | $1,146,952.80 | ($106,424.51) | 35,280.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TAMILNAD MERCANTILE BANK | INDIA | India | $302,878.37 | $74,535.68 | 38,573.00 |
| EQUITIES | TAMRON CO LTD | OTHER PRODUCTS | Japan | $141,718.48 | ($14,409.47) | 19,600.00 |
| EQUITIES | TANDEM DIABETES CARE INC | HEALTH CARE EQUIPI | United States | $279,949.68 | ($425,352.56) | 18,552.00 |
| EQUITIES | TANDEM DIABETES CARE INC | HEALTH CARE EQUIPI | United States | $242,586.84 | $12,057.00 | 16,076.00 |
| EQUITIES | TANGER INC | RETAIL REITS | United States | $1,151,813.54 | $640,009.49 | 29,182.00 |
| EQUITIES | TANGER INC | RETAIL REITS | United States | $935,952.11 | $456,362.31 | 23,713.00 |
| EQUITIES | TANGER INC | RETAIL REITS | United States | $795,320.50 | $3,425.50 | 20,150.00 |
| EQUITIES | TANGO THERAPEUTICS INC | OTHER | United States | $841,519.20 | $415,149.09 | 26,920.00 |
| EQUITIES | TANLA PLATFORMS LTD | INDIA | India | $310,291.25 | ($41,070.70) | 55,408.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $458,901.30 | $120,408.34 | 3,135.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $6,796,277.02 | $5,591,757.01 | 46,429.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $10,210,151.38 | $7,955,373.29 | 69,751.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $354,239.60 | $6,969.60 | 2,420.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $7,407,559.90 | $5,266,981.57 | 50,605.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $2,152,517.90 | ($63,223.74) | 14,705.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $3,180,837.40 | $9,181.81 | 21,730.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $25,105,341.04 | $11,635,481.77 | 171,508.00 |
| EQUITIES | TAPESTRY INC | APPAREL ACCESS & L | United States | $1,878,348.16 | $504,972.48 | 12,832.00 |
| EQUITIES | TARGA RESOURCES CORP | OIL & GAS STORAGE | United States | $12,916,035.66 | $10,830,094.36 | 48,169.00 |
| EQUITIES | TARGA RESOURCES CORP | OIL & GAS STORAGE | United States | $18,127,068.42 | $14,551,351.63 | 67,603.00 |
| EQUITIES | TARGA RESOURCES CORP | OIL & GAS STORAGE | United States | $14,062,066.02 | $10,580,195.37 | 52,443.00 |
| EQUITIES | TARGA RESOURCES CORP | OIL & GAS STORAGE | United States | $3,833,865.72 | $1,405,066.73 | 14,298.00 |
| EQUITIES | TARGA RESOURCES CORP | OIL & GAS STORAGE | United States | $3,914,844.00 | $1,992,892.66 | 14,600.00 |
| EQUITIES | TARGET CORP | CNSMR STAPLE MER( | United States | $2,885,958.56 | $149,455.06 | 22,096.00 |
| EQUITIES | TARGET CORP | CNSMR STAPLE MER( | United States | $13,144,329.18 | $7,708,438.54 | 100,638.00 |
| EQUITIES | TARGET CORP | CNSMR STAPLE MER( | United States | $18,448,401.28 | $9,309,679.13 | 141,248.00 |
| EQUITIES | TARGET CORP | CNSMR STAPLE MER( | United States | $14,678,082.41 | $1,446,717.55 | 112,381.00 |
| EQUITIES | TARGET CORP | CNSMR STAPLE MER( | United States | $3,954,348.36 | $812,139.61 | 30,276.00 |
| EQUITIES | TARSUS PHARMACEUTICALS | PHARMACEUTICALS | United States | $483,190.38 | $343,009.54 | 7,677.00 |
| EQUITIES | TARSUS PHARMACEUTICALS | PHARMACEUTICALS | United States | $1,139,025.18 | $343,616.68 | 18,097.00 |
| EQUITIES | TASEKO MINES LTD | CDN COPPER | Canada | $655,513.34 | $0.00 | 88,097.80 |
| EQUITIES | TASSAL GROUP LTD | AUSTRALIA | Australia | $835.88 | $0.00 | 0.00 |
| EQUITIES | TAT TECHNOLOGIES LTD | ISRAEL | Israel | $2,806,648.39 | $649,407.83 | 58,193.00 |
| EQUITIES | TAT TECHNOLOGIES LTD | ISRAEL | Israel | $110,157.32 | $8,681.48 | 2,284.00 |
| EQUITIES | TAT TECHNOLOGIES LTD | ISRAEL | Israel | $1,522,621.10 | $192,356.02 | 31,570.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TAT TECHNOLOGIES LTD | ISRAEL | Israel | $2,213,033.55 | $19,125.14 | 45,885.00 |
| EQUITIES | TAT TECHNOLOGIES LTD SHS | ISRAEL | Israel | $2,958,765.81 | $247,241.34 | 61,347.00 |
| EQUITIES | TATA CONSULTANCY SERVIC | INDIA | India | $1,257,546.47 | ($471,035.43) | 58,596.00 |
| EQUITIES | TATA CONSULTANCY SERVIC | INDIA | India | $935,004.56 | ($970,301.61) | 43,567.00 |
| EQUITIES | TATA CONSULTANCY SERVIC | INDIA | India | $620,059.95 | ($687,518.89) | 28,892.00 |
| EQUITIES | TATA CONSUMER PRODUCTS | INDIA | India | $3,195,709.55 | ($498,431.21) | 279,266.00 |
| EQUITIES | TATA ELXSI LTD | INDIA | India | $265,878.50 | ($105,869.06) | 6,472.00 |
| EQUITIES | TATA MOTORS LTD /NEW | INDIA | India | $1,095,337.03 | $447,778.78 | 245,143.00 |
| EQUITIES | TATA MOTORS LTD /NEW | INDIA | India | $2,724,408.64 | $1,113,750.67 | 609,739.00 |
| EQUITIES | TATA MOTORS PASSENGER V | INDIA | India | $2,549,733.09 | ($1,530,857.84) | 680,869.00 |
| EQUITIES | TATA MOTORS PASSENGER V | INDIA | India | $2,551,942.53 | ($2,613,927.12) | 681,459.00 |
| EQUITIES | TATA STEEL LTD | INDIA | India | $3,471,655.56 | $888,758.86 | 1,719,616.00 |
| EQUITIES | TATA STEEL LTD | INDIA | India | $12,923,271.21 | $538,024.89 | 617,891.00 |
| EQUITIES | TATA STEEL LTD | INDIA | India | $8,074,214.31 | ($666,420.26) | 3,999,554.00 |
| EQUITIES | TATE & LYLE PLC | UNITED KINGDOM CO | United Kingdom | $928,386.04 | $0.00 | 126,259.49 |
| EQUITIES | TATNEFT PJSC | RUSSIA | Russia | $0.00 | ($2,162,712.16) | 31,039.00 |
| EQUITIES | TAURON POLSKA ENERGIA SA | POLAND | Poland | $2,484,640.78 | $1,344,860.07 | 1,006,400.00 |
| EQUITIES | TAURON POLSKA ENERGIA SA | POLAND | Poland | $1,972,728.70 | $589,809.29 | 798,353.00 |
| EQUITIES | TAV HAVALIMANLARI HOLDIN | TURKEY | Turkey | $1,730,197.23 | $9,302.33 | 285,999.00 |
| EQUITIES | TAYCA CORP | CHEMICALS | Japan | $85,672.98 | $42,405.36 | 5,900.00 |
| EQUITIES | TAYLOR DEVICES INC | IND MACHNRY & SUPI | United States | $740,306.88 | ($294,827.63) | 12,616.00 |
| EQUITIES | TAYLOR MORRISON HOME CO | HOMEBUILDING | United States | $1,328,194.36 | $894,607.50 | 18,514.00 |
| EQUITIES | TAYLOR MORRISON HOME CO | HOMEBUILDING | United States | $1,196,049.28 | $64,733.34 | 16,672.00 |
| EQUITIES | TAYLOR WIMPEY PLC | UNITED KINGDOM CO | United Kingdom | $691,663.74 | $0.00 | 645,931.77 |
| EQUITIES | TAYSHA GENE THERAPIES IN | BIOTECHNOLOGY | United States | $1,049,189.46 | $115,524.46 | 154,066.00 |
| EQUITIES | TAYSHA GENE THERAPIES IN | BIOTECHNOLOGY | United States | $189,147.75 | $60,621.71 | 27,775.00 |
| EQUITIES | TAZMO CO LTD | PRECISION INSTRUMI | Japan | $92,736.51 | $50,200.49 | 3,200.00 |
| EQUITIES | TAZMO CO LTD | PRECISION INSTRUMI | Japan | $78,246.43 | $38,582.22 | 2,700.00 |
| EQUITIES | TBC BANK GROUP PLC | UNITED KINGDOM CO | Georgia | $926,473.59 | $55,199.72 | 15,750.00 |
| EQUITIES | TBC BANK GROUP PLC | UNITED KINGDOM CO | Georgia | $412,339.10 | $0.00 | 7,009.74 |
| EQUITIES | TBS HOLDINGS INC | SERVICES | Japan | $604,670.44 | $0.00 | 15,787.00 |
| EQUITIES | TC ENERGY CORP | CDN OIL & GAS STOR | Canada | $4,577,729.84 | $1,813,773.87 | 68,510.00 |
| EQUITIES | TC ENERGY CORP | CDN OIL & GAS STOR | Canada | $4,590,158.07 | $1,233,316.05 | 68,696.00 |
| EQUITIES | TC ENERGY CORP | CDN OIL & GAS STOR | Canada | $28,718.66 | $0.00 | 433.82 |
| EQUITIES | TD POWER SYSTEMS LTD | INDIA | India | $3,084,723.82 | $874,436.28 | 235,804.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TD POWER SYSTEMS LTD | INDIA | India | $1,296,830.95 | $840,729.59 | 99,133.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $3,483,707.54 | $1,303,197.63 | 13,031.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $4,715,877.60 | $2,093,159.36 | 17,640.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $240,606.00 | ($15,498.00) | 900.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $4,517,778.66 | $3,154,351.63 | 16,899.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $4,904,352.30 | $2,125,872.18 | 18,345.00 |
| EQUITIES | TD SYNNEX CORP | TECHNOLOGY DISTRI | United States | $21,654.54 | ($1,289.52) | 81.00 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $2,284,448.71 | $2,101,786.96 | 104,000.00 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $6,407,439.32 | $2,304,618.87 | 291,700.00 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $2,791,310.77 | $1,577,924.35 | 127,075.00 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $7,296,275.56 | $0.00 | 332,165.26 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $17,182.79 | $0.00 | 782.25 |
| EQUITIES | TDK CORP | ELECTRIC APPLIANCE | Japan | $12,098,791.83 | $1,929,474.83 | 550,800.00 |
| EQUITIES | TE CONNECTIVITY PLC | IRELAND | Ireland | $3,921,717.72 | $2,315,697.95 | 19,452.00 |
| EQUITIES | TEAMVIEWER SE | GERMANY | Germany | $1,367,068.19 | ($987,798.28) | 243,627.00 |
| EQUITIES | TEAMVIEWER SE | GERMANY | Germany | $189,702.24 | $0.00 | 33,807.18 |
| EQUITIES | TECAN GROUP AG | SWITZERLAND | Switzerland | $510,474.80 | $0.00 | 2,544.96 |
| EQUITIES | TECAN GROUP AG | SWITZERLAND | Switzerland | $2,739,784.52 | $250,636.45 | 13,622.00 |
| EQUITIES | TECH MAHINDRA LTD | INDIA | India | $2,313,704.77 | $14,069.02 | 155,914.00 |
| EQUITIES | TECHNIP ENERGIES NV | NETHERLANDS | France | $3,295,145.54 | ($710,421.03) | 87,021.00 |
| EQUITIES | TECHNIP ENERGIES NV | NETHERLANDS | France | $1,953,133.23 | $224,300.66 | 51,580.00 |
| EQUITIES | TECHNIP ENERGIES NV | NETHERLANDS | France | $1,119,523.32 | $0.00 | 29,565.32 |
| EQUITIES | TECHNIP ENERGIES NV | NETHERLANDS | France | $2,711,591.13 | $1,172,435.69 | 71,610.00 |
| EQUITIES | TECHNIP ENERGIES NV | NETHERLANDS | France | $1,796,746.26 | $360,073.64 | 47,450.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $2,160,849.60 | $983,626.56 | 32,592.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $338,130.00 | $9,409.50 | 5,100.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $6,533,666.10 | $5,075,882.83 | 98,547.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $4,899,371.10 | $2,171,969.79 | 73,897.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $2,761,991.70 | $2,098,731.74 | 41,659.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $5,932,258.80 | $3,388,527.73 | 89,476.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $1,957,507.50 | ($2,406.27) | 29,525.00 |
| EQUITIES | TECHNIPFMC PLC | UNITED KINGDOM CO | United Kingdom | $1,703,644.80 | ($54,475.52) | 25,696.00 |
| EQUITIES | TECHNOGYM SPA | ITALY | Italy | $757,825.32 | $0.00 | 43,607.81 |
| EQUITIES | TECHNOLOGY ONE LTD | AUSTRALIA | Australia | $1,560,676.59 | $0.00 | 76,440.80 |
| EQUITIES | TECHNOLOGY ONE LTD | AUSTRALIA | Australia | $4,586.76 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TECHNOPROBE SPA | ITALY | Italy | $313,978.80 | $0.00 | 7,868.91 |
| EQUITIES | TECHNOPROBE SPA | ITALY | Italy | $713,831.93 | $22,512.87 | 17,890.00 |
| EQUITIES | TECHNOTRANS SE | GERMANY | Germany | $1,119.20 | $0.00 | 0.00 |
| EQUITIES | TECHTARGET INC | ADVERTISING | United States | $98,193.60 | ($31,473.78) | 27,276.00 |
| EQUITIES | TECHTRONIC INDUSTRIES CC | HONG KONG | Hong Kong | $10,981,503.55 | $3,407,002.63 | 665,000.00 |
| EQUITIES | TECHTRONIC INDUSTRIES CC | HONG KONG | Hong Kong | $20,047,436.55 | $6,290,948.29 | 1,214,000.00 |
| EQUITIES | TECHTRONIC INDUSTRIES CC | HONG KONG | Hong Kong | $4,996,649.64 | $0.00 | 302,579.69 |
| EQUITIES | TECHTRONIC INDUSTRIES CC | HONG KONG | Hong Kong | $19,535,516.84 | $1,239,104.17 | 1,183,000.00 |
| EQUITIES | TECHTRONIC INDUSTRIES CC | HONG KONG | Hong Kong | $9,503.94 | $0.00 | 575.53 |
| EQUITIES | TECK RESOURCES LTD | CDN DIV METALS & M | Canada | $1,660,583.45 | $1,075,588.02 | 27,891.00 |
| EQUITIES | TECK RESOURCES LTD | CDN DIV METALS & M | Canada | $1,829,731.83 | $626,922.10 | 30,732.00 |
| EQUITIES | TECK RESOURCES LTD | CDN DIV METALS & M | Canada | $11,357.59 | $0.00 | 190.76 |
| EQUITIES | TECNICAS REUNIDAS SA | SPAIN | Spain | $388,833.07 | $0.00 | 11,768.06 |
| EQUITIES | TECOGEN INC | BUILDING PRODUCTS | United States | $821,006.82 | $114,940.35 | 157,281.00 |
| EQUITIES | TECTONIC THERAPEUTIC INC | BIOTECHNOLOGY | United States | $208,312.50 | $25,397.12 | 6,060.00 |
| EQUITIES | TECTONIC THERAPEUTIC INC | BIOTECHNOLOGY | United States | $995,396.88 | $310,540.22 | 28,957.00 |
| EQUITIES | TEEKAY CORP LTD | OIL & GAS STORAGE | Bermuda | $190,300.00 | $76,226.23 | 19,030.00 |
| EQUITIES | TEEKAY TANKERS LTD | CDN OIL & GAS STOR | Bermuda | $436,380.49 | $298,982.40 | 6,727.00 |
| EQUITIES | TEEKAY TANKERS LTD | CDN OIL & GAS STOR | Canada | $767,282.36 | $11,628.67 | 11,828.00 |
| EQUITIES | TEGMA GESTAO LOGISTICA S | BRAZIL | Brazil | $8,372,596.99 | $2,807,267.55 | 1,454,233.00 |
| EQUITIES | TEIJIN LTD | TEXTILES AND APPAF | Japan | $481,222.00 | $4,420.76 | 48,100.00 |
| EQUITIES | TEIJIN LTD | TEXTILES AND APPAF | Japan | $546,846.49 | $0.00 | 54,659.51 |
| EQUITIES | TEJON RANCH CO | DIVERSIFIED RE ACTI | United States | $112,648.80 | ($62,704.32) | 6,024.00 |
| EQUITIES | TEKSCEND PHOTOMASK COR | INFORMATN & COMMI | Japan | $2,618,914.20 | $369,148.47 | 98,300.00 |
| EQUITIES | TEKSCEND PHOTOMASK COR | INFORMATN & COMMI | Japan | $259,968.09 | $0.00 | 9,757.79 |
| EQUITIES | TEL AVIV STOCK EXCHANGE I | ISRAEL | Israel | $911,660.61 | $0.00 | 21,993.91 |
| EQUITIES | TELADOC HEALTH INC | HEALTH CARE TECHN | United States | $397,830.72 | ($3,269,703.27) | 46,914.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $630,815.81 | ($109,673.65) | 36,200.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $2,709,353.88 | ($54,562.77) | 155,479.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $496,845.86 | $145,519.82 | 28,512.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $19,487,381.42 | $2,428,755.11 | 1,118,303.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $976,370.43 | $229,983.96 | 56,030.00 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $5,310,952.55 | $0.00 | 304,773.50 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $3,936.69 | $0.00 | 225.91 |
| EQUITIES | TELE2 AB | SWEDEN | Sweden | $3,877,809.47 | ($618,887.13) | 222,532.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $4,067,977.31 | $505,301.47 | 447,110.00 |
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $472,051.32 | $239,427.74 | 51,883.00 |
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $942,164.68 | $419,477.70 | 103,553.00 |
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $619,599.77 | $155,733.04 | 68,100.00 |
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $5,998.10 | $0.00 | 7,052.66 |
| EQUITIES | TELECOM ITALIA SPA/MILANO | ITALY | Italy | $0.00 | $0.00 | 0.00 |
| EQUITIES | TELECOM PLUS PLC | UNITED KINGDOM CO | United Kingdom | $672,560.46 | $0.00 | 68,200.63 |
| EQUITIES | TELEDYNE TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $6,476,265.90 | $3,145,768.87 | 9,711.00 |
| EQUITIES | TELEDYNE TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $9,930,141.00 | $4,142,557.17 | 14,890.00 |
| EQUITIES | TELEDYNE TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $7,533,302.40 | $3,621,657.33 | 11,296.00 |
| EQUITIES | TELEDYNE TECHNOLOGIES IN | ELECTRONIC EQUIP & | United States | $2,242,784.70 | $800,289.62 | 3,363.00 |
| EQUITIES | TELEFLEX INC | HEALTH CARE EQUIP | United States | $956,530.96 | ($95,337.95) | 7,546.00 |
| EQUITIES | TELEFLEX INC | HEALTH CARE EQUIP | United States | $1,371,669.96 | ($559,691.00) | 10,821.00 |
| EQUITIES | TELEFLEX INC | HEALTH CARE EQUIP | United States | $1,735,344.40 | ($1,200,324.63) | 13,690.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $3,106,319.78 | $413,836.70 | 277,979.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $1,698,570.10 | $570,188.39 | 152,002.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $4,010,539.44 | $781,183.82 | 358,896.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $2,109,439.87 | $362,751.15 | 188,770.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $3,872,934.22 | $0.00 | 346,580.60 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $12,111.57 | $0.00 | 1,083.84 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $4,725,963.29 | $635,131.08 | 422,918.00 |
| EQUITIES | TELEFONAKTIEBOLAGET LM E | SWEDEN | Sweden | $29,416,643.60 | $10,736,952.00 | 2,638,264.00 |
| EQUITIES | TELEFONICA BRASIL SA | BRAZIL | Brazil | $2,133,228.76 | $685,260.24 | 154,823.00 |
| EQUITIES | TELEFONICA BRASIL SA | BRAZIL | Brazil | $2,232,395.16 | ($402,162.78) | 327,300.00 |
| EQUITIES | TELEFONICA BRASIL SA | BRAZIL | Brazil | $7,754.62 | $0.00 | 0.00 |
| EQUITIES | TELEFONICA SA | SPAIN | Spain | $1,000,787.34 | ($1,609,767.98) | 246,960.00 |
| EQUITIES | TELEFONICA SA | SPAIN | Spain | $1,217,344.96 | ($253,142.09) | 300,399.00 |
| EQUITIES | TELEFONICA SA | SPAIN | Spain | $6,872.40 | $0.00 | 0.00 |
| EQUITIES | TELEFONICA SA | SPAIN | Spain | $6,564,707.01 | $0.00 | 1,633,092.94 |
| EQUITIES | TELEFONICA SA | SPAIN | Spain | $6,079.29 | $0.00 | 1,512.34 |
| EQUITIES | TELENET GROUP HOLDING N\ | BELGIUM | Belgium | $17,046.64 | $0.00 | 0.00 |
| EQUITIES | TELENET GROUP HOLDING N\ | BELGIUM | Belgium | $6,657.26 | $0.00 | 0.00 |
| EQUITIES | TELENET GROUP HOLDING N\ | BELGIUM | Belgium | $88,697.34 | $0.00 | 0.00 |
| EQUITIES | TELENET GROUP HOLDING N\ | BELGIUM | Belgium | $14,587.35 | $0.00 | 0.00 |
| EQUITIES | TELENET GROUP HOLDING N\ | BELGIUM | Belgium | $271,056.43 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TELENOR ASA | NORWAY | Norway | $2,091,004.00 | ($159,885.43) | 145,600.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $3,965.74 | $0.00 | 0.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $1,192.46 | $0.00 | 0.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $440,755.63 | ($31,771.38) | 29,745.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $6,638.77 | $0.00 | 0.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $830,325.05 | ($20,913.71) | 57,436.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $988.86 | $0.00 | 0.00 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $1,073,087.59 | $0.00 | 74,885.56 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $3,676.44 | $0.00 | 256.56 |
| EQUITIES | TELENOR ASA | NORWAY | Norway | $11,973.31 | $0.00 | 0.00 |
| EQUITIES | TELEPERFORMANCE SE | FRANCE | France | $816,973.80 | ($523,479.97) | 15,541.00 |
| EQUITIES | TELEPERFORMANCE SE | FRANCE | France | $538,704.14 | $0.00 | 10,252.03 |
| EQUITIES | TELEPHONE AND DATA SYSTI | WIRELESS TELECOMI | United States | $1,406,972.16 | $143,858.39 | 38,016.00 |
| EQUITIES | TELEVISION BROADCASTS LT | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | TELEVISION FRANCAISE 1 SA | FRANCE | France | $478,365.68 | ($61,875.60) | 62,824.00 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $2,558,510.14 | $15,021.08 | 524,500.00 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $530,740.86 | $185,604.76 | 108,803.00 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $580,813.51 | $151,812.45 | 119,068.00 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $115,096.11 | $0.00 | 23,594.94 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $4,714.62 | $0.00 | 966.51 |
| EQUITIES | TELIA CO AB | SWEDEN | Sweden | $4,305,414.04 | ($92,320.54) | 882,619.00 |
| EQUITIES | TELIX PHARMACEUTICALS LT | AUSTRALIA | Australia | $782,445.60 | $0.00 | 68,118.12 |
| EQUITIES | TELIX PHARMACEUTICALS LT | AUSTRALIA | Australia | $9,717,844.72 | $3,966,546.92 | 846,014.00 |
| EQUITIES | TELKOM INDONESIA PERSER( | INDONESIA | Indonesia | $1,117,080.42 | ($167,239.89) | 7,866,900.00 |
| EQUITIES | TELKOM INDONESIA PERSER( | INDONESIA | Indonesia | $6,354,389.76 | ($2,321,336.34) | 44,750,000.00 |
| EQUITIES | TELKOM INDONESIA PERSER( | INDONESIA | Indonesia | $3,352,513.20 | ($1,470,501.58) | 228,818.00 |
| EQUITIES | TELKOM SA SOC LTD | SOUTH AFRICA | South Africa | $1,517,930.45 | $681,460.50 | 443,000.00 |
| EQUITIES | TELKOM SA SOC LTD | SOUTH AFRICA | South Africa | $281,461.31 | $17,769.61 | 82,143.00 |
| EQUITIES | TELKOM SA SOC LTD | SOUTH AFRICA | South Africa | $579,136.73 | $43,219.17 | 169,018.00 |
| EQUITIES | TELOS CORP | SYSTEMS SOFTWARE | United States | $3,550,339.80 | $1,266,114.91 | 771,813.00 |
| EQUITIES | TELOS CORP | SYSTEMS SOFTWARE | United States | $230,184.00 | $1,610.96 | 50,040.00 |
| EQUITIES | TELSTRA GROUP LTD | AUSTRALIA | Australia | $2,784,540.11 | ($65,310.55) | 791,192.00 |
| EQUITIES | TELSTRA GROUP LTD | AUSTRALIA | Australia | $2,660,022.89 | ($99,713.55) | 755,812.00 |
| EQUITIES | TELSTRA GROUP LTD | AUSTRALIA | Australia | $704,324.73 | ($20,306.73) | 200,125.00 |
| EQUITIES | TELSTRA GROUP LTD | AUSTRALIA | Australia | $725,659.48 | $79,482.65 | 206,187.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TELSTRA GROUP LTD | AUSTRALIA | Australia | $6,065.86 | $0.00 | 1,628.07 |
| EQUITIES | TELUS CORP | CDN INTEGRATED TE | Canada | $196,931.69 | ($123,823.18) | 18,121.00 |
| EQUITIES | TELUS CORP | CDN INTEGRATED TE | Canada | $469,480.09 | ($202,751.53) | 43,200.00 |
| EQUITIES | TELUS CORP | CDN INTEGRATED TE | Canada | $11,575,537.99 | $0.00 | 1,094,851.65 |
| EQUITIES | TELUS CORP | CDN INTEGRATED TE | Canada | $2,201.48 | $0.00 | 208.22 |
| EQUITIES | TEMAIRAZU INC | SERVICES | Japan | $37,232.19 | ($55,277.83) | 2,700.00 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $897.99 | $0.00 | 0.00 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $2,330.70 | $0.00 | 0.00 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $936.91 | $0.00 | 0.00 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $1,129,828.04 | $0.00 | 13,787.84 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $2,281,805.30 | ($220,717.52) | 27,550.00 |
| EQUITIES | TEMENOS AG | SWITZERLAND | Switzerland | $5,928,118.85 | ($7,093,943.43) | 70,509.00 |
| EQUITIES | TEMPLE & WEBSTER GROUP | AUSTRALIA | Australia | $266,904.59 | $0.00 | 62,137.31 |
| EQUITIES | TEMPO SCAN PACIFIC TBK PT | INDONESIA | Indonesia | $33,518.99 | $10,962.47 | 237,607.00 |
| EQUITIES | TEMPUS AI INC | LIFE SCIENCES TOOL | United States | $1,508,902.71 | ($154,750.68) | 26,047.00 |
| EQUITIES | TEMPUS AI INC | LIFE SCIENCES TOOL | United States | $1,879,249.20 | ($181,314.20) | 32,440.00 |
| EQUITIES | TEMPUS AI INC | LIFE SCIENCES TOOL | United States | $67,778.10 | $8,295.30 | 1,170.00 |
| EQUITIES | TEMPUS AI INC | LIFE SCIENCES TOOL | United States | $1,354,635.12 | ($194,327.52) | 23,384.00 |
| EQUITIES | TEMPUS AI INC | LIFE SCIENCES TOOL | United States | $29,486.37 | $5,130.72 | 509.00 |
| EQUITIES | TEN SQUARE GAMES SA | POLAND | Poland | $40,763.14 | $5,019.10 | 1,670.00 |
| EQUITIES | TENABLE HOLDINGS INC | SYSTEMS SOFTWARE | United States | $1,202,656.80 | ($152,779.47) | 32,610.00 |
| EQUITIES | TENABLE HOLDINGS INC | SYSTEMS SOFTWARE | United States | $665,979.04 | $286,109.54 | 18,058.00 |
| EQUITIES | TENABLE HOLDINGS INC | SYSTEMS SOFTWARE | United States | $1,579,902.32 | $653,450.40 | 42,839.00 |
| EQUITIES | TENAGA NASIONAL BHD | MALAYSIA | Malaysia | $4,930,321.03 | $199,007.77 | 1,407,800.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $2,813,766.21 | $807,694.59 | 101,656.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $691,401.06 | $296,799.96 | 24,979.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $2,844,813.88 | ($114,441.60) | 49,652.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $9,920,258.61 | $3,414,752.29 | 358,400.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $634,907.62 | $194,579.24 | 22,938.00 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $2,858,633.59 | $0.00 | 103,276.95 |
| EQUITIES | TENARIS SA | LUXEMBOURG | Luxembourg | $3,760.06 | $0.00 | 135.84 |
| EQUITIES | TENAX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $211,047.75 | $16,022.57 | 14,505.00 |
| EQUITIES | TENAX THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,502,985.90 | $113,627.80 | 103,298.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $19,182,484.15 | $3,145,020.12 | 350,000.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $43,956,114.36 | $651,066.76 | 802,015.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $3,200,734.50 | $425,393.34 | 58,400.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $29,678,043.34 | ($6,417,098.38) | 541,500.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $30,182,268.63 | ($4,306,260.10) | 550,700.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | Cayman Islands | $21,900,362.44 | ($4,065,832.77) | 396,602.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $31,574,368.91 | ($2,777,667.96) | 576,100.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $13,142,742.00 | $4,444,824.95 | 239,800.00 |
| EQUITIES | TENCENT HOLDINGS LTD | CHINA | China | $9,054,132.52 | ($2,454,260.86) | 165,200.00 |
| EQUITIES | TENCENT MUSIC ENTERTAINM | CHINA | Cayman Islands | $1,435,891.05 | ($1,285,479.22) | 171,963.00 |
| EQUITIES | TENET HEALTHCARE CORP | HEALTH CARE FACILI | United States | $3,727,007.76 | $3,020,019.25 | 19,922.00 |
| EQUITIES | TENET HEALTHCARE CORP | HEALTH CARE FACILI | United States | $5,560,953.00 | $3,043,996.22 | 29,725.00 |
| EQUITIES | TENET HEALTHCARE CORP | HEALTH CARE FACILI | United States | $192,692.40 | $14,945.30 | 1,030.00 |
| EQUITIES | TENET HEALTHCARE CORP | HEALTH CARE FACILI | United States | $3,306,826.08 | $1,933,526.56 | 17,676.00 |
| EQUITIES | TENNANT CO | IND MACHNRY & SUPI | United States | $438,838.02 | $313,485.06 | 5,013.00 |
| EQUITIES | TENWOW INTERNATIONAL HO | HONG KONG | Hong Kong | $0.00 | ($12,722.88) | 62,000.00 |
| EQUITIES | TEO SENG CAPITAL BHD | MALAYSIA | Malaysia | $30,714.58 | ($7,318.06) | 158,530.00 |
| EQUITIES | TERA YATIRIM MENKUL DEGE | TURKEY | Turkey | $2.95 | ($0.38) | 0.78 |
| EQUITIES | TERADATA CORP | SYSTEMS SOFTWARE | United States | $1,061,953.20 | $286,501.65 | 30,648.00 |
| EQUITIES | TERADATA CORP | SYSTEMS SOFTWARE | United States | $1,013,651.10 | $370,071.85 | 29,254.00 |
| EQUITIES | TERADATA CORP | SYSTEMS SOFTWARE | United States | $82,328.40 | ($4,259.22) | 2,376.00 |
| EQUITIES | TERADATA CORP | SYSTEMS SOFTWARE | United States | $39,154.50 | $4,260.10 | 1,130.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $2,474,841.60 | $1,416,750.37 | 5,115.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $17,505,331.20 | $16,839,281.48 | 36,180.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $25,208,547.84 | $24,321,703.20 | 52,101.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $895,104.00 | $84,952.00 | 1,850.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $18,168,675.84 | $16,160,903.36 | 37,551.00 |
| EQUITIES | TERADYNE INC | SEMICNDCTR MTRLS | United States | $4,879,042.56 | $3,697,003.79 | 10,084.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $1,971,751.60 | $405,512.60 | 79,828.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $753,350.00 | ($69,235.00) | 30,500.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $1,867,986.90 | $1,048,168.89 | 75,627.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $2,613,976.30 | ($135,662.20) | 105,829.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $1,733,915.30 | ($89,988.10) | 70,199.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $3,829,611.50 | $1,549,690.94 | 155,045.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $711,014.20 | $88,421.59 | 28,786.00 |
| EQUITIES | TERAWULF INC | APPLICATION SOFTW | United States | $929,411.60 | ($137,930.46) | 37,628.00 |
| EQUITIES | TEREX CORP | CONST MACH&HVY TI | United States | $2,893,862.64 | $477,027.43 | 39,976.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TEREX CORP | CONST MACH&HVY TI | United States | $2,027,281.95 | $1,497,047.03 | 28,005.00 |
| EQUITIES | TEREX CORP | CONST MACH&HVY TI | United States | $4,025,607.90 | $1,895,283.79 | 55,610.00 |
| EQUITIES | TEREX CORP | CONST MACH&HVY TI | United States | $457,215.24 | $21,790.20 | 6,316.00 |
| EQUITIES | TERNA - RETE ELETTRICA NA | ITALY | Italy | $1,879,036.42 | $95,415.38 | 160,500.00 |
| EQUITIES | TERNA - RETE ELETTRICA NA | ITALY | Italy | $777,967.91 | $189,614.54 | 66,451.00 |
| EQUITIES | TERNA - RETE ELETTRICA NA | ITALY | Italy | $964,536.90 | $170,015.04 | 82,387.00 |
| EQUITIES | TERNA - RETE ELETTRICA NA | ITALY | Italy | $6,758.20 | $0.00 | 577.26 |
| EQUITIES | TERNIUM SA | LUXEMBOURG | Luxembourg | $764,842.40 | ($97,382.17) | 17,912.00 |
| EQUITIES | TERNIUM SA | LUXEMBOURG | Luxembourg | $9,149,670.60 | $3,245,125.71 | 214,278.00 |
| EQUITIES | TERNIUM SA | LUXEMBOURG | Luxembourg | $12,098,788.80 | $4,215,466.83 | 283,344.00 |
| EQUITIES | TERNIUM SA | LUXEMBOURG | Luxembourg | $2,178,895.60 | $225,150.59 | 51,028.00 |
| EQUITIES | TERRAVEST INDUSTRIES INC | CDN OIL & GAS EQUIF | Canada | $248,748.91 | $0.00 | 3,039.99 |
| EQUITIES | TERRENO REALTY CORP | INDUSTRIAL REITS | United States | $3,336,906.61 | $478,031.44 | 51,109.00 |
| EQUITIES | TERRENO REALTY CORP | INDUSTRIAL REITS | United States | $1,518,514.82 | $974,449.26 | 23,258.00 |
| EQUITIES | TERUMO CORP | OTHER PRODUCTS | Japan | $952,293.69 | $366,232.76 | 69,280.00 |
| EQUITIES | TERUMO CORP | OTHER PRODUCTS | Japan | $1,248,057.30 | ($367,636.57) | 90,797.00 |
| EQUITIES | TERUMO CORP | OTHER PRODUCTS | Japan | $6,711,310.45 | $0.00 | 488,251.55 |
| EQUITIES | TERUMO CORP | OTHER PRODUCTS | Japan | $7,558.78 | $0.00 | 549.91 |
| EQUITIES | TERUMO CORP | OTHER PRODUCTS | Japan | $19,851,364.61 | ($512,723.42) | 1,444,200.00 |
| EQUITIES | TES CO LTD/KOREA | SOUTH KOREA | South Korea | $2,064,561.46 | $772,524.63 | 15,378.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $2,760,951.42 | $678.43 | 453,500.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $19,249,706.43 | $4,953,114.26 | 3,161,860.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $2,299,163.27 | $1,048,990.99 | 377,649.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $24,719,738.70 | $3,524,222.37 | 4,060,340.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $21,640,915.62 | $8,848,407.21 | 3,554,628.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $2,732,678.30 | $491,766.70 | 448,856.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $4,072,964.07 | $0.00 | 669,004.13 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $61,640,015.19 | $5,248,600.70 | 10,124,679.00 |
| EQUITIES | TESCO PLC | UNITED KINGDOM CO | United Kingdom | $16,031.19 | $0.00 | 2,633.20 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $10,921,299.60 | $1,390,244.94 | 25,966.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $13,422,187.20 | ($105,700.39) | 31,912.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $281,077,306.20 | $221,443,058.59 | 668,277.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $397,720,621.80 | $326,059,693.14 | 945,603.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $14,027,010.00 | $670,668.50 | 33,350.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $289,996,549.80 | $178,050,964.73 | 689,483.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $11,008,363.80 | $4,121,195.35 | 26,173.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $8,688,754.80 | $1,441,356.69 | 20,658.00 |
| EQUITIES | TESLA INC | AUTOMOBILE MANUF | United States | $76,850,349.60 | $42,093,095.66 | 182,716.00 |
| EQUITIES | TETRA TECH INC | ENVIRON & FACILITIE | United States | $1,609,317.45 | $1,375,086.84 | 55,705.00 |
| EQUITIES | TETRA TECH INC | ENVIRON & FACILITIE | United States | $2,297,766.15 | ($59,372.46) | 79,535.00 |
| EQUITIES | TETRA TECH INC | ENVIRON & FACILITIE | United States | $88,981.20 | $4,712.40 | 3,080.00 |
| EQUITIES | TETRA TECH INC | ENVIRON & FACILITIE | United States | $1,914,338.07 | ($7,698.34) | 66,263.00 |
| EQUITIES | TETRA TECHNOLOGIES INC | OIL & GAS EQUIP/SVC | United States | $405,274.10 | $307,912.26 | 35,770.00 |
| EQUITIES | TETRA TECHNOLOGIES INC | OIL & GAS EQUIP/SVC | United States | $2,443,484.45 | $781,439.63 | 215,665.00 |
| EQUITIES | TETRA TECHNOLOGIES INC | OIL & GAS EQUIP/SVC | United States | $647,736.10 | ($1,669.36) | 57,170.00 |
| EQUITIES | TETRA TECHNOLOGIES INC | OIL & GAS EQUIP/SVC | United States | $2,282,315.20 | $1,012,361.52 | 201,440.00 |
| EQUITIES | TETRA TECHNOLOGIES INC | OIL & GAS EQUIP/SVC | United States | $964,613.54 | $84,286.62 | 85,138.00 |
| EQUITIES | TEVA PHARMACEUTICAL INDU | ISRAEL | Israel | $2,350,628.28 | $290,480.84 | 69,381.00 |
| EQUITIES | TEVA PHARMACEUTICAL INDU | ISRAEL | Israel | $2,665,949.44 | $1,132,434.07 | 78,688.00 |
| EQUITIES | TEVA PHARMACEUTICAL INDU | ISRAEL | Israel | $16,282.78 | $0.00 | 480.60 |
| EQUITIES | TEXAS CAPITAL BANCSHARES | REGIONAL BANKS | United States | $2,835,313.08 | $1,081,859.01 | 27,458.00 |
| EQUITIES | TEXAS CAPITAL BANCSHARES | REGIONAL BANKS | United States | $1,135,860.00 | $2,090.00 | 11,000.00 |
| EQUITIES | TEXAS CAPITAL BANCSHARES | REGIONAL BANKS | United States | $1,088,979.96 | $761,589.29 | 10,546.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $4,540,202.24 | $573,771.51 | 15,232.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $5,164,956.96 | $2,011,792.10 | 17,328.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $61,298,095.50 | $54,195,591.16 | 205,650.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $87,674,905.94 | $71,740,835.49 | 294,142.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $63,997,119.35 | $42,526,447.13 | 214,705.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $15,972,379.02 | $6,108,075.10 | 53,586.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $2,626,890.91 | ($87,419.98) | 8,813.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $5,715,492.25 | $1,172,744.13 | 19,175.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $17,535,458.10 | $10,338,318.80 | 58,830.00 |
| EQUITIES | TEXAS INSTRUMENTS INC | SEMICONDUCTORS | United States | $7,573,362.56 | $3,668,833.78 | 25,408.00 |
| EQUITIES | TEXAS PACIFIC LAND CORP | OIL & GAS EXPL & PR | United States | $6,435,933.84 | $2,879,532.35 | 14,706.00 |
| EQUITIES | TEXAS PACIFIC LAND CORP | OIL & GAS EXPL & PR | United States | $8,961,991.92 | $4,769,400.83 | 20,478.00 |
| EQUITIES | TEXAS PACIFIC LAND CORP | OIL & GAS EXPL & PR | United States | $6,270,943.56 | $2,984,925.59 | 14,329.00 |
| EQUITIES | TEXAS PACIFIC LAND CORP | OIL & GAS EXPL & PR | United States | $1,790,822.88 | $885,530.79 | 4,092.00 |
| EQUITIES | TEXAS ROADHOUSE INC | RESTAURANTS | United States | $2,948,496.57 | $2,738,431.00 | 15,259.00 |
| EQUITIES | TEXAS ROADHOUSE INC | RESTAURANTS | United States | $3,410,509.50 | $475,713.56 | 17,650.00 |
| EQUITIES | TEXAS ROADHOUSE INC | RESTAURANTS | United States | $152,651.70 | $12,229.20 | 790.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TEXAS ROADHOUSE INC | RESTAURANTS | United States | $1,950,656.85 | $686,910.12 | 10,095.00 |
| EQUITIES | TEXT SA | POLAND | Poland | $45,475.24 | ($24,140.84) | 3,966.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $1,889,237.47 | $116,995.50 | 20,593.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $4,099,114.75 | $2,958,057.69 | 44,677.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $6,074,675.75 | $3,697,226.64 | 66,209.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $4,607,084.15 | $2,104,143.62 | 50,213.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $969,430.50 | $547,547.04 | 10,566.00 |
| EQUITIES | TEXTRON INC | AEROSPACE & DEFEN | United States | $10.70 | $0.00 | 0.00 |
| EQUITIES | TFI INTERNATIONAL INC | CDN CARGO GROUNI | Canada | $849,872.48 | $158,428.73 | 5,887.00 |
| EQUITIES | TFI INTERNATIONAL INC | CDN CARGO GROUNI | Canada | $767,296.11 | $191,709.64 | 5,315.00 |
| EQUITIES | TFI INTERNATIONAL INC | CDN CARGO GROUNI | Canada | $4,680.97 | $0.00 | 32.53 |
| EQUITIES | TFI INTERNATIONAL INC | CDN CARGO GROUNI | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | TFI INTERNATIONAL INC | CDN CARGO GROUNI | Canada | $1,717,934.85 | $1,069,456.07 | 11,900.00 |
| EQUITIES | TFS FINANCIAL CORP | REGIONAL BANKS | United States | $528,995.16 | $101,359.63 | 29,853.00 |
| EQUITIES | TFS FINANCIAL CORP | REGIONAL BANKS | United States | $1,290,476.72 | $326,470.68 | 72,826.00 |
| EQUITIES | TFS FINANCIAL CORP | REGIONAL BANKS | United States | $14,884.80 | $1,092.00 | 840.00 |
| EQUITIES | TFS FINANCIAL CORP | REGIONAL BANKS | United States | $967,919.56 | $201,159.51 | 54,623.00 |
| EQUITIES | TG THERAPEUTICS INC | BIOTECHNOLOGY | United States | $4,461,128.00 | $2,084,062.80 | 81,200.00 |
| EQUITIES | TG THERAPEUTICS INC | BIOTECHNOLOGY | United States | $2,289,075.10 | $55,831.10 | 41,665.00 |
| EQUITIES | TG THERAPEUTICS INC | BIOTECHNOLOGY | United States | $2,070,413.90 | $1,215,186.71 | 37,685.00 |
| EQUITIES | TG THERAPEUTICS INC | BIOTECHNOLOGY | United States | $88,123.76 | $5,713.61 | 1,604.00 |
| EQUITIES | TG THERAPEUTICS INC | BIOTECHNOLOGY | United States | $434,190.82 | $195,925.94 | 7,903.00 |
| EQUITIES | TGS ASA | NORWAY | Norway | $1,629.01 | $0.00 | 0.00 |
| EQUITIES | TGS ASA | NORWAY | Norway | $66,428.76 | $0.00 | 0.00 |
| EQUITIES | TGS ASA | NORWAY | Norway | $525,340.41 | $0.00 | 40,329.83 |
| EQUITIES | TGS ASA | NORWAY | Norway | $119,362.05 | ($15,173.33) | 9,109.00 |
| EQUITIES | TH PLANTATIONS BHD | MALAYSIA | Malaysia | $1,379.89 | ($562.02) | 9,300.00 |
| EQUITIES | THAI BEVERAGE PCL | THAILAND | Thailand | $7,473,578.81 | ($25,528.88) | 22,222,300.00 |
| EQUITIES | THAI OIL PCL | THAILAND | Thailand | $879,323.01 | $3,106.57 | 602,300.00 |
| EQUITIES | THAI OIL PCL | THAILAND | Thailand | $445,282.28 | $181,088.84 | 305,000.00 |
| EQUITIES | THAI UNION GROUP PCL | THAILAND | Thailand | $2,341,091.80 | ($554,378.10) | 6,647,200.00 |
| EQUITIES | THAILAND FUTURE FUND | THAILAND | Thailand | $103,059.86 | $14,048.06 | 511,000.00 |
| EQUITIES | THALES SA | FRANCE | France | $4,215,798.02 | ($712,828.10) | 16,403.00 |
| EQUITIES | THALES SA | FRANCE | France | $1,608,135.60 | $571,972.56 | 6,257.00 |
| EQUITIES | THALES SA | FRANCE | France | $1,542,083.04 | $38,425.59 | 6,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | THALES SA | FRANCE | France | $7,236,838.62 | $0.00 | 28,157.39 |
| EQUITIES | THALES SA | FRANCE | France | $9,802.90 | $0.00 | 38.12 |
| EQUITIES | THANACHART CAPITAL PCL | THAILAND | Thailand | $2,378,922.66 | $633,853.46 | 1,170,800.00 |
| EQUITIES | THANACHART CAPITAL PCL | THAILAND | Thailand | $1,364,406.02 | $407,277.63 | 671,500.00 |
| EQUITIES | THANACHART CAPITAL PCL | THAILAND | Thailand | $154,016.35 | $756.36 | 75,800.00 |
| EQUITIES | THANGA MAYIL JEWELLERY L | INDIA | India | $831,384.97 | $116,119.68 | 12,300.00 |
| EQUITIES | THANGA MAYIL JEWELLERY L | INDIA | India | $82,935.72 | $2,199.88 | 1,227.00 |
| EQUITIES | THERAPEUTICSMD INC | PHARMACEUTICALS | United States | $2.21 | ($61.29) | 1.00 |
| EQUITIES | THERAVANCE BIOPHARMA IN | PHARMACEUTICALS | Cayman Islands | $736,440.00 | ($11,696.40) | 43,320.00 |
| EQUITIES | THERAVANCE BIOPHARMA IN | PHARMACEUTICALS | Cayman Islands | $300,577.00 | ($78,725.99) | 17,681.00 |
| EQUITIES | THERAVANCE BIOPHARMA IN | PHARMACEUTICALS | Cayman Islands | $427,091.00 | $103,021.16 | 25,123.00 |
| EQUITIES | THERMAX LTD | INDIA | India | $197,476.40 | $85.35 | 3,623.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $1,881,862.50 | $87,283.90 | 3,750.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $43,133,468.41 | $34,129,500.81 | 85,952.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $60,820,719.75 | $42,369,605.58 | 121,196.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $44,671,872.57 | $18,109,653.04 | 89,013.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $13,486,179.42 | ($396,523.78) | 26,874.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $12,346,523.49 | $3,770,865.60 | 24,603.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $10,485,737.85 | $642,561.73 | 20,895.00 |
| EQUITIES | THERMO FISHER SCIENTIFIC | LIFE SCIENCES TOOL | United States | $7,426.94 | $0.00 | 0.00 |
| EQUITIES | THIRD COAST BANCSHARES I | REGIONAL BANKS | United States | $149,076.00 | $86,511.68 | 3,690.00 |
| EQUITIES | THK CO LTD | MACHINERY | Japan | $1,122,239.07 | $0.00 | 24,910.14 |
| EQUITIES | THOMAS COOK INDIA LTD | INDIA | India | $350,446.44 | ($212,686.06) | 306,900.00 |
| EQUITIES | THOMSON REUTERS CORP | CDN RESEARCH & CC | Canada | $713,860.17 | ($443,365.45) | 8,743.00 |
| EQUITIES | THOMSON REUTERS CORP | CDN RESEARCH & CC | Canada | $691,324.96 | ($836,413.96) | 8,467.00 |
| EQUITIES | THOMSON REUTERS CORP | CDN RESEARCH & CC | Canada | $7,793,150.74 | $0.00 | 95,446.63 |
| EQUITIES | THOMSON REUTERS CORP | CDN RESEARCH & CC | Canada | $4,450.67 | $0.00 | 54.51 |
| EQUITIES | THOR EXPLORATIONS LTD NE | CDN GOLD | Canada | $8,654.91 | ($4,483.89) | 11,639.00 |
| EQUITIES | THOR INDUSTRIES INC | AUTOMOBILE MANUF | United States | $529,201.56 | $27,659.94 | 7,041.00 |
| EQUITIES | THOR INDUSTRIES INC | AUTOMOBILE MANUF | United States | $1,287,641.12 | $250,348.04 | 17,132.00 |
| EQUITIES | THOR INDUSTRIES INC | AUTOMOBILE MANUF | United States | $45,096.00 | $1,668.00 | 600.00 |
| EQUITIES | THOR INDUSTRIES INC | AUTOMOBILE MANUF | United States | $1,171,143.12 | ($82,876.37) | 15,582.00 |
| EQUITIES | THORESEN THAI AGENCIES P | THAILAND | Thailand | $295,343.66 | ($215,114.63) | 2,078,700.00 |
| EQUITIES | THREDUP INC | APPAREL RETAIL | United States | $494,679.60 | $16,852.04 | 72,216.00 |
| EQUITIES | THREDUP INC | APPAREL RETAIL | United States | $487,952.90 | $247,555.75 | 71,234.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | THRYV HOLDINGS INC | APPLICATION SOFTW | United States | $34,908.40 | ($180,527.86) | 8,860.00 |
| EQUITIES | THULE GROUP AB | SWEDEN | Sweden | $474,660.42 | $0.00 | 22,300.13 |
| EQUITIES | THUNGELA RESOURCES LTD | SOUTH AFRICA | South Africa | $35,365.10 | ($367.89) | 6,299.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $2,234.99 | $0.00 | 0.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $289.07 | $0.00 | 0.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $2,390.25 | $0.00 | 0.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $16,419.00 | $0.00 | 0.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $22,890.91 | $0.00 | 0.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $1,325,958.53 | $0.00 | 111,462.55 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $5,372,083.83 | $1,852,491.65 | 447,898.00 |
| EQUITIES | THYSSENKRUPP AG | GERMANY | Germany | $971,832.88 | ($71,986.86) | 79,359.00 |
| EQUITIES | TIDEWATER INC | OIL & GAS EQUIP/SVC | United States | $796,894.80 | $24,278.80 | 11,960.00 |
| EQUITIES | TIDEWATER INC | OIL & GAS EQUIP/SVC | United States | $267,652.71 | $162,157.12 | 4,017.00 |
| EQUITIES | TIDEWATER INC | OIL & GAS EQUIP/SVC | United States | $1,015,374.57 | $198,019.74 | 15,239.00 |
| EQUITIES | TIETO OYJ | FINLAND | Finland | $21,605.23 | $0.00 | 0.00 |
| EQUITIES | TIETO OYJ | FINLAND | Finland | $48,040.00 | $0.00 | 0.00 |
| EQUITIES | TIETO OYJ | FINLAND | Finland | $425,793.54 | $0.00 | 19,725.81 |
| EQUITIES | TIETO OYJ | FINLAND | Finland | $2,749.93 | $0.00 | 0.00 |
| EQUITIES | TIGER BRANDS LTD | SOUTH AFRICA | South Africa | $930,393.54 | $36,995.20 | 51,500.00 |
| EQUITIES | TIGER BRANDS LTD | SOUTH AFRICA | South Africa | $95,207.26 | ($18,133.43) | 5,270.00 |
| EQUITIES | TIGERS POLYMER CORP | CHEMICALS | Japan | $34,335.03 | $8,170.79 | 5,700.00 |
| EQUITIES | TIGO ENERGY INC | ELECTRIC COMP & EC | United States | $65,053.60 | $2,767.10 | 27,920.00 |
| EQUITIES | TIKEHAU CAPITAL SCA | FRANCE | France | $2,158,367.47 | ($330,603.89) | 114,000.00 |
| EQUITIES | TIKKURILA OYJ | FINLAND | Finland | $487.48 | $0.00 | 0.00 |
| EQUITIES | TILLY'S INC | APPAREL RETAIL | United States | $1,150,615.20 | ($205,555.82) | 273,956.00 |
| EQUITIES | TIM SA/BRAZIL | BRAZIL | Brazil | $1,750,445.48 | $264,188.79 | 80,602.00 |
| EQUITIES | TIM SA/BRAZIL | BRAZIL | Brazil | $5,017,828.92 | $750,699.63 | 1,171,613.00 |
| EQUITIES | TIMBERLAND BANCORP INC/V | REGIONAL BANKS | United States | $220,465.20 | $70,422.61 | 4,920.00 |
| EQUITIES | TIME DOTCOM BHD | MALAYSIA | Malaysia | $677,250.37 | $9,553.09 | 447,567.00 |
| EQUITIES | TIME INTERCONNECT TECHN | HONG KONG | Hong Kong | $321,792.01 | $0.00 | 149,143.50 |
| EQUITIES | TIMEE INC | SERVICES | Japan | $3,950,186.12 | ($179,126.53) | 421,816.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $740,260.08 | $128,922.01 | 5,094.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $120,760.92 | $3,394.63 | 831.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $2,353,893.36 | $2,058,636.71 | 16,198.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $5,258,840.16 | $4,450,532.62 | 36,188.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $630,252.84 | $60,310.03 | 4,337.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $107,536.80 | $2,190.40 | 740.00 |
| EQUITIES | TIMKEN CO/THE | IND MACHNRY & SUPI | United States | $2,333,839.20 | $1,552,136.66 | 16,060.00 |
| EQUITIES | TINGO GROUP INC | WIRELESS TELECOMI | United States | $2.64 | ($23,104.19) | 26,378.00 |
| EQUITIES | TIPS MUSIC LTD | INDIA | India | $46,802.04 | $9,573.78 | 7,068.00 |
| EQUITIES | TIPTREE INC | PROPERTY & CASUAL | United States | $123,648.00 | $25,211.79 | 6,900.00 |
| EQUITIES | TISI INC | INFORMATN & COMMI | Japan | $471,566.87 | ($29,680.21) | 24,200.00 |
| EQUITIES | TISI INC | SERVICES | Japan | $757,477.46 | $0.00 | 38,872.51 |
| EQUITIES | TITAN AMERICA SA | BELGIUM | Belgium | $201,807.90 | ($1,576.83) | 10,815.00 |
| EQUITIES | TITAN CO LTD | INDIA | India | $8,316,719.28 | $2,136,293.56 | 178,758.00 |
| EQUITIES | TITAN CO LTD | INDIA | India | $2,684,865.78 | $43,744.17 | 57,708.00 |
| EQUITIES | TITAN INTERNATIONAL INC | AGRI & FARM MACHIN | United States | $115,418.70 | ($52,750.22) | 14,970.00 |
| EQUITIES | TITAN MACHINERY INC | TRADING COS & DIST | United States | $124,354.56 | $20,264.43 | 5,888.00 |
| EQUITIES | TITAN MACHINERY INC | TRADING COS & DIST | United States | $1,057,246.08 | $54,014.67 | 50,059.00 |
| EQUITIES | TITAN MACHINERY INC | TRADING COS & DIST | United States | $2,112,760.32 | $262,785.43 | 100,036.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $9,589,647.00 | $72,408.25 | 63,298.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $38,296,321.50 | $35,923,764.24 | 252,781.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $54,204,276.00 | $48,670,627.98 | 357,784.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $39,014,128.50 | $27,768,536.84 | 257,519.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $5,030,557.50 | $551,601.27 | 33,205.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $15,110,761.50 | $5,350,407.13 | 99,741.00 |
| EQUITIES | TJX COS INC/THE | APPAREL RETAIL | United States | $10,223,826.00 | $6,467,357.57 | 67,484.00 |
| EQUITIES | TK CHEMICAL CORP | SOUTH KOREA | South Korea | $21,254.34 | ($1,813.93) | 20,881.00 |
| EQUITIES | TKC CORP | SERVICES | Japan | $268,376.13 | $0.00 | 12,772.40 |
| EQUITIES | TKC CORP | SERVICES | Japan | $1,124,150.21 | ($166,240.92) | 53,500.00 |
| EQUITIES | TKH GROUP NV | NETHERLANDS | Netherlands | $2,929,373.43 | ($17,237.10) | 58,534.00 |
| EQUITIES | TKH GROUP NV | NETHERLANDS | Netherlands | $42,535.79 | $0.00 | 0.00 |
| EQUITIES | TKH GROUP NV | NETHERLANDS | Netherlands | $282,962.22 | $0.00 | 5,681.73 |
| EQUITIES | TKH GROUP NV | NETHERLANDS | Netherlands | $70,909.27 | ($3,089.64) | 1,414.00 |
| EQUITIES | TKMS AG& CO KGAA | GERMANY | Germany | $512,540.58 | $0.00 | 6,009.37 |
| EQUITIES | TKO GROUP HOLDINGS INC | MOVIES & ENTERTAIN | United States | $2,701,982.82 | $2,103,869.14 | 13,422.00 |
| EQUITIES | TKO GROUP HOLDINGS INC | MOVIES & ENTERTAIN | United States | $4,810,705.07 | $2,820,281.82 | 23,897.00 |
| EQUITIES | TKO GROUP HOLDINGS INC | MOVIES & ENTERTAIN | United States | $159,034.90 | $1,998.70 | 790.00 |
| EQUITIES | TKO GROUP HOLDINGS INC | MOVIES & ENTERTAIN | United States | $3,330,875.26 | $1,826,307.75 | 16,546.00 |
| EQUITIES | TMBTHANACHART BANK PCL | THAILAND | Thailand | $1,248,005.42 | $366,131.43 | 16,853,400.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TMBTHANACHART BANK PCL | THAILAND | Thailand | $320,839.30 | $66,612.58 | 4,332,700.00 |
| EQUITIES | TMX GROUP LTD | CDN FINANCIAL EXNC | Canada | $394,184.56 | $162,793.28 | 12,045.00 |
| EQUITIES | TMX GROUP LTD | CDN FINANCIAL EXNC | Canada | $545,836.81 | ($63,225.84) | 16,679.00 |
| EQUITIES | TMX GROUP LTD | CDN FINANCIAL EXNC | Canada | $181,555.42 | $0.00 | 5,547.74 |
| EQUITIES | TMX GROUP LTD | CDN FINANCIAL EXNC | Canada | $3,739.05 | $0.00 | 114.25 |
| EQUITIES | TOA CORP/HYOGO | ELECTRIC APPLIANCE | Japan | $112,662.68 | $73,213.56 | 11,700.00 |
| EQUITIES | TOA CORP/TOKYO | CONSTRUCTION | Japan | $232,506.86 | $0.00 | 18,246.28 |
| EQUITIES | TOA PAINT THAILAND PCL | THAILAND | Thailand | $72,932.05 | $5,781.21 | 164,819.00 |
| EQUITIES | TOAGOSEI CO LTD | CHEMICALS | Japan | $389,952.89 | $0.00 | 36,413.23 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $1,445,276.82 | ($347,234.86) | 51,951.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $3,032,658.20 | $956,974.67 | 109,010.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $4,390,023.82 | $417,942.86 | 157,801.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $152,731.80 | $17,348.40 | 5,490.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $757,427.32 | $302,661.35 | 27,226.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $3,062,369.96 | ($240,199.23) | 110,078.00 |
| EQUITIES | TOAST INC | TRANS & PAYMNT PR | United States | $636,799.80 | ($121,279.75) | 22,890.00 |
| EQUITIES | TOBIRA THERAPEUTICS IN | OTHER | United States | $0.00 | $0.00 | 1,447.00 |
| EQUITIES | TOBU RAILWAY CO LTD | LAND TRANSPORTATI | Japan | $1,033,160.81 | $0.00 | 57,436.11 |
| EQUITIES | TOCALO CO LTD | METAL PRODUCTS | Japan | $502,566.52 | $0.00 | 25,068.80 |
| EQUITIES | TOCALO CO LTD | METAL PRODUCTS | Japan | $73,874.79 | $14,198.04 | 3,700.00 |
| EQUITIES | TODA CORP | CONSTRUCTION | Japan | $813,980.79 | $0.00 | 81,235.61 |
| EQUITIES | TOEI ANIMATION CO LTD | SERVICES | Japan | $288,705.05 | $0.00 | 19,277.59 |
| EQUITIES | TOENEC CORP | CONSTRUCTION | Japan | $436,729.73 | $0.00 | 31,494.66 |
| EQUITIES | TOFAS TURK OTOMOBIL FABF | TURKEY | Turkey | $678,338.71 | $8,060.34 | 102,754.00 |
| EQUITIES | TOFU RESTAURANT CO LTD | TAIWAN | Taiwan | $16,621.41 | ($1,025.62) | 3,000.00 |
| EQUITIES | TOGAMI ELECTRIC MANUFAC | ELECTRIC APPLIANCE | Japan | $27,023.54 | ($2,643.54) | 800.00 |
| EQUITIES | TOHO CO LTD/TOKYO | SERVICES | Japan | $252,058.16 | $35,159.88 | 31,500.00 |
| EQUITIES | TOHO CO LTD/TOKYO | SERVICES | Japan | $12,654,119.98 | ($3,216,981.60) | 1,581,400.00 |
| EQUITIES | TOHO CO LTD/TOKYO | SERVICES | Japan | $321,514.19 | ($34,931.06) | 40,180.00 |
| EQUITIES | TOHO CO LTD/TOKYO | SERVICES | Japan | $1,740.16 | $0.00 | 216.17 |
| EQUITIES | TOHO GAS CO LTD | ELECTRIC POWER AN | Japan | $604,928.89 | $0.00 | 80,918.28 |
| EQUITIES | TOHO HOLDINGS CO LTD | PHARMACEUTICAL | Japan | $496,638.24 | $0.00 | 20,546.90 |
| EQUITIES | TOHOKU ELECTRIC POWER C | ELECTRIC POWER AN | Japan | $2,673,612.87 | $344,148.72 | 408,200.00 |
| EQUITIES | TOHOKU ELECTRIC POWER C | ELECTRIC POWER AN | Japan | $3,124,891.47 | ($502,089.69) | 477,100.00 |
| EQUITIES | TOKAI CARBON CO LTD | GLASS & CERAMIC PF | Japan | $833,529.99 | $0.00 | 79,014.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TOKAI CARBON KOREA CO LT | SOUTH KOREA | South Korea | $1,304,897.81 | ($211,901.18) | 7,419.00 |
| EQUITIES | TOKAI HOLDINGS CORP | OTHER FINANCING BU | Japan | $220,082.41 | $0.00 | 30,701.35 |
| EQUITIES | TOKAI RIKA CO LTD | LAND TRANSPORTATI | Japan | $80,081.22 | ($2,202.25) | 4,400.00 |
| EQUITIES | TOKAI RIKA CO LTD | LAND TRANSPORTATI | Japan | $638,116.53 | $0.00 | 34,747.26 |
| EQUITIES | TOKAI TOKYO FINANCIAL HOL | OTHER FINANCING BU | Japan | $725,295.69 | $0.00 | 154,855.38 |
| EQUITIES | TOKEN CORP | CONSTRUCTION | Japan | $224,054.84 | $0.00 | 2,871.81 |
| EQUITIES | TOKEN CORP | CONSTRUCTION | Japan | $2,318,893.30 | $1,065,607.43 | 28,900.00 |
| EQUITIES | TOKIO MARINE HOLDINGS INC | INSURANCE | Japan | $5,254,701.89 | $3,525,797.05 | 118,581.00 |
| EQUITIES | TOKIO MARINE HOLDINGS INC | INSURANCE | Japan | $5,201,969.19 | $1,259,059.49 | 117,391.00 |
| EQUITIES | TOKIO MARINE HOLDINGS INC | INSURANCE | Japan | $2,061,894.60 | $0.00 | 46,530.03 |
| EQUITIES | TOKIO MARINE HOLDINGS INC | INSURANCE | Japan | $32,730.34 | $0.00 | 738.61 |
| EQUITIES | TOKMANNI GROUP CORP | FINLAND | Finland | $366.83 | $0.00 | 0.00 |
| EQUITIES | TOKMANNI GROUP CORP | FINLAND | Finland | $3,726.66 | $0.00 | 0.00 |
| EQUITIES | TOKMANNI GROUP CORP | FINLAND | Finland | $6,069.14 | $0.00 | 0.00 |
| EQUITIES | TOKUYAMA CORP | JAPAN | Japan | $587,058.09 | $0.00 | 19,515.59 |
| EQUITIES | TOKYO CENTURY CORP | SERVICES | Japan | $616,710.83 | $0.00 | 40,221.15 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $28,956,470.34 | $22,716,298.13 | 61,000.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $2,990,586.28 | $1,469,883.62 | 6,300.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $6,315,358.71 | $3,269,081.88 | 13,304.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $14,412,727.09 | $13,205,866.90 | 30,362.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $11,487,648.89 | $4,060,725.69 | 24,200.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $68,736,014.83 | $56,905,853.80 | 144,800.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $14,032,495.40 | $10,226,530.32 | 29,561.00 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $45,664,790.28 | $0.00 | 96,197.93 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $87,706.06 | $0.00 | 184.76 |
| EQUITIES | TOKYO ELECTRON LTD | ELECTRIC APPLIANCE | Japan | $43,054,948.51 | $26,945,086.76 | 90,700.00 |
| EQUITIES | TOKYO GAS CO LTD | RETAIL TRADE | Japan | $1,124,207.74 | $402,890.54 | 29,850.00 |
| EQUITIES | TOKYO GAS CO LTD | RETAIL TRADE | Japan | $8,816,651.00 | $278,670.36 | 234,100.00 |
| EQUITIES | TOKYO GAS CO LTD | RETAIL TRADE | Japan | $952,883.75 | $224,283.24 | 25,301.00 |
| EQUITIES | TOKYO GAS CO LTD | RETAIL TRADE | Japan | $1,333,721.99 | $0.00 | 35,413.03 |
| EQUITIES | TOKYO GAS CO LTD | RETAIL TRADE | Japan | $4,585.53 | $0.00 | 121.76 |
| EQUITIES | TOKYO METRO CO LTD | LAND TRANSPORTATI | Japan | $324,031.87 | $0.00 | 37,047.88 |
| EQUITIES | TOKYO OHKA KOGYO CO LTD | CHEMICALS | Japan | $1,006,541.25 | $46,305.55 | 14,400.00 |
| EQUITIES | TOKYO OHKA KOGYO CO LTD | CHEMICALS | Japan | $1,690,894.72 | $0.00 | 24,196.15 |
| EQUITIES | TOKYO OHKA KOGYO CO LTD | CHEMICALS | Japan | $4,857,959.52 | $640,161.41 | 69,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TOKYO OHKA KOGYO CO LTD | CHEMICALS | Japan | $5,102,604.95 | $865,692.69 | 73,000.00 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $1,411,979.80 | $493,570.16 | 11,400.00 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $4,174,010.45 | $1,035,656.37 | 33,700.00 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $9,339,750.93 | $4,006,770.55 | 75,407.00 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $433,066.22 | $0.00 | 3,496.48 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $1,260,047.34 | $0.00 | 10,154.45 |
| EQUITIES | TOKYO SEIMITSU CO LTD | PRECISION INSTRUMI | Japan | $3,170,761.65 | $216,186.49 | 25,600.00 |
| EQUITIES | TOKYO STEEL MANUFACTURI | IRON AND STEEL | Japan | $907,168.19 | $58,134.20 | 87,500.00 |
| EQUITIES | TOKYO TATEMONO CO LTD | REAL ESTATE | Japan | $3,282,549.88 | $866,327.24 | 158,900.00 |
| EQUITIES | TOKYO TATEMONO CO LTD | REAL ESTATE | Japan | $1,135,845.16 | $0.00 | 56,008.14 |
| EQUITIES | TOKYO TATEMONO CO LTD | REAL ESTATE | Japan | $4,092,341.92 | $842,610.23 | 198,100.00 |
| EQUITIES | TOKYOTOKEIBA CO LTD | SERVICES | Japan | $343,423.84 | ($68,812.57) | 11,200.00 |
| EQUITIES | TOKYOTOKEIBA CO LTD | SERVICES | Japan | $861,826.08 | ($137,344.90) | 28,700.00 |
| EQUITIES | TOKYU CONSTRUCTION CO L | CONSTRUCTION | Japan | $438,440.89 | $85,446.23 | 60,800.00 |
| EQUITIES | TOKYU CONSTRUCTION CO L | CONSTRUCTION | Japan | $1,268,449.87 | $340,449.86 | 175,900.00 |
| EQUITIES | TOKYU CONSTRUCTION CO L | CONSTRUCTION | Japan | $195,020.84 | $0.00 | 27,044.16 |
| EQUITIES | TOKYU CORP | LAND TRANSPORTATI | Japan | $2,200,353.95 | ($77,598.88) | 213,500.00 |
| EQUITIES | TOKYU CORP | LAND TRANSPORTATI | Japan | $494,647.94 | $0.00 | 47,995.65 |
| EQUITIES | TOKYU FUDOSAN HOLDINGS | REAL ESTATE | Japan | $2,196,930.48 | ($87,024.60) | 275,400.00 |
| EQUITIES | TOKYU FUDOSAN HOLDINGS | REAL ESTATE | Japan | $385,483.01 | $0.00 | 48,323.10 |
| EQUITIES | TOKYU FUDOSAN HOLDINGS | REAL ESTATE | Japan | $1,528,952.14 | $0.00 | 191,665.26 |
| EQUITIES | TOLI CORP | CONSTRUCTION | Japan | $78,735.98 | $50,907.33 | 18,986.00 |
| EQUITIES | TOLL BROTHERS INC | HOMEBUILDING | United States | $3,018,055.25 | $2,591,857.24 | 18,319.00 |
| EQUITIES | TOLL BROTHERS INC | HOMEBUILDING | United States | $5,487,822.50 | $4,420,526.95 | 33,310.00 |
| EQUITIES | TOLL BROTHERS INC | HOMEBUILDING | United States | $683,547.75 | $100,941.15 | 4,149.00 |
| EQUITIES | TOLL BROTHERS INC | HOMEBUILDING | United States | $184,520.00 | $10,169.60 | 1,120.00 |
| EQUITIES | TOLL BROTHERS INC | HOMEBUILDING | United States | $4,282,676.25 | $3,176,737.57 | 25,995.00 |
| EQUITIES | TOMATO BANK LTD | BANKS | Japan | $22,061.84 | ($770.92) | 2,400.00 |
| EQUITIES | TOMONY HOLDINGS INC | BANKS | Japan | $267,470.10 | $0.00 | 48,709.63 |
| EQUITIES | TOMRA SYSTEMS ASA | NORWAY | Norway | $235,378.49 | $0.00 | 24,492.06 |
| EQUITIES | TOMRA SYSTEMS ASA | NORWAY | Norway | $2,206.46 | $0.00 | 0.00 |
| EQUITIES | TOMRA SYSTEMS ASA | NORWAY | Norway | $6,700.83 | $0.00 | 0.00 |
| EQUITIES | TOMTOM NV | NETHERLANDS | Netherlands | $265,391.37 | $0.00 | 50,005.91 |
| EQUITIES | TOMY CO LTD | OTHER PRODUCTS | Japan | $272,150.59 | $0.00 | 13,883.04 |
| EQUITIES | TON YI INDUSTRIAL CORP | TAIWAN | Taiwan | $964,685.98 | ($175,638.21) | 1,906,995.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TONG HSING ELECTRONIC IN | TAIWAN | Taiwan | $1,186,570.50 | $367,727.71 | 140,000.00 |
| EQUITIES | TONGAAT HULETT PVT LTD | SOUTH AFRICA | South Africa | $0.00 | ($343,247.33) | 35,835.00 |
| EQUITIES | TONIES SE | LUXEMBOURG | Germany | $314,879.64 | $46,506.05 | 21,789.00 |
| EQUITIES | TONIX PHARMACEUTICALS H | BIOTECHNOLOGY | United States | $88,248.16 | ($153,051.08) | 6,916.00 |
| EQUITIES | TOOTSIE ROLL INDUSTRIES I | PACKAGED FOODS & | United States | $214,084.15 | $8,714.93 | 5,413.00 |
| EQUITIES | TOOTSIE ROLL INDUSTRIES I | PACKAGED FOODS & | United States | $487.17 | $0.00 | 0.00 |
| EQUITIES | TOPAZ ENERGY CORP | CDN OIL & GAS EXPL | Canada | $581,431.54 | ($33,089.98) | 27,700.00 |
| EQUITIES | TOPAZ ENERGY CORP | CDN OIL & GAS EXPL | Canada | $770,469.12 | $0.00 | 36,705.96 |
| EQUITIES | TOPBUILD CORP | HOMEBUILDING | United States | $2,289,554.74 | $2,003,456.28 | 6,458.00 |
| EQUITIES | TOPBUILD CORP | HOMEBUILDING | United States | $3,482,902.72 | $1,347,338.77 | 9,824.00 |
| EQUITIES | TOPBUILD CORP | HOMEBUILDING | United States | $116,994.90 | ($23,753.40) | 330.00 |
| EQUITIES | TOPBUILD CORP | HOMEBUILDING | United States | $2,773,488.19 | $953,917.27 | 7,823.00 |
| EQUITIES | TOPCO SCIENTIFIC CO LTD | TAIWAN | Taiwan | $1,420,043.01 | $341,215.14 | 82,400.00 |
| EQUITIES | TOPCO SCIENTIFIC CO LTD | TAIWAN | Taiwan | $1,131,191.78 | $931,010.91 | 65,639.00 |
| EQUITIES | TOPPAN HOLDINGS INC | OTHER PRODUCTS | Japan | $514,724.76 | $492,678.35 | 16,387.00 |
| EQUITIES | TOPPAN HOLDINGS INC | OTHER PRODUCTS | Japan | $470,121.77 | $101,603.27 | 14,967.00 |
| EQUITIES | TOPPAN HOLDINGS INC | OTHER PRODUCTS | Japan | $2,814.53 | $0.00 | 89.60 |
| EQUITIES | TOPPAN HOLDINGS INC | OTHER PRODUCTS | Japan | $358,080.32 | $31,861.26 | 11,400.00 |
| EQUITIES | TOPRE CORP | TRANSPORTATION EC | Japan | $187,827.57 | $0.00 | 11,423.76 |
| EQUITIES | TOPTEC CO LTD | SOUTH KOREA | South Korea | $20,541.03 | ($14,220.64) | 10,843.00 |
| EQUITIES | TORAY INDUSTRIES INC | TEXTILES AND APPAF | Japan | $448,426.26 | $93,503.64 | 64,639.00 |
| EQUITIES | TORAY INDUSTRIES INC | TEXTILES AND APPAF | Japan | $571,232.02 | $53,771.23 | 82,341.00 |
| EQUITIES | TORAY INDUSTRIES INC | TEXTILES AND APPAF | Japan | $401,164.45 | $0.00 | 57,826.34 |
| EQUITIES | TORAY INDUSTRIES INC | TEXTILES AND APPAF | Japan | $3,677.26 | $0.00 | 530.06 |
| EQUITIES | TOREX GOLD RESOURCES IN | CDN GOLD | Canada | $495,168.46 | $115,026.14 | 12,445.00 |
| EQUITIES | TOREX GOLD RESOURCES IN | CDN GOLD | Canada | $4,009,929.48 | ($392,902.81) | 100,781.00 |
| EQUITIES | TOREX GOLD RESOURCES IN | CDN GOLD | Canada | $4,497,657.48 | $2,864,713.59 | 113,039.00 |
| EQUITIES | TOREX GOLD RESOURCES IN | CDN GOLD | Canada | $958,877.71 | $0.00 | 24,099.37 |
| EQUITIES | TOREX GOLD RESOURCES IN | CDN GOLD | Canada | $3,779,036.55 | $2,355,962.42 | 94,978.00 |
| EQUITIES | TORIDOLL HOLDINGS CORP | RETAIL TRADE | Japan | $324,689.90 | $0.00 | 13,724.38 |
| EQUITIES | TORM PLC | UNITED KINGDOM CO | United Kingdom | $441,008.96 | $0.00 | 17,101.52 |
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $854,831.00 | $15,968.49 | 8,705.00 |
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $120,118.86 | $708.97 | 1,233.00 |
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $2,853,692.00 | $2,443,120.07 | 29,060.00 |
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $3,990,749.80 | $3,335,764.45 | 40,639.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $2,335,028.40 | $1,127,152.55 | 23,769.00 |
| EQUITIES | TORO CO/THE | AGRI & FARM MACHIN | United States | $1,323,146.80 | $102,538.66 | 13,474.00 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $2,900,107.84 | $301,352.76 | 17,600.00 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $804,944.71 | $388,487.64 | 4,885.00 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $899,692.55 | $398,867.20 | 5,460.00 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $696,644.80 | $0.00 | 4,237.91 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $5,584.20 | $0.00 | 33.97 |
| EQUITIES | TOROMONT INDUSTRIES LTD | CDN TRADING COS & | Canada | $0.00 | $0.00 | 0.00 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $7,582,012.08 | $3,488,240.62 | 62,381.00 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $13,933,516.63 | $9,118,657.05 | 114,638.00 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $79,033,733.92 | $34,861,630.14 | 650,250.00 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $13,115,285.03 | $6,456,341.37 | 107,906.00 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $16,339,935.90 | $0.00 | 134,436.83 |
| EQUITIES | TORONTO DOMINION BANK | CDN DIVERSIFIED BAI | Canada | $83,875.31 | $0.00 | 690.08 |
| EQUITIES | TORRENT PHARMACEUTICAL | INDIA | India | $2,336,534.47 | $1,197,757.09 | 47,872.00 |
| EQUITIES | TORRENT PHARMACEUTICAL | INDIA | India | $8,234,146.23 | $521,923.24 | 168,705.00 |
| EQUITIES | TORRENT PHARMACEUTICAL | INDIA | India | $2,917,983.66 | $371,989.04 | 59,785.00 |
| EQUITIES | TORUNLAR GAYRIMENKUL YA | TURKEY | Turkey | $69,612.37 | $783.26 | 32,478.00 |
| EQUITIES | TOSEI CORP | REAL ESTATE | Japan | $2,785,028.97 | $491,119.73 | 267,200.00 |
| EQUITIES | TOSEI CORP | REAL ESTATE | Japan | $473,798.67 | $0.00 | 45,457.03 |
| EQUITIES | TOSHIBA TEC CORP | OTHER PRODUCTS | Japan | $265,327.81 | ($48,388.99) | 15,200.00 |
| EQUITIES | TOSHO CO LTD | REAL ESTATE | Japan | $89,746.20 | ($3,077.34) | 19,500.00 |
| EQUITIES | TOSHO CO LTD | REAL ESTATE | Japan | $23,472.08 | ($916.36) | 5,100.00 |
| EQUITIES | TOSOH CORP | CHEMICALS | Japan | $2,007,343.14 | $519,451.72 | 111,460.00 |
| EQUITIES | TOSOH CORP | CHEMICALS | Japan | $21,019,382.39 | $11,096,251.25 | 1,167,125.00 |
| EQUITIES | TOSOH CORP | CHEMICALS | Japan | $1,331,570.14 | $0.00 | 73,937.10 |
| EQUITIES | TOTAL ENERGY SERVICES IN | CDN OIL & GAS EQUIP | Canada | $145,522.92 | $132,293.58 | 9,300.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $7,226,447.54 | $854,386.16 | 91,934.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $4,221,860.22 | ($409,234.20) | 53,710.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $10,315,692.17 | $3,216,406.52 | 131,235.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $33,509,512.21 | $4,922,951.94 | 426,304.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $24,703,188.12 | $5,152,055.38 | 314,271.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $19,625,007.94 | $9,096,762.78 | 249,667.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $10,126,411.97 | $2,048,045.27 | 128,827.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $48,464,141.31 | ($6,482,399.04) | 616,555.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $6,938,804.76 | $0.00 | 89,212.15 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $62,970.18 | $0.00 | 809.51 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $41,967,067.09 | $9,840,847.72 | 533,900.00 |
| EQUITIES | TOTALENERGIES SE | FRANCE | France | $13,173,131.43 | ($2,020,777.89) | 167,587.00 |
| EQUITIES | TOTECH CORP | WHOLESALE TRADE | Japan | $228,352.10 | $0.00 | 8,964.48 |
| EQUITIES | TOTECH CORP | WHOLESALE TRADE | Japan | $2,262,002.93 | ($27,261.47) | 88,800.00 |
| EQUITIES | TOTETSU KOGYO CO LTD | CONSTRUCTION | Japan | $209,857.52 | $0.00 | 8,091.83 |
| EQUITIES | TOTO LTD | CONSTRUCTION | Japan | $6,342,019.84 | $3,620,830.09 | 119,700.00 |
| EQUITIES | TOTO LTD | CONSTRUCTION | Japan | $1,546,776.50 | $0.00 | 29,194.05 |
| EQUITIES | TOTVS SA | BRAZIL | Brazil | $215,795.51 | ($35,364.27) | 38,700.00 |
| EQUITIES | TOTVS SA | BRAZIL | Brazil | $1,524,508.84 | ($89,287.83) | 273,400.00 |
| EQUITIES | TOTVS SA | BRAZIL | Brazil | $26,207.73 | ($4,092.10) | 4,700.00 |
| EQUITIES | TOURMALINE OIL CORP | CDN OIL & GAS EXPL | Canada | $3,871,898.15 | ($191,526.57) | 92,635.00 |
| EQUITIES | TOURMALINE OIL CORP | CDN OIL & GAS EXPL | Canada | $941,819.84 | $103,035.36 | 22,533.00 |
| EQUITIES | TOURMALINE OIL CORP | CDN OIL & GAS EXPL | Canada | $1,083,053.11 | ($110,966.31) | 25,912.00 |
| EQUITIES | TOURMALINE OIL CORP | CDN OIL & GAS EXPL | Canada | $4,887,155.12 | $0.00 | 116,924.86 |
| EQUITIES | TOURMALINE OIL CORP | CDN OIL & GAS EXPL | Canada | $6,398.33 | $0.00 | 153.08 |
| EQUITIES | TOVIS CO LTD | SOUTH KOREA | South Korea | $69,155.97 | $2,507.66 | 6,659.00 |
| EQUITIES | TOWA BANK LTD/THE | BANKS | Japan | $57,335.18 | $39,796.87 | 6,400.00 |
| EQUITIES | TOWA CORP | MACHINERY | Japan | $347,258.35 | $0.00 | 16,897.64 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $766,593.57 | ($73,876.74) | 2,988.00 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $1,885,440.47 | $761,380.80 | 7,349.00 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $3,604,118.61 | $1,680,122.99 | 14,048.00 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $1,914,431.45 | $793,854.94 | 7,462.00 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $271,277.98 | $0.00 | 1,040.81 |
| EQUITIES | TOWER SEMICONDUCTOR LT | ISRAEL | Israel | $13,492.04 | $0.00 | 51.77 |
| EQUITIES | TOWNE BANK/PORTSMOUTH | REGIONAL BANKS | United States | $731,970.36 | $482,677.66 | 20,043.00 |
| EQUITIES | TOYO DENKI SEIZO KK | MACHINERY | Japan | $62,284.18 | ($2,179.31) | 5,000.00 |
| EQUITIES | TOYO SEIKAN GROUP HOLDI | METAL PRODUCTS | Japan | $872,931.14 | $0.00 | 34,747.26 |
| EQUITIES | TOYO SEIKAN GROUP HOLDI | METAL PRODUCTS | Japan | $4,092,421.16 | $284,085.46 | 162,900.00 |
| EQUITIES | TOYO SUISAN KAISHA LTD | FOODS | Japan | $20,063,930.08 | $1,687,225.93 | 314,000.00 |
| EQUITIES | TOYO SUISAN KAISHA LTD | FOODS | Japan | $2,364,221.06 | $623,345.62 | 37,000.00 |
| EQUITIES | TOYO SUISAN KAISHA LTD | FISH AGRICULTURE & | Japan | $1,108,824.01 | $0.00 | 17,294.30 |
| EQUITIES | TOYO SUISAN KAISHA LTD | FOODS | Japan | $4,607,036.17 | $1,464,323.18 | 72,100.00 |
| EQUITIES | TOYO TIRE CORP | RUBBER PRODUCTS | Japan | $13,855,098.89 | ($1,245,620.55) | 593,600.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TOYO TIRE CORP | RUBBER PRODUCTS | Japan | $16,896,405.13 | $3,548,939.60 | 723,900.00 |
| EQUITIES | TOYO TIRE CORP | RUBBER PRODUCTS | Japan | $914,959.36 | ($91,480.55) | 39,200.00 |
| EQUITIES | TOYO TIRE CORP | RUBBER PRODUCTS | Japan | $2,831,239.04 | $1,356,617.48 | 121,300.00 |
| EQUITIES | TOYO TIRE CORP | RUBBER PRODUCTS | Japan | $569,569.03 | $0.00 | 24,830.81 |
| EQUITIES | TOYOBO CO LTD | TEXTILES AND APPAF | Japan | $550,347.22 | $0.00 | 56,008.14 |
| EQUITIES | TOYODA GOSEI CO LTD | LAND TRANSPORTATI | Japan | $4,250,215.97 | $923,722.08 | 135,100.00 |
| EQUITIES | TOYODA GOSEI CO LTD | LAND TRANSPORTATI | Japan | $890,985.54 | $0.00 | 28,321.40 |
| EQUITIES | TOYOTA BOSHOKU CORP | OTHER PRODUCTS | Japan | $163,513.32 | ($29,103.24) | 12,500.00 |
| EQUITIES | TOYOTA BOSHOKU CORP | OTHER PRODUCTS | Japan | $1,096,193.28 | ($70,641.92) | 83,800.00 |
| EQUITIES | TOYOTA BOSHOKU CORP | OTHER PRODUCTS | Japan | $1,690,073.65 | ($102,834.26) | 129,200.00 |
| EQUITIES | TOYOTA BOSHOKU CORP | OTHER PRODUCTS | Japan | $362,173.09 | $0.00 | 27,686.75 |
| EQUITIES | TOYOTA INDUSTRIES CORP | ELECTRIC APPLIANCE | Japan | $708,784.55 | $234,788.32 | 5,592.00 |
| EQUITIES | TOYOTA INDUSTRIES CORP | ELECTRIC APPLIANCE | Japan | $520,687.93 | $102,041.06 | 4,108.00 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $9,350,393.23 | $2,917,537.40 | 557,678.00 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $8,189,671.41 | ($1,385,755.29) | 488,450.00 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $10,566,746.81 | ($189,527.57) | 630,224.00 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $103,719.42 | $0.00 | 6,186.07 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $15,899,816.57 | ($3,721,303.82) | 948,300.00 |
| EQUITIES | TOYOTA MOTOR CORP | LAND TRANSPORTATI | Japan | $65,513.25 | $0.00 | 3,907.37 |
| EQUITIES | TOYOTA TSUSHO CORP | SERVICES | Japan | $1,687,081.65 | $869,212.87 | 45,867.00 |
| EQUITIES | TOYOTA TSUSHO CORP | SERVICES | Japan | $32,655,091.74 | $16,674,851.50 | 887,800.00 |
| EQUITIES | TOYOTA TSUSHO CORP | SERVICES | Japan | $1,491,732.26 | $832,181.48 | 40,556.00 |
| EQUITIES | TOYOTA TSUSHO CORP | SERVICES | Japan | $9,644.94 | $0.00 | 262.22 |
| EQUITIES | TP ICAP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $187,134.76 | $5,638.22 | 41,665.00 |
| EQUITIES | TP ICAP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $415,006.65 | $28,741.53 | 92,400.00 |
| EQUITIES | TP ICAP GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,090,205.78 | $0.00 | 242,731.84 |
| EQUITIES | TPG INC | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 52,671.00 |
| EQUITIES | TPG INC | ASSET MGMT & CUST | United States | $748,958.50 | $245,521.29 | 18,470.00 |
| EQUITIES | TPG INC | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 78,183.00 |
| EQUITIES | TPG INC | ASSET MGMT & CUST | United States | $508,902.50 | ($297,049.90) | 12,550.00 |
| EQUITIES | TPG INC | ASSET MGMT & CUST | United States | $66,096.50 | ($2,445.00) | 1,630.00 |
| EQUITIES | TPG INC | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 59,265.00 |
| EQUITIES | TPG INC | ASSET MGMT & CUST | United States | $749,850.60 | ($336,298.81) | 18,492.00 |
| EQUITIES | TPG INC | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 13,724.00 |
| EQUITIES | TPG RE FINANCE TRUST INC | MORTGAGE REITS | United States | $169,849.47 | ($62,606.92) | 19,727.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TPG TELECOM LTD | AUSTRALIA | Australia | $229,577.57 | ($3,664.17) | 92,049.00 |
| EQUITIES | TPG TELECOM LTD | AUSTRALIA | Australia | $158,973.45 | $0.00 | 63,739.81 |
| EQUITIES | TPK HOLDING CO LTD | TAIWAN | Taiwan | $1,860,053.68 | $1,001,680.19 | 737,000.00 |
| EQUITIES | TR ANADOLU METAL MADENC | TURKEY | Turkey | $280,909.90 | ($47,102.50) | 118,072.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $1,099,016.48 | ($85,316.05) | 34,768.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $175,688.38 | ($110,534.48) | 5,558.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $3,698,528.05 | $3,161,532.82 | 117,005.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $5,170,352.87 | $4,102,020.04 | 163,567.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $198,194.70 | $8,589.90 | 6,270.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $4,227,521.40 | $277,497.44 | 133,740.00 |
| EQUITIES | TRACTOR SUPPLY CO | OTHER SPECIALTY RI | United States | $920,009.05 | $126,958.97 | 29,105.00 |
| EQUITIES | TRADA ALAM MINERA TBK PT | INDONESIA | Indonesia | $341,808.47 | ($325,595.37) | 122,231,608.00 |
| EQUITIES | TRADE DESK INC/THE | ADVERTISING | United States | $1,459,905.76 | ($665,224.18) | 80,747.00 |
| EQUITIES | TRADE DESK INC/THE | ADVERTISING | United States | $1,918,450.72 | $848,289.02 | 106,109.00 |
| EQUITIES | TRADE DESK INC/THE | ADVERTISING | United States | $2,726,048.16 | ($3,453,696.25) | 150,777.00 |
| EQUITIES | TRADE DESK INC/THE | ADVERTISING | United States | $94,920.00 | ($2,257.50) | 5,250.00 |
| EQUITIES | TRADE DESK INC/THE | ADVERTISING | United States | $1,952,242.24 | ($3,233,760.39) | 107,978.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $3,116,467.86 | $1,178,410.72 | 31,271.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $3,765,852.42 | $1,098,248.38 | 37,787.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $2,208,066.96 | $484,620.71 | 22,156.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $7,435,931.58 | ($528,695.15) | 74,613.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $3,393,323.34 | $216,644.35 | 34,049.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $66.92 | $0.00 | 0.00 |
| EQUITIES | TRADEWEB MARKETS INC | FINANCIAL EXNG & D/ | United States | $597,760.68 | $144,394.45 | 5,998.00 |
| EQUITIES | TRAINLINE PLC | UNITED KINGDOM CO | United Kingdom | $300,015.33 | $0.00 | 110,804.89 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $3,488,709.48 | $347,693.40 | 7,103.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $8,641,960.20 | $1,539,561.71 | 17,595.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $23,867,920.20 | $22,244,048.75 | 48,595.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $35,162,144.40 | $32,025,785.44 | 71,590.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $25,595,821.08 | $21,037,843.66 | 52,113.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $6,638,027.40 | $1,197,699.30 | 13,515.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $4,569,752.64 | $692,928.40 | 9,304.00 |
| EQUITIES | TRANE TECHNOLOGIES PLC | IRELAND | Ireland | $7,048,637.16 | $5,419,475.51 | 14,351.00 |
| EQUITIES | TRANSALTA CORP | CDN ELECTRIC UTILIT | Canada | $5,214,575.87 | $592,266.18 | 375,472.00 |
| EQUITIES | TRANSALTA CORP | CDN ELECTRIC UTILIT | Canada | $2,150,833.63 | $0.00 | 155,529.54 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TRANSCAT INC | TRADING COS & DIST | United States | $382,954.56 | $69,440.42 | 4,128.00 |
| EQUITIES | TRANSCAT INC | TRADING COS & DIST | United States | $2,568,894.07 | $142,971.74 | 27,691.00 |
| EQUITIES | TRANSCEND INFORMATION IN | TAIWAN | Taiwan | $501,310.99 | ($35,805.41) | 58,040.00 |
| EQUITIES | TRANSCONTINENTAL INC | CDN MTL, GLS & PLST | Canada | $110,290.75 | $5,369.92 | 27,500.00 |
| EQUITIES | TRANSCONTINENTAL REALTY | REAL ESTATE OPERA | United States | $31,089.24 | $2,948.91 | 676.00 |
| EQUITIES | TRANSCOSMOS INC | SERVICES | Japan | $72,994.93 | ($5,186.32) | 3,300.00 |
| EQUITIES | TRANSDIGM GROUP INC | AEROSPACE & DEFEN | United States | $2,482,922.56 | $78,312.59 | 1,864.00 |
| EQUITIES | TRANSDIGM GROUP INC | AEROSPACE & DEFEN | United States | $17,197,968.44 | $6,759,238.53 | 12,911.00 |
| EQUITIES | TRANSDIGM GROUP INC | AEROSPACE & DEFEN | United States | $24,179,190.08 | $13,299,925.62 | 18,152.00 |
| EQUITIES | TRANSDIGM GROUP INC | AEROSPACE & DEFEN | United States | $18,185,010.08 | $9,657,525.51 | 13,652.00 |
| EQUITIES | TRANSDIGM GROUP INC | AEROSPACE & DEFEN | United States | $5,285,534.72 | $2,092,049.88 | 3,968.00 |
| EQUITIES | TRANSMEDICS GROUP INC | HEALTH CARE EQUIP | United States | $264,750.12 | ($44,623.27) | 3,986.00 |
| EQUITIES | TRANSMEDICS GROUP INC | HEALTH CARE EQUIP | United States | $545,773.14 | $287,682.66 | 8,217.00 |
| EQUITIES | TRANSMEDICS GROUP INC | HEALTH CARE EQUIP | United States | $258,174.54 | ($28,802.67) | 3,887.00 |
| EQUITIES | TRANSMISSORA ALIANCA DE | BRAZIL | Brazil | $2,263.75 | $0.00 | 0.00 |
| EQUITIES | TRANSOCEAN LTD | SWITZERLAND | Switzerland | $2,638,888.50 | ($35,930.38) | 539,650.00 |
| EQUITIES | TRANSOCEAN LTD | SWITZERLAND | Switzerland | $1,972,303.26 | ($149,402.96) | 403,334.00 |
| EQUITIES | TRANSPORT CORP OF INDIA L | INDIA | India | $57,909.30 | $44,191.46 | 5,928.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $3,303,146.32 | $1,016,767.09 | 45,788.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $4,868,512.18 | $1,167,839.26 | 67,487.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $167,364.80 | $17,492.80 | 2,320.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $2,990,924.40 | $369,935.25 | 41,460.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $11,472,568.48 | ($2,968,884.33) | 159,032.00 |
| EQUITIES | TRANSUNION | RESEARCH & CONSUL | United States | $737,126.52 | ($57,190.68) | 10,218.00 |
| EQUITIES | TRANSURBAN GROUP | AUSTRALIA | Australia | $1,516,550.68 | $359,170.44 | 148,411.00 |
| EQUITIES | TRANSURBAN GROUP | AUSTRALIA | Australia | $2,180,385.22 | $63,930.08 | 213,664.00 |
| EQUITIES | TRANSURBAN GROUP | AUSTRALIA | Australia | $1,657.69 | $0.00 | 0.00 |
| EQUITIES | TRANSURBAN GROUP | AUSTRALIA | Australia | $65,281.82 | $0.00 | 6,552.76 |
| EQUITIES | TRANSURBAN GROUP | AUSTRALIA | Australia | $12,851.43 | $0.00 | 1,289.98 |
| EQUITIES | TRATON SE | GERMANY | Germany | $469,100.43 | $5,260.30 | 12,366.00 |
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $4,196,083.43 | $2,246,108.44 | 54,901.00 |
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $2,603,052.94 | $409,146.60 | 34,058.00 |
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $290,128.28 | $63,432.82 | 3,796.00 |
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $1,455,991.50 | $1,099,004.66 | 19,050.00 |
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $2,346,401.00 | $1,711,210.21 | 30,700.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TRAVEL + LEISURE CO | HOTELS, RESORTS & | United States | $1,774,016.73 | $828,381.19 | 23,211.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $14,288,914.08 | $11,468,489.88 | 43,284.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $22,672,641.60 | $18,074,524.52 | 68,680.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $848,408.40 | $57,336.70 | 2,570.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $16,285,149.72 | $9,921,711.85 | 49,331.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $4,239,401.04 | $563,767.68 | 12,842.00 |
| EQUITIES | TRAVELERS COS INC/THE | PROPERTY & CASUAL | United States | $4,817,441.16 | $3,038,454.85 | 14,593.00 |
| EQUITIES | TRAVERE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,180,795.85 | $674,819.01 | 20,785.00 |
| EQUITIES | TRAVERE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,462,459.83 | $450,324.87 | 25,743.00 |
| EQUITIES | TRAVERE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $3,418,200.89 | $2,699,270.81 | 60,169.00 |
| EQUITIES | TRAVERE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $3,846,037.00 | $2,004,392.14 | 67,700.00 |
| EQUITIES | TRAVERE THERAPEUTICS INC | BIOTECHNOLOGY | United States | $2,252,914.17 | $742,115.16 | 39,657.00 |
| EQUITIES | TRAVIS PERKINS PLC | UNITED KINGDOM CO | United Kingdom | $250,860.91 | $0.00 | 34,209.39 |
| EQUITIES | TRE HOLDINGS CORP | SERVICES | Japan | $97,639.14 | $22,199.31 | 7,600.00 |
| EQUITIES | TREACE MEDICAL CONCEPTS | HEALTH CARE EQUIP | United States | $1,198,378.00 | ($572,090.00) | 301,100.00 |
| EQUITIES | TREASURY WINE ESTATES LT | AUSTRALIA | Australia | $1,054,377.37 | $0.00 | 319,731.14 |
| EQUITIES | TREDEGAR CORP | ALUMINUM | United States | $159,263.68 | ($15,451.36) | 20,008.00 |
| EQUITIES | TREEHOUSE FOODS | OTHER | United States | $0.00 | $0.00 | 14,707.00 |
| EQUITIES | TRELLEBORG AB | SWEDEN | Sweden | $445,587.84 | $6,717.86 | 10,685.00 |
| EQUITIES | TRELLEBORG AB | SWEDEN | Sweden | $537,916.48 | $33,493.72 | 12,899.00 |
| EQUITIES | TRELLEBORG AB | SWEDEN | Sweden | $3,273.98 | $0.00 | 78.51 |
| EQUITIES | TRELLEBORG AB | SWEDEN | Sweden | $3,399,728.91 | $1,584,355.45 | 81,524.00 |
| EQUITIES | TRELLEBORG AB | SWEDEN | Sweden | $2,235,237.10 | $1,517,804.03 | 53,600.00 |
| EQUITIES | TREND MICRO INC/JAPAN | SERVICES | Japan | $397,511.80 | ($23,490.22) | 10,800.00 |
| EQUITIES | TREND MICRO INC/JAPAN | SERVICES | Japan | $2,781,757.49 | $0.00 | 75,577.68 |
| EQUITIES | TREND MICRO INC/JAPAN | SERVICES | Japan | $1,296,448.15 | $0.00 | 35,223.25 |
| EQUITIES | TREND MICRO INC/JAPAN | SERVICES | Japan | $9,518,199.12 | ($1,321,290.58) | 258,600.00 |
| EQUITIES | TREX CO INC | BUILDING PRODUCTS | United States | $1,557,244.80 | $1,228,966.69 | 31,120.00 |
| EQUITIES | TREX CO INC | BUILDING PRODUCTS | United States | $2,026,720.08 | ($542,485.34) | 40,502.00 |
| EQUITIES | TREX CO INC | BUILDING PRODUCTS | United States | $63,050.40 | $3,666.60 | 1,260.00 |
| EQUITIES | TREX CO INC | BUILDING PRODUCTS | United States | $1,282,525.20 | ($385,091.06) | 25,630.00 |
| EQUITIES | TRICAN WELL SERVICE LTD | CDN OIL & GAS EQUIP | Canada | $410,490.24 | $0.00 | 86,663.48 |
| EQUITIES | TRICO BANCSHARES | REGIONAL BANKS | United States | $474,741.60 | $291,994.32 | 8,816.00 |
| EQUITIES | TRIGANO SA | FRANCE | France | $356,558.55 | $0.00 | 2,219.70 |
| EQUITIES | TRIMAS CORP | MTL, GLS & PLASTC C | United States | $533,335.32 | $365,867.55 | 11,844.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $152,772.30 | $1,388.02 | 2,985.00 |
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $3,046,131.24 | $2,404,493.65 | 59,518.00 |
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $4,503,123.48 | $3,185,436.43 | 87,986.00 |
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $145,351.20 | $5,736.80 | 2,840.00 |
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $2,751,590.34 | $466,805.15 | 53,763.00 |
| EQUITIES | TRIMBLE INC | APPLICATION SOFTW | United States | $666,977.76 | $164,695.18 | 13,032.00 |
| EQUITIES | TRIMEGAH BANGUN PERSAD/ | INDONESIA | Indonesia | $63,695.17 | ($20,493.00) | 1,460,100.00 |
| EQUITIES | TRINET GROUP INC | HUMAN RESOURCE & | United States | $465,502.94 | $144,531.97 | 9,406.00 |
| EQUITIES | TRINITY INDUSTRIES INC | CONST MACH&HVY TI | United States | $554,663.20 | ($11,869.60) | 16,040.00 |
| EQUITIES | TRINITY INDUSTRIES INC | CONST MACH&HVY TI | United States | $801,944.78 | $626,307.21 | 23,191.00 |
| EQUITIES | TRINITY INDUSTRIES INC | CONST MACH&HVY TI | United States | $1,429,606.36 | $73,894.44 | 41,342.00 |
| EQUITIES | TRINITY INDUSTRIES INC | CONST MACH&HVY TI | United States | $1,144,321.36 | $177,318.31 | 33,092.00 |
| EQUITIES | TRIPADVISOR INC | INTERACTIVE MEDIA & | United States | $438,363.54 | ($582,353.45) | 31,974.00 |
| EQUITIES | TRIPLE FLAG PRECIOUS MET/ | CDN GOLD | Canada | $728,354.56 | $0.00 | 24,319.91 |
| EQUITIES | TRIPOD TECHNOLOGY CORP | TAIWAN | Taiwan | $356,103.15 | $178,809.82 | 21,900.00 |
| EQUITIES | TRIPOD TECHNOLOGY CORP | TAIWAN | Taiwan | $260,166.69 | $102,891.72 | 16,000.00 |
| EQUITIES | TRIPOD TECHNOLOGY CORP | TAIWAN | Taiwan | $1,040,666.74 | ($6,947.75) | 64,000.00 |
| EQUITIES | TRIPOD TECHNOLOGY CORP | TAIWAN | Taiwan | $2,178,895.99 | ($38,057.04) | 134,000.00 |
| EQUITIES | TRIPOD TECHNOLOGY CORP | TAIWAN | Taiwan | $2,623,715.98 | $1,674,168.99 | 161,356.00 |
| EQUITIES | TRIPUTRA AGRO PERSADA P | INDONESIA | Indonesia | $507,130.33 | $233,183.24 | 6,275,126.00 |
| EQUITIES | TRISUL SA | BRAZIL | Brazil | $53,736.97 | ($7,499.69) | 64,985.95 |
| EQUITIES | TRISURA GROUP LTD | CDN INSUR PROP/CA | Canada | $329,082.23 | $0.00 | 10,522.55 |
| EQUITIES | TRITAX BIG BOX REIT PLC | UNITED KINGDOM CO | United Kingdom | $1,501,046.87 | $188,986.56 | 696,719.00 |
| EQUITIES | TRITAX BIG BOX REIT PLC | UNITED KINGDOM CO | United Kingdom | $727,891.65 | $0.00 | 339,786.97 |
| EQUITIES | TRIUMPH FINANCIAL INC | REGIONAL BANKS | United States | $472,587.83 | $191,440.14 | 6,193.00 |
| EQUITIES | TRIUMPH FINANCIAL INC | REGIONAL BANKS | United States | $24,190.27 | $6,241.95 | 317.00 |
| EQUITIES | TRIUMPH FINANCIAL INC | REGIONAL BANKS | United States | $3,474,546.92 | $741,150.41 | 45,532.00 |
| EQUITIES | TRIVAGO NV | NETHERLANDS | Netherlands | $30,582.77 | ($3,975.86) | 5,591.00 |
| EQUITIES | TRONOX HOLDINGS PLC | UNITED KINGDOM CO | United Kingdom | $231,273.35 | ($666,029.77) | 36,421.00 |
| EQUITIES | TRUBA ALAM MANUNGGAL EN | INDONESIA | Indonesia | $0.00 | ($30,333.73) | 3,264,500.00 |
| EQUITIES | TRUIST FINANCIAL CORP | REGIONAL BANKS | United States | $16,066,601.26 | $6,035,195.03 | 322,493.00 |
| EQUITIES | TRUIST FINANCIAL CORP | REGIONAL BANKS | United States | $21,177,186.68 | $6,503,635.15 | 425,074.00 |
| EQUITIES | TRUIST FINANCIAL CORP | REGIONAL BANKS | United States | $15,546,978.66 | $2,229,741.08 | 312,063.00 |
| EQUITIES | TRUIST FINANCIAL CORP | REGIONAL BANKS | United States | $3,604,427.18 | $1,019,737.89 | 72,349.00 |
| EQUITIES | TRUMP MEDIA & TECHNOLOG | INTERACTIVE MEDIA & | United States | $131,812.20 | ($357,153.40) | 17,030.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TRUMP MEDIA & TECHNOLOG | INTERACTIVE MEDIA & | United States | $16,873.20 | ($1,635.00) | 2,180.00 |
| EQUITIES | TRUPANION INC | PROPERTY & CASUAL | United States | $280,049.62 | ($153,949.99) | 11,306.00 |
| EQUITIES | TRUSCO NAKAYAMA CORP | MACHINERY | Japan | $19,848.63 | ($1,104.76) | 1,400.00 |
| EQUITIES | TRUSTCO BANK CORP NY | REGIONAL BANKS | United States | $293,866.35 | $18,806.17 | 5,315.00 |
| EQUITIES | TRUSTMARK CORP | REGIONAL BANKS | United States | $799,561.78 | $375,437.20 | 17,378.00 |
| EQUITIES | TRUSTMARK CORP | REGIONAL BANKS | United States | $2,890,302.19 | $798,151.40 | 62,819.00 |
| EQUITIES | TRUSTMARK CORP | REGIONAL BANKS | United States | $234,835.04 | $4,644.64 | 5,104.00 |
| EQUITIES | TRUSTPILOT GROUP PLC | UNITED KINGDOM CO | United Kingdom | $367,731.47 | $0.00 | 106,728.04 |
| EQUITIES | TRYG A/S | DENMARK | Denmark | $320,972.59 | $45,920.70 | 13,786.00 |
| EQUITIES | TRYG A/S | DENMARK | Denmark | $460,704.96 | ($24,265.18) | 19,929.00 |
| EQUITIES | TRYG A/S | DENMARK | Denmark | $25,887,992.54 | ($709,523.39) | 1,119,556.00 |
| EQUITIES | TRYG A/S | DENMARK | Denmark | $2,958,538.55 | $0.00 | 129,905.75 |
| EQUITIES | TRYG A/S | DENMARK | Denmark | $2,825.93 | $0.00 | 124.08 |
| EQUITIES | TS FINANCIAL HOLDING CO L | TAIWAN | Taiwan | $2,670,378.98 | $1,317,316.11 | 2,558,464.00 |
| EQUITIES | TSAKOS ENERGY NAVIGATIOI | GREECE | Bermuda | $109,434.78 | ($1,866.61) | 3,094.00 |
| EQUITIES | TSOGO SUN LTD | SOUTH AFRICA | South Africa | $343,721.59 | ($266,572.04) | 722,256.00 |
| EQUITIES | TSS INC/MD | IT CONSULTNG & OTH | United States | $2,219,104.50 | ($52,017.28) | 180,415.00 |
| EQUITIES | TSS INC/MD | IT CONSULTNG & OTH | United States | $1,378,608.60 | ($104,859.01) | 112,082.00 |
| EQUITIES | TSUBAKIMOTO CHAIN CO | MACHINERY | Japan | $333,147.54 | $17,038.54 | 21,200.00 |
| EQUITIES | TSUBAKIMOTO CHAIN CO | MACHINERY | Japan | $535,472.01 | $0.00 | 33,874.61 |
| EQUITIES | TSUBAKIMOTO CHAIN CO | MACHINERY | Japan | $303,289.98 | $260,965.39 | 19,300.00 |
| EQUITIES | TSUBURAYA FIELDS HOLDING | OTHER PRODUCTS | Japan | $34,160.90 | ($1,826.56) | 4,000.00 |
| EQUITIES | TSUGAMI CORP | MACHINERY | Japan | $701,590.58 | $550,308.12 | 14,200.00 |
| EQUITIES | TSUGAMI CORP | MACHINERY | Japan | $793,920.99 | $0.00 | 16,024.99 |
| EQUITIES | TSUKISHIMA HOLDINGS CO L | MACHINERY | Japan | $1,997,822.02 | ($263,091.38) | 124,500.00 |
| EQUITIES | TSUMURA & CO | PHARMACEUTICAL | Japan | $306,627.31 | ($2,663.71) | 13,400.00 |
| EQUITIES | TSURUMI MANUFACTURING C | MACHINERY | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | TTM TECHNOLOGIES INC | ELECTRC MANUFACT | United States | $4,756,479.66 | $4,416,124.28 | 25,433.00 |
| EQUITIES | TTM TECHNOLOGIES INC | ELECTRC MANUFACT | United States | $6,260,307.48 | ($241,344.19) | 33,474.00 |
| EQUITIES | TTM TECHNOLOGIES INC | ELECTRC MANUFACT | United States | $4,531,494.60 | ($174,695.88) | 24,230.00 |
| EQUITIES | TTM TECHNOLOGIES INC | ELECTRC MANUFACT | United States | $1,023,186.42 | ($188,475.95) | 5,471.00 |
| EQUITIES | TTY BIOPHARM CO LTD | TAIWAN | Taiwan | $174,276.46 | ($10,642.61) | 73,340.00 |
| EQUITIES | TUAS LTD | AUSTRALIA | Australia | $191,323.21 | $0.00 | 121,652.70 |
| EQUITIES | TUI AG | GERMANY | Germany | $2,002,221.31 | $266,008.25 | 240,934.00 |
| EQUITIES | TUI AG | GERMANY | Germany | $808,817.64 | $0.00 | 97,712.79 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TUI AG | GERMANY | Germany | $568,233.83 | $0.00 | 0.00 |
| EQUITIES | TUNG HO STEEL ENTERPRISE | TAIWAN | Taiwan | $554,534.87 | ($30,784.89) | 262,100.00 |
| EQUITIES | TUNG HO STEEL ENTERPRISE | TAIWAN | Taiwan | $2,501,066.50 | ($233,338.72) | 1,182,125.00 |
| EQUITIES | TURK TELEKOMUNIKASYON A | TURKEY | Turkey | $247,554.30 | $12,049.67 | 188,107.00 |
| EQUITIES | TURKCELL ILETISIM HIZMETLE | TURKEY | Turkey | $1,518,620.40 | $572.48 | 659,702.00 |
| EQUITIES | TURKIYE IS BANKASI AS | TURKEY | Turkey | $0.52 | $0.69 | 1.64 |
| EQUITIES | TURKIYE IS BANKASI AS | TURKEY | Turkey | $173,411.98 | $4,946.45 | 546,294.59 |
| EQUITIES | TURKIYE IS BANKASI AS | TURKEY | Turkey | $2,736,391.38 | $95,783.29 | 8,620,372.00 |
| EQUITIES | TURKIYE PETROL RAFINERILE | TURKEY | Turkey | $1,036,863.22 | $84,717.73 | 212,639.00 |
| EQUITIES | TURKIYE PETROL RAFINERILE | TURKEY | Turkey | $798,711.24 | ($125,193.90) | 163,799.00 |
| EQUITIES | TURNING POINT BRANDS INC | TOBACCO | United States | $107,810.30 | ($10,712.83) | 1,270.00 |
| EQUITIES | TURNING POINT BRANDS INC | TOBACCO | United States | $3,272,827.70 | ($464,715.74) | 38,562.00 |
| EQUITIES | TURNING POINT BRANDS INC | TOBACCO | United States | $268,847.70 | $221.90 | 3,170.00 |
| EQUITIES | TURNING POINT BRANDS INC | TOBACCO | United States | $413,499.19 | $257,380.70 | 4,871.00 |
| EQUITIES | TUTOR PERINI CORP | CONSTRUCTION & EN | United States | $1,145,317.88 | $874,401.24 | 13,804.00 |
| EQUITIES | TUTOR PERINI CORP | CONSTRUCTION & EN | United States | $2,737,014.36 | $194,901.98 | 32,988.00 |
| EQUITIES | TV ASAHI HOLDINGS CORP | INFORMATN & COMMI | Japan | $3,682,412.20 | ($81,866.59) | 190,600.00 |
| EQUITIES | TV TODAY NETWORK LTD | INDIA | India | $13,484.73 | ($12,908.28) | 10,009.00 |
| EQUITIES | TV TOKYO HOLDINGS CORP | SERVICES | Japan | $176,446.71 | $76,689.05 | 7,900.00 |
| EQUITIES | TVS MOTOR CO LTD | INDIA | India | $318,389.65 | $125,643.04 | 8,709.00 |
| EQUITIES | TVS MOTOR CO LTD | INDIA | India | $3,206,197.29 | $1,263,772.83 | 87,700.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $802,830.03 | $407,908.80 | 3,891.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $6,855,107.92 | $3,312,166.51 | 33,224.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $9,881,556.36 | $3,100,721.13 | 47,892.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $344,571.10 | $33,667.20 | 1,670.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $7,450,369.97 | $2,853,511.16 | 36,109.00 |
| EQUITIES | TWILIO INC | INTERNET SVCS & INF | United States | $1,938,883.01 | $158,042.17 | 9,397.00 |
| EQUITIES | TWIN DISC INC | CONST MACH&HVY TI | United States | $829,075.20 | $266,058.35 | 35,736.00 |
| EQUITIES | TWIN DISC INC | CONST MACH&HVY TI | United States | $192,699.20 | ($3,128.42) | 8,306.00 |
| EQUITIES | TWIN DISC INC | CONST MACH&HVY TI | United States | $4,171,290.40 | $2,042,296.56 | 179,797.00 |
| EQUITIES | TWIST BIOSCIENCE CORP | BIOTECHNOLOGY | United States | $1,907,292.32 | $809,404.53 | 18,539.00 |
| EQUITIES | TWIST BIOSCIENCE CORP | BIOTECHNOLOGY | United States | $4,927,643.36 | $3,585,206.55 | 47,897.00 |
| EQUITIES | TWIST BIOSCIENCE CORP | BIOTECHNOLOGY | United States | $2,762,636.64 | $1,182,970.40 | 26,853.00 |
| EQUITIES | TWO HARBORS INVESTMENT | MORTGAGE REITS | United States | $344,662.93 | ($1,915,791.63) | 27,773.00 |
| EQUITIES | TXC CORP | TAIWAN | Taiwan | $2,507,167.28 | $210,619.81 | 417,300.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | TXNM ENERGY INC | ELECTRIC UTILITIES | United States | $1,383,387.92 | $619,972.07 | 24,364.00 |
| EQUITIES | TYK CORP/TOKYO | OTHER PRODUCTS | Japan | $27,092.45 | $3,243.74 | 6,400.00 |
| EQUITIES | TYLER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $3,187,521.54 | ($42,128.92) | 10,899.00 |
| EQUITIES | TYLER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $4,403,277.76 | $748,424.15 | 15,056.00 |
| EQUITIES | TYLER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $149,154.60 | $6,910.50 | 510.00 |
| EQUITIES | TYLER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $3,389,611.40 | ($115,434.86) | 11,590.00 |
| EQUITIES | TYLER TECHNOLOGIES INC | APPLICATION SOFTW | United States | $779,698.36 | ($237,169.49) | 2,666.00 |
| EQUITIES | TYM CORP | SOUTH KOREA | South Korea | $43,783.25 | $2,923.06 | 11,268.00 |
| EQUITIES | TYRA BIOSCIENCES INC | BIOTECHNOLOGY | United States | $134,084.12 | ($21,934.55) | 4,198.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $4,101,905.25 | $2,566,019.91 | 71,649.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $4,789,649.50 | $2,540,926.67 | 83,662.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $187,207.50 | $5,853.30 | 3,270.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $4,013,683.00 | ($96,965.88) | 70,108.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $7,098,198.50 | $109,631.11 | 123,986.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $5,967,396.50 | ($321,379.67) | 104,234.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $277.95 | $0.00 | 0.00 |
| EQUITIES | TYSON FOODS INC | PACKAGED FOODS & | United States | $891,210.75 | $200,201.22 | 15,567.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $161,375.04 | $55,264.15 | 2,466.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $1,660,144.40 | $258,513.04 | 28,772.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $2,586,402.50 | $725,503.79 | 44,825.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $10,470.40 | $513.60 | 160.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $260,385.76 | $20,684.17 | 3,979.00 |
| EQUITIES | U-HAUL HOLDING CO | CARGO GROUND TRA | United States | $620,563.50 | $134,155.07 | 10,755.00 |
| EQUITIES | UACJ CORP | METAL PRODUCTS | Japan | $397,110.01 | ($8,150.83) | 25,300.00 |
| EQUITIES | UACJ CORP | METAL PRODUCTS | Japan | $541,657.46 | $0.00 | 34,509.27 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $1,158,384.48 | ($381,510.25) | 16,053.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $33,315,117.44 | $18,609,321.64 | 461,684.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $47,117,810.08 | $25,016,351.95 | 652,963.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $34,671,003.84 | $16,002,076.14 | 480,474.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $11,507,860.32 | ($3,307,871.48) | 159,477.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $8,258,351.20 | ($9,694.28) | 114,445.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $11,450,348.80 | ($761,440.60) | 158,680.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $8,216,642.72 | $3,311,139.11 | 113,867.00 |
| EQUITIES | UBER TECHNOLOGIES INC | PASSENGER GROUNI | United States | $16,459,407.36 | ($4,503,250.46) | 228,096.00 |
| EQUITIES | UBICOM HOLDINGS INC | INFORMATN & COMMI | Japan | $38,114.14 | ($15,183.43) | 6,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UBIQUITI INC | COMMUNICATIONS E( | United States | $655,788.84 | $145,158.68 | 1,228.00 |
| EQUITIES | UBIQUITI INC | COMMUNICATIONS E( | United States | $552,721.05 | ($124,723.40) | 1,035.00 |
| EQUITIES | UBIQUITI INC | COMMUNICATIONS E( | United States | $26,701.50 | ($2,771.50) | 50.00 |
| EQUITIES | UBIQUITI INC | COMMUNICATIONS E( | United States | $615,202.56 | $447,667.88 | 1,152.00 |
| EQUITIES | UBIQUOSS INC | SOUTH KOREA | South Korea | $73,811.12 | ($35,962.76) | 11,447.00 |
| EQUITIES | UBISOFT ENTERTAINMENT SA | FRANCE | France | $178,682.50 | $0.00 | 29,071.08 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $4,840,870.96 | $302,598.59 | 97,476.00 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $9,573,688.37 | $4,146,061.00 | 191,581.00 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $15,922,523.57 | $3,131,438.99 | 319,674.00 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $10,568,648.19 | $2,787,148.47 | 211,646.00 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $18,241,923.46 | $0.00 | 367,320.08 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $82,217,132.67 | $38,877,728.80 | 1,638,961.00 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $63,950.07 | $0.00 | 1,287.70 |
| EQUITIES | UBS GROUP AG | SWITZERLAND | Switzerland | $1,138,455.89 | $2,517.82 | 22,924.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $26,713.12 | $0.00 | 0.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $40,054.60 | $0.00 | 0.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $2,116,495.81 | $38,988.49 | 7,054.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $2,666,680.12 | $1,545,450.74 | 8,835.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $27,151.60 | $0.00 | 0.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $113,098.54 | $0.00 | 0.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $2,377,415.42 | $825,361.35 | 7,916.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $15,214.22 | $0.00 | 0.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $5,019,213.34 | $0.00 | 16,003.10 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $23,436,649.38 | $12,823,866.91 | 75,338.00 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $15,354.63 | $0.00 | 48.96 |
| EQUITIES | UCB SA | BELGIUM | Belgium | $10,319,759.55 | $1,160,624.83 | 34,184.00 |
| EQUITIES | UCHIDA YOKO CO LTD | OTHER PRODUCTS | Japan | $531,822.84 | $367,451.58 | 43,500.00 |
| EQUITIES | UDR INC | MULTIFAMILY RESIDN | United States | $3,772,080.72 | $2,001,528.03 | 94,491.00 |
| EQUITIES | UDR INC | MULTIFAMILY RESIDN | United States | $4,885,888.64 | $1,884,890.27 | 122,392.00 |
| EQUITIES | UDR INC | MULTIFAMILY RESIDN | United States | $156,486.40 | $9,251.20 | 3,920.00 |
| EQUITIES | UDR INC | MULTIFAMILY RESIDN | United States | $2,640,069.28 | $136,679.18 | 66,134.00 |
| EQUITIES | UDR INC | MULTIFAMILY RESIDN | United States | $5,600,696.16 | $101,954.36 | 140,298.00 |
| EQUITIES | UFP INDUSTRIES INC | BUILDING PRODUCTS | United States | $2,878,726.50 | $288,902.19 | 31,725.00 |
| EQUITIES | UFP INDUSTRIES INC | BUILDING PRODUCTS | United States | $648,791.00 | $6,721.00 | 7,150.00 |
| EQUITIES | UFP INDUSTRIES INC | BUILDING PRODUCTS | United States | $1,382,877.60 | $1,188,146.97 | 15,240.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UFP TECHNOLOGIES INC | HEALTH CARE SUPPL | United States | $743,159.39 | $31,841.37 | 2,803.00 |
| EQUITIES | UFP TECHNOLOGIES INC | HEALTH CARE SUPPL | United States | $586,202.43 | $14,022.38 | 2,211.00 |
| EQUITIES | UFP TECHNOLOGIES INC | HEALTH CARE SUPPL | United States | $3,699,889.15 | $1,906,324.75 | 13,955.00 |
| EQUITIES | UGI CORP | GAS UTILITIES | United States | $2,100,067.42 | $1,185,813.17 | 60,148.00 |
| EQUITIES | UGI CORP | GAS UTILITIES | United States | $2,857,722.92 | $1,295,131.86 | 81,848.00 |
| EQUITIES | UGI CORP | GAS UTILITIES | United States | $1,487,148.14 | $45,173.69 | 42,566.00 |
| EQUITIES | UI BOUSTEAD REIT | SINGAPORE | Singapore | $912,041.44 | ($5,151.81) | 1,474,600.00 |
| EQUITIES | UIPATH INC | SYSTEMS SOFTWARE | United States | $1,085,489.07 | ($1,102,368.83) | 99,861.00 |
| EQUITIES | UIPATH INC | SYSTEMS SOFTWARE | United States | $1,326,085.65 | ($676,048.18) | 121,995.00 |
| EQUITIES | UIPATH INC | SYSTEMS SOFTWARE | United States | $51,849.90 | $2,862.00 | 4,770.00 |
| EQUITIES | UIPATH INC | SYSTEMS SOFTWARE | United States | $1,007,822.92 | ($346,862.78) | 92,716.00 |
| EQUITIES | UJJIVAN SMALL FINANCE BAN | INDIA | India | $248,217.89 | ($2,099.51) | 397,900.00 |
| EQUITIES | UJJIVAN SMALL FINANCE BAN | INDIA | India | $577,363.93 | ($1,690.60) | 925,530.00 |
| EQUITIES | UJU ELECTRONICS CO LTD | SOUTH KOREA | South Korea | $69,330.14 | $13,618.40 | 3,341.00 |
| EQUITIES | UK EQUITY FUTURES | UNITED KINGDOM EQ | United Kingdom | $8,481.54 | $0.00 | 8,481.54 |
| EQUITIES | UK EQUITY FUTURES | UNITED KINGDOM EQ | United Kingdom | $2,161,388.20 | $0.00 | 2,161,388.20 |
| EQUITIES | UL SOLUTIONS INC | RESEARCH & CONSUI | United States | $1,055,778.90 | $71,225.17 | 10,365.00 |
| EQUITIES | UL SOLUTIONS INC | RESEARCH & CONSUI | United States | $1,442,337.60 | $37,487.18 | 14,160.00 |
| EQUITIES | UL SOLUTIONS INC | RESEARCH & CONSUI | United States | $829,344.12 | $21,555.13 | 8,142.00 |
| EQUITIES | ULTA BEAUTY INC | OTHER SPECIALTY RI | United States | $4,415,094.20 | $2,925,298.75 | 9,790.00 |
| EQUITIES | ULTA BEAUTY INC | OTHER SPECIALTY RI | United States | $6,324,543.52 | $4,299,040.95 | 14,024.00 |
| EQUITIES | ULTA BEAUTY INC | OTHER SPECIALTY RI | United States | $234,509.60 | ($2,678.00) | 520.00 |
| EQUITIES | ULTA BEAUTY INC | OTHER SPECIALTY RI | United States | $4,832,250.70 | $2,075,993.73 | 10,715.00 |
| EQUITIES | ULTA BEAUTY INC | OTHER SPECIALTY RI | United States | $1,330,841.98 | $544,343.42 | 2,951.00 |
| EQUITIES | ULTRA CLEAN HOLDINGS INC | SEMICNDCTR MTRLS | United States | $1,810,607.82 | $1,577,522.03 | 12,698.00 |
| EQUITIES | ULTRA CLEAN HOLDINGS INC | SEMICNDCTR MTRLS | United States | $4,540,635.96 | $3,430,364.87 | 31,844.00 |
| EQUITIES | ULTRA CLEAN HOLDINGS INC | SEMICNDCTR MTRLS | United States | $924,410.97 | $423,523.22 | 6,483.00 |
| EQUITIES | ULTRAGENYX PHARMACEUTI | BIOTECHNOLOGY | United States | $821,126.88 | ($1,096,276.22) | 24,592.00 |
| EQUITIES | ULTRAGENYX PHARMACEUTI | BIOTECHNOLOGY | United States | $1,857,318.75 | $145,052.86 | 55,625.00 |
| EQUITIES | ULTRAGENYX PHARMACEUTI | BIOTECHNOLOGY | United States | $38,064.60 | $6,783.00 | 1,140.00 |
| EQUITIES | ULTRALIFE CORP | ELECTRIC COMP & EC | United States | $740,735.60 | ($250,957.16) | 117,205.00 |
| EQUITIES | ULTRAPAR PARTICIPACOES S | BRAZIL | Brazil | $2,284,299.89 | ($72,491.43) | 453,700.00 |
| EQUITIES | ULTRAPAR PARTICIPACOES S | BRAZIL | Brazil | $6,586,889.74 | $948,875.18 | 1,308,266.00 |
| EQUITIES | ULTRAPAR PARTICIPACOES S | BRAZIL | Brazil | $1,296,467.31 | ($32,425.81) | 257,500.00 |
| EQUITIES | ULVAC INC | PRECISION INSTRUMI | Japan | $1,065,795.33 | $281,770.44 | 16,500.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ULVAC INC | PRECISION INSTRUMI | Japan | $1,035,166.83 | $0.00 | 16,262.99 |
| EQUITIES | ULVAC INC | PRECISION INSTRUMI | Japan | $2,880,877.08 | ($132,834.68) | 44,600.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $1,137,797.20 | $10,281.30 | 7,970.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $1,413,142.11 | $936,170.05 | 9,869.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $2,905,970.10 | $385,578.66 | 20,300.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $3,464,788.21 | $1,414,193.86 | 24,199.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $510,185.97 | $40,973.79 | 3,563.00 |
| EQUITIES | UMB FINANCIAL CORP | REGIONAL BANKS | United States | $244,690.64 | $9,975.48 | 1,714.00 |
| EQUITIES | UMH PROPERTIES INC | SINGLE FAM RESIDNT | United States | $240,862.26 | $2,446.66 | 15,909.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $3,785,564.39 | ($243,672.99) | 154,069.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $15,779.76 | $0.00 | 0.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $1,661,583.04 | $63,271.11 | 71,380.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $123,676.45 | ($5,217.90) | 4,320.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $4,769.19 | $0.00 | 0.00 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $1,232,588.42 | $0.00 | 53,265.65 |
| EQUITIES | UMICORE SA | BELGIUM | Belgium | $620,741.73 | $0.00 | 0.00 |
| EQUITIES | UMIOS CORP | FISH AGRICULTURE & | Japan | $1,390,693.22 | $302,235.85 | 172,800.00 |
| EQUITIES | UMIOS CORP | FISH AGRICULTURE & | Japan | $754,667.58 | $0.00 | 93,241.66 |
| EQUITIES | UNDER ARMOUR INC | APPAREL ACCESS & L | United States | $346,766.13 | ($28,211.92) | 54,267.00 |
| EQUITIES | UNDER ARMOUR INC | APPAREL ACCESS & L | United States | $560,602.38 | $23,391.80 | 90,129.00 |
| EQUITIES | UNDER ARMOUR INC | APPAREL ACCESS & L | United States | $16,869.60 | $871.20 | 2,640.00 |
| EQUITIES | UNI-PRESIDENT ENTERPRISE | TAIWAN | Taiwan | $6,721,615.85 | $2,170,984.02 | 2,874,190.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | FRANCE | France | $887,385.10 | $37,825.93 | 7,576.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | FRANCE | France | $1,367,388.29 | ($123,569.83) | 11,674.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | FRANCE | France | $12,705,091.66 | $1,488,125.74 | 108,469.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | FRANCE | France | $3,920,494.55 | $1,834,231.42 | 33,471.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | FRANCE | France | $1,028,176.66 | $227,457.44 | 8,778.00 |
| EQUITIES | UNIBAIL-RODAMCO-WESTFIEI | EURO | France | $5,176.75 | $0.00 | 44.66 |
| EQUITIES | UNICAJA BANCO SA | SPAIN | Spain | $3,212,919.93 | $909,303.73 | 901,288.00 |
| EQUITIES | UNICAJA BANCO SA | SPAIN | Spain | $1,035,387.06 | $0.00 | 290,447.45 |
| EQUITIES | UNICHARM CORP | CHEMICALS | Japan | $343,631.38 | ($80,392.29) | 58,500.00 |
| EQUITIES | UNICHARM CORP | CHEMICALS | Japan | $404,621.55 | ($100,607.41) | 68,883.00 |
| EQUITIES | UNICHARM CORP | CHEMICALS | Japan | $2,569.39 | $0.00 | 442.55 |
| EQUITIES | UNICHARM CORP | CHEMICALS | Japan | $13,977,279.85 | $16,234.94 | 2,379,500.00 |
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $16,008,984.76 | $8,895,489.45 | 178,922.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $5,207,246.15 | $2,355,212.90 | 58,198.00 |
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $9,710,863.58 | $6,436,473.35 | 108,532.00 |
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $7,773,468.81 | $2,664,990.17 | 86,879.00 |
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $20,617,685.91 | $0.00 | 230,430.34 |
| EQUITIES | UNICREDIT SPA | ITALY | Italy | $50,269.50 | $0.00 | 561.83 |
| EQUITIES | UNICYCIVE THERAPEUTICS IN | BIOTECHNOLOGY | United States | $312,921.49 | $13,417.59 | 66,721.00 |
| EQUITIES | UNIFIRST CORP/MA | DIVERSIFIED SUPPOF | United States | $590,010.26 | $48,321.01 | 2,231.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $17,739,776.43 | ($1,528,330.43) | 295,214.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $9,111,995.84 | ($1,033,766.29) | 151,636.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $25,508,732.97 | ($1,500,666.05) | 424,500.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $8,626,037.96 | ($1,357,142.94) | 143,549.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $5,878,699.00 | $0.00 | 97,829.62 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $24,992,429.01 | ($1,322,041.88) | 415,908.00 |
| EQUITIES | UNILEVER PLC | UNITED KINGDOM CO | United Kingdom | $54,242.77 | $0.00 | 902.67 |
| EQUITIES | UNIMICRON TECHNOLOGY CC | TAIWAN | Taiwan | $2,048,875.43 | $183,513.49 | 61,000.00 |
| EQUITIES | UNIMICRON TECHNOLOGY CC | TAIWAN | Taiwan | $8,027,561.10 | $6,442,080.21 | 239,000.00 |
| EQUITIES | UNION AUCTION PCL | THAILAND | Thailand | $2,994,287.87 | ($3,558,172.65) | 24,261,400.00 |
| EQUITIES | UNION BANK OF INDIA LTD | INDIA | India | $2,464,375.35 | $597,207.73 | 1,352,866.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $2,354,432.00 | $342,186.99 | 8,656.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $36,151,520.00 | $29,867,383.96 | 132,910.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $51,555,152.00 | $40,964,473.99 | 189,541.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $37,359,744.00 | $15,218,354.36 | 137,352.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $5,340,720.00 | $749,463.61 | 19,635.00 |
| EQUITIES | UNION PACIFIC CORP | RAIL TRANSPORTATI( | United States | $10,743,184.00 | $4,781,283.54 | 39,497.00 |
| EQUITIES | UNION TOOL CO | MACHINERY | Japan | $263,818.92 | $0.00 | 1,903.96 |
| EQUITIES | UNIPAR CARBOCLORO SA | BRAZIL | Brazil | $124,608.89 | ($7,510.28) | 10,838.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $25,248.66 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $13,594.15 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $22,746.88 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $4,445.47 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $40,238.69 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $15,656.53 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $10,267.42 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $38,951.52 | $0.00 | 0.00 |
| EQUITIES | UNIPER SE | GERMANY | Germany | $83,888.79 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNIPHAR PLC | IRELAND | Ireland | $397,477.33 | $0.00 | 76,202.02 |
| EQUITIES | UNIPHAR PLC | IRELAND | Ireland | $2,417,245.63 | $22,294.92 | 475,117.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $2,949,870.63 | $415,457.60 | 105,700.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $28,577.74 | $5,713.44 | 1,024.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $48,114,148.21 | $26,972,239.39 | 1,724,030.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $5,475,317.11 | $4,803,035.22 | 196,192.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $739,114.23 | $274,933.65 | 26,484.00 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $119,597.64 | $0.00 | 4,285.42 |
| EQUITIES | UNIPOL ASSICURAZIONI SPA | ITALY | Italy | $4,094.29 | $0.00 | 146.71 |
| EQUITIES | UNIPRES CORP | TRANSPORTATION EC | Japan | $1,115,648.75 | ($19,997.56) | 150,100.00 |
| EQUITIES | UNIPRES CORP | TRANSPORTATION EC | Japan | $2,377.47 | $0.00 | 0.00 |
| EQUITIES | UNIPRES CORP | TRANSPORTATION EC | Japan | $29,730.81 | $6,819.63 | 4,000.00 |
| EQUITIES | UNIQA INSURANCE GROUP AG | AUSTRIA | Austria | $464,305.96 | $153,816.78 | 22,819.00 |
| EQUITIES | UNIQA INSURANCE GROUP AG | AUSTRIA | Austria | $876,577.77 | $0.00 | 43,464.22 |
| EQUITIES | UNISEM M BHD | MALAYSIA | Malaysia | $123,249.54 | $7,359.77 | 105,800.00 |
| EQUITIES | UNISYS CORP | IT CONSULTNG & OTH | United States | $97,231.56 | ($1,572,187.12) | 26,566.00 |
| EQUITIES | UNITE GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $569,169.94 | $0.00 | 84,332.72 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $893,998.26 | $210,017.72 | 6,574.00 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $9,210,602.70 | $6,952,709.14 | 67,730.00 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $14,607,637.83 | $11,352,109.31 | 107,417.00 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $523,561.50 | $68,029.50 | 3,850.00 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $10,818,140.49 | $7,209,052.99 | 79,551.00 |
| EQUITIES | UNITED AIRLINES HOLDINGS I | PASSENGER AIRLINES | United States | $731,626.20 | $234,733.52 | 5,380.00 |
| EQUITIES | UNITED BANK LTD/PAKISTAN | PAKISTAN | Pakistan | $182,880.21 | ($367.43) | 113,598.00 |
| EQUITIES | UNITED BANKSHARES INC/W\ | REGIONAL BANKS | United States | $1,727,098.75 | $911,344.19 | 37,375.00 |
| EQUITIES | UNITED BANKSHARES INC/W\ | REGIONAL BANKS | United States | $2,930,572.60 | $206,367.66 | 63,490.00 |
| EQUITIES | UNITED BANKSHARES INC/W\ | REGIONAL BANKS | United States | $3,230,497.02 | $488,287.55 | 69,948.00 |
| EQUITIES | UNITED BANKSHARES INC/W\ | REGIONAL BANKS | United States | $603,641.23 | $105,157.15 | 13,063.00 |
| EQUITIES | UNITED BANKSHARES INC/W\ | REGIONAL BANKS | United States | $235,199.56 | $4,516.16 | 5,132.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $1,166,856.12 | $389,214.12 | 33,018.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $2,715,032.60 | $63,103.11 | 77,015.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $2,822,805.95 | $81,786.84 | 79,955.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $3,080,440.57 | $241,429.29 | 87,198.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $1,277,859.06 | $33,596.34 | 36,159.00 |
| EQUITIES | UNITED COMMUNITY BANKS I | REGIONAL BANKS | United States | $243,524.60 | $11,867.40 | 6,940.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNITED DEVELOPMENT CO Q | QATAR | Qatar | $829,303.81 | ($297,839.35) | 3,486,715.00 |
| EQUITIES | UNITED ELECTRONICS CO | SAUDI ARABIA | Saudi Arabia | $823,602.68 | ($177,639.64) | 42,800.00 |
| EQUITIES | UNITED FIRE GROUP INC | PROPERTY & CASUAL | United States | $316,790.04 | $173,863.11 | 6,041.00 |
| EQUITIES | UNITED FIRE GROUP INC | PROPERTY & CASUAL | United States | $436,667.88 | ($1,091.01) | 8,327.00 |
| EQUITIES | UNITED FIRE GROUP INC | PROPERTY & CASUAL | United States | $3,192,914.28 | $269,033.93 | 60,887.00 |
| EQUITIES | UNITED INTEGRATED SERVIC | TAIWAN | Taiwan | $2,825,922.50 | $1,158,475.18 | 68,200.00 |
| EQUITIES | UNITED INTEGRATED SERVIC | TAIWAN | Taiwan | $3,936,402.31 | $165,500.05 | 95,000.00 |
| EQUITIES | UNITED INTEGRATED SERVIC | TAIWAN | Taiwan | $3,443,440.43 | $2,080,666.41 | 83,103.00 |
| EQUITIES | UNITED INTERNATIONAL TRAI | SAUDI ARABIA | Saudi Arabia | $1,680,163.45 | ($585,401.23) | 192,724.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $33,766.90 | $0.00 | 0.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $10,445.81 | $0.00 | 0.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $8,827.23 | $0.00 | 0.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $7,076.75 | $0.00 | 0.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $39,083.69 | $0.00 | 0.00 |
| EQUITIES | UNITED INTERNET AG | GERMANY | Germany | $742,295.93 | $0.00 | 28,228.58 |
| EQUITIES | UNITED LABORATORIES INTE | HONG KONG | Hong Kong | $920,177.76 | $265,987.27 | 856,000.00 |
| EQUITIES | UNITED MALT GRP LTD | AUSTRALIA | Australia | $554.01 | $0.00 | 0.00 |
| EQUITIES | UNITED MICROELECTRONICS | TAIWAN | Taiwan | $9,268,987.50 | $6,501,319.74 | 1,795,000.00 |
| EQUITIES | UNITED MICROELECTRONICS | TAIWAN | Taiwan | $2,809,097.05 | ($58,444.77) | 544,000.00 |
| EQUITIES | UNITED NATURAL FOODS INC | FOOD DISTRIBUTORS | United States | $771,594.65 | $316,353.16 | 16,895.00 |
| EQUITIES | UNITED OVERSEAS BANK LTD | SINGAPORE | Singapore | $1,935,112.70 | $898,206.68 | 62,952.00 |
| EQUITIES | UNITED OVERSEAS BANK LTD | SINGAPORE | Singapore | $2,949,147.17 | $565,172.87 | 95,940.00 |
| EQUITIES | UNITED OVERSEAS BANK LTD | SINGAPORE | Singapore | $2,646,270.92 | $222,930.07 | 86,087.00 |
| EQUITIES | UNITED OVERSEAS BANK LTD | SINGAPORE | Singapore | $15,575.21 | $0.00 | 506.68 |
| EQUITIES | UNITED PARCEL SERVICE INC | AIR FREIGHT & LOGIS | United States | $701,760.00 | $161,937.49 | 6,528.00 |
| EQUITIES | UNITED PARCEL SERVICE INC | AIR FREIGHT & LOGIS | United States | $17,899,287.50 | $5,262,472.56 | 166,505.00 |
| EQUITIES | UNITED PARCEL SERVICE INC | AIR FREIGHT & LOGIS | United States | $25,550,815.00 | $4,670,373.90 | 237,682.00 |
| EQUITIES | UNITED PARCEL SERVICE INC | AIR FREIGHT & LOGIS | United States | $18,998,152.50 | ($5,112,905.09) | 176,727.00 |
| EQUITIES | UNITED PARCEL SERVICE INC | AIR FREIGHT & LOGIS | United States | $5,261,802.50 | ($818,047.06) | 48,947.00 |
| EQUITIES | UNITED PARKS & RESORTS IN | LEISURE FACILITIES | United States | $3,765,110.58 | ($80,834.44) | 78,867.00 |
| EQUITIES | UNITED PARKS & RESORTS IN | LEISURE FACILITIES | United States | $535,881.50 | $213,684.51 | 11,225.00 |
| EQUITIES | UNITED PLANTATIONS BHD | MALAYSIA | Malaysia | $313,965.91 | $25,667.26 | 38,700.00 |
| EQUITIES | UNITED RENTALS INC | TRADING COS & DIST | United States | $2,174,015.91 | $482,152.38 | 1,919.00 |
| EQUITIES | UNITED RENTALS INC | TRADING COS & DIST | United States | $16,064,380.20 | $13,080,043.85 | 14,180.00 |
| EQUITIES | UNITED RENTALS INC | TRADING COS & DIST | United States | $23,536,922.64 | $21,414,971.87 | 20,776.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNITED RENTALS INC | TRADING COS & DIST | United States | $17,404,589.07 | $13,973,894.08 | 15,363.00 |
| EQUITIES | UNITED RENTALS INC | TRADING COS & DIST | United States | $4,780,795.80 | $3,106,054.31 | 4,220.00 |
| EQUITIES | UNITED SPIRITS LTD | INDIA | India | $776,697.13 | $52,573.42 | 54,444.00 |
| EQUITIES | UNITED STATES ANTIMONY C | DIV METALS & MINING | United States | $13,300.32 | ($1,676.28) | 1,832.00 |
| EQUITIES | UNITED STATES LIME & MINEI | CONSTRUCTION MAT | United States | $277,794.18 | $53,248.73 | 2,654.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $1,358,909.64 | $391,880.72 | 2,508.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $5,074,779.78 | $3,907,463.20 | 9,366.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $7,769,300.37 | $6,729,325.61 | 14,339.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $270,915.00 | $2,620.00 | 500.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $5,598,729.39 | $4,013,574.06 | 10,333.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $2,935,093.11 | $731,902.13 | 5,417.00 |
| EQUITIES | UNITED THERAPEUTICS CORI | BIOTECHNOLOGY | United States | $1,484,614.20 | $761,591.62 | 2,740.00 |
| EQUITIES | UNITED TRACTORS TBK PT | INDONESIA | Indonesia | $1,152,692.86 | ($201,489.46) | 896,100.00 |
| EQUITIES | UNITED TRACTORS TBK PT | INDONESIA | Indonesia | $2,153,710.32 | ($50,775.06) | 1,674,288.00 |
| EQUITIES | UNITED URBAN INVESTMENT | OTHER FINANCING BU | Japan | $565,737.94 | $0.00 | 567.22 |
| EQUITIES | UNITED UTILITIES GROUP PL( | UNITED KINGDOM CO | United Kingdom | $748,765.86 | $259,074.26 | 41,951.00 |
| EQUITIES | UNITED UTILITIES GROUP PL( | UNITED KINGDOM CO | United Kingdom | $956,255.62 | $168,153.66 | 53,576.00 |
| EQUITIES | UNITED UTILITIES GROUP PL( | UNITED KINGDOM CO | United Kingdom | $5,322.89 | $0.00 | 306.38 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $7,622,238.57 | $1,756,393.15 | 18,339.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $6,017,906.77 | $1,015,939.87 | 14,479.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $86,027,513.03 | $66,984,901.92 | 206,981.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $121,496,545.97 | $80,212,284.80 | 292,319.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $88,349,637.84 | $28,364,715.37 | 212,568.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $10,341,290.03 | ($930,234.74) | 24,881.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $11,730,741.12 | $3,595,020.02 | 28,224.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $7,651,748.30 | $52,314.09 | 18,410.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $21,037,528.08 | $2,107,877.62 | 50,616.00 |
| EQUITIES | UNITEDHEALTH GROUP INC | MANAGED HEALTH C/ | United States | $24,545,029.65 | $7,469,443.25 | 59,055.00 |
| EQUITIES | UNITI GROUP INC | INTEGRATED TELECC | United States | $551,970.81 | $187,679.72 | 48,123.00 |
| EQUITIES | UNITI GROUP INC | INTEGRATED TELECC | United States | $665,443.52 | $21,135.23 | 58,016.00 |
| EQUITIES | UNITIL CORP | MULTI-UTILITIES | United States | $236,420.03 | $76,371.87 | 4,487.00 |
| EQUITIES | UNITIL CORP | MULTI-UTILITIES | United States | $664,947.80 | ($45,977.72) | 12,620.00 |
| EQUITIES | UNITY BANCORP INC | REGIONAL BANKS | United States | $3,148,366.36 | $1,624,081.82 | 53,644.00 |
| EQUITIES | UNITY BANCORP INC | REGIONAL BANKS | United States | $1,474,234.11 | $364,297.02 | 25,119.00 |
| EQUITIES | UNITY SOFTWARE INC | APPLICATION SOFTW | United States | $2,207,805.00 | ($4,611,738.38) | 77,250.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNITY SOFTWARE INC | APPLICATION SOFTW | United States | $3,308,020.68 | ($7,256,695.27) | 115,746.00 |
| EQUITIES | UNITY SOFTWARE INC | APPLICATION SOFTW | United States | $3,908,600.80 | ($85,768.63) | 136,760.00 |
| EQUITIES | UNITY SOFTWARE INC | APPLICATION SOFTW | United States | $110,604.60 | $4,257.00 | 3,870.00 |
| EQUITIES | UNITY SOFTWARE INC | APPLICATION SOFTW | United States | $2,282,113.00 | ($3,043,086.53) | 79,850.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $2,874,181.87 | ($632,621.63) | 33,193.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $2,007,935.51 | ($87,357.49) | 23,189.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $925,040.97 | $434,389.44 | 10,683.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $1,373,057.63 | ($676,586.39) | 15,857.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $45,026.80 | ($1,222.00) | 520.00 |
| EQUITIES | UNIVERSAL DISPLAY CORP | SEMICONDUCTORS | United States | $1,010,332.12 | ($594,676.94) | 11,668.00 |
| EQUITIES | UNIVERSAL ELECTRONICS IN | CONSUMER ELECTRC | United States | $651,262.41 | ($1,232,562.54) | 136,533.00 |
| EQUITIES | UNIVERSAL HEALTH REALTY I | HEALTH CARE REITS | United States | $156,010.02 | $31,701.96 | 3,557.00 |
| EQUITIES | UNIVERSAL HEALTH REALTY I | HEALTH CARE REITS | United States | $440,485.98 | $56,843.38 | 10,043.00 |
| EQUITIES | UNIVERSAL HEALTH SERVICE | HEALTH CARE FACILI | United States | $1,297,766.32 | $777,894.08 | 8,728.00 |
| EQUITIES | UNIVERSAL HEALTH SERVICE | HEALTH CARE FACILI | United States | $2,413,982.15 | $1,506,686.92 | 16,235.00 |
| EQUITIES | UNIVERSAL HEALTH SERVICE | HEALTH CARE FACILI | United States | $92,187.80 | $4,662.40 | 620.00 |
| EQUITIES | UNIVERSAL HEALTH SERVICE | HEALTH CARE FACILI | United States | $2,074,076.81 | $446,665.72 | 13,949.00 |
| EQUITIES | UNIVERSAL INSURANCE HOLI | PROPERTY & CASUAL | United States | $1,139,881.60 | $17,914.00 | 27,560.00 |
| EQUITIES | UNIVERSAL INSURANCE HOLI | PROPERTY & CASUAL | United States | $300,852.64 | $244,009.91 | 7,274.00 |
| EQUITIES | UNIVERSAL INSURANCE HOLI | PROPERTY & CASUAL | United States | $153,321.52 | $5,152.73 | 3,707.00 |
| EQUITIES | UNIVERSAL MICROWAVE TEC | TAIWAN | Taiwan | $2,011,520.41 | ($1,269,763.66) | 48,000.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $6,646.99 | $0.00 | 0.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $7,622.42 | $0.00 | 0.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $994,391.22 | ($387,199.61) | 46,999.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $2,400.47 | $0.00 | 0.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $1,617,107.75 | ($710,068.40) | 76,767.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $162,117.82 | $0.00 | 0.00 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $8,772.29 | $0.00 | 418.59 |
| EQUITIES | UNIVERSAL MUSIC GROUP N\ | NETHERLANDS | Netherlands | $24,065,142.26 | ($9,871,281.25) | 1,136,000.00 |
| EQUITIES | UNIVERSAL TECHNICAL INSTI | EDUCATION SERVICE | United States | $401,610.30 | $338,116.28 | 9,390.00 |
| EQUITIES | UNIVEST FINANCIAL CORP | REGIONAL BANKS | United States | $362,162.50 | $164,488.59 | 8,278.00 |
| EQUITIES | UNIVEST FINANCIAL CORP | REGIONAL BANKS | United States | $1,849,925.00 | $689,990.51 | 42,284.00 |
| EQUITIES | UNO MINDA LTD | INDIA | India | $2,335.75 | $0.00 | 0.00 |
| EQUITIES | UNTRADE CHINA ZHONGWAN | HONG KONG | Hong Kong | $0.00 | ($49,853.82) | 221,600.00 |
| EQUITIES | UNTRADE DEXIN CHINA | HONG KONG | Hong Kong | $0.00 | ($1,375.25) | 7,081.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | UNTRADE YOUYUAN HLDGS | CHINA | China | $0.00 | ($11,129.35) | 42,000.00 |
| EQUITIES | UNTRADE-XIWANG STEEL | HONG KONG | Hong Kong | $0.00 | ($8,614.21) | 202,000.00 |
| EQUITIES | UNTRADE.CECEP COSTIN A6( | HONG KONG | Hong Kong | $2.31 | ($285,352.66) | 1,815,000.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $1,131,714.60 | ($7,561.22) | 12,659.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $3,411,861.60 | $2,788,755.22 | 38,164.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $5,314,561.80 | $4,026,559.99 | 59,447.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $46,577.40 | $22,260.45 | 521.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $176,118.00 | ($1,142.60) | 1,970.00 |
| EQUITIES | UNUM GROUP | LIFE & HEALTH INSUR | United States | $3,891,403.20 | $2,440,244.30 | 43,528.00 |
| EQUITIES | UNUSUAL MACHINES INC /US | ELECTRONIC EQUIP & | United States | $173,181.80 | $26,298.78 | 7,766.00 |
| EQUITIES | UOL GROUP LTD | SINGAPORE | Singapore | $973,749.28 | $240,372.60 | 132,300.00 |
| EQUITIES | UOL GROUP LTD | SINGAPORE | Singapore | $728,119.31 | $0.00 | 98,926.57 |
| EQUITIES | UPBOUND GROUP INC | OTHER SPECIALTY RI | United States | $340,076.57 | ($7,987.37) | 15,737.00 |
| EQUITIES | UPBOUND GROUP INC | OTHER SPECIALTY RI | United States | $888,495.15 | ($331,389.94) | 41,115.00 |
| EQUITIES | UPL LTD | INDIA | India | $1,877,055.86 | ($354,917.70) | 311,064.00 |
| EQUITIES | UPL LTD | INDIA | India | $404,721.01 | ($129,151.10) | 67,070.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $128,600.94 | $0.00 | 0.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $753,992.43 | $114,602.46 | 26,558.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $26,642.46 | $0.00 | 0.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $105,282.29 | $0.00 | 0.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $971,961.69 | ($89,210.95) | 36,214.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $46,065.03 | $0.00 | 0.00 |
| EQUITIES | UPM-KYMMENE OYJ | FINLAND | Finland | $5,675.74 | $0.00 | 213.98 |
| EQUITIES | UPONOR OYJ | FINLAND | Finland | $4,131.77 | $0.00 | 0.00 |
| EQUITIES | UPONOR OYJ | FINLAND | Finland | $1,081.98 | $0.00 | 0.00 |
| EQUITIES | UPONOR OYJ | FINLAND | Finland | $1,015.73 | $0.00 | 0.00 |
| EQUITIES | UPONOR OYJ | FINLAND | Finland | $2,407.86 | $0.00 | 0.00 |
| EQUITIES | UPSTART HOLDINGS INC | CONSUMER FINANCE | United States | $756,430.50 | ($2,859,771.66) | 21,350.00 |
| EQUITIES | UPWORK INC | HUMAN RESOURCE & | United States | $318,666.48 | ($360,970.46) | 38,118.00 |
| EQUITIES | URANIUM ENERGY CORP | COAL & CONSUMABLI | United States | $1,119,726.40 | $946,312.12 | 105,040.00 |
| EQUITIES | URBAN CO LTD | INDIA | India | $1,176,810.62 | $270,918.50 | 848,210.00 |
| EQUITIES | URBAN EDGE PROPERTIES | RETAIL REITS | United States | $750,715.68 | $305,501.28 | 32,811.00 |
| EQUITIES | URBAN EDGE PROPERTIES | RETAIL REITS | United States | $1,683,624.80 | $104,391.47 | 73,585.00 |
| EQUITIES | URBAN EDGE PROPERTIES | RETAIL REITS | United States | $2,135,550.56 | $458,818.68 | 93,337.00 |
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $723,055.44 | ($14,897.84) | 10,204.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $1,213,194.06 | $808,132.00 | 17,121.00 |
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $241,420.02 | $111,708.07 | 3,407.00 |
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $2,212,461.78 | $946,683.30 | 31,223.00 |
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $99,770.88 | $27,753.23 | 1,408.00 |
| EQUITIES | URBAN OUTFITTERS INC | APPAREL RETAIL | United States | $211,446.24 | ($5,639.76) | 2,984.00 |
| EQUITIES | UROGEN PHARMA LTD | ISRAEL | Israel | $1,045,304.00 | $142,717.64 | 28,405.00 |
| EQUITIES | UROGEN PHARMA LTD | ISRAEL | Israel | $298,816.00 | $200,262.12 | 8,120.00 |
| EQUITIES | UROGEN PHARMA LTD | ISRAEL | Israel | $219,217.60 | $51,374.03 | 5,957.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $812,855.56 | $109,379.24 | 13,343.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $3,789,345.84 | $639,518.06 | 62,202.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $22,685,694.20 | $12,592,537.65 | 372,385.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $30,737,734.28 | $16,373,937.38 | 504,559.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $22,841,710.32 | $5,569,360.69 | 374,946.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $5,611,584.88 | $424,884.26 | 92,114.00 |
| EQUITIES | US BANCORP | DIVERSIFIED BANKS | United States | $5,686,821.08 | $1,640,974.70 | 93,349.00 |
| EQUITIES | US EQUITY FUTURES | US EQUITY FUTURES | United States | $3,122.34 | $0.00 | 3,122.34 |
| EQUITIES | US EQUITY FUTURES | US EQUITY FUTURES | United States | ($4,442,842.05) | $0.00 | (4,442,842.05) |
| EQUITIES | US FOODS HOLDING CORP | FOOD DISTRIBUTORS | United States | $326,688.75 | $82,122.49 | 3,195.00 |
| EQUITIES | US FOODS HOLDING CORP | FOOD DISTRIBUTORS | United States | $5,621,602.75 | $3,972,863.10 | 54,979.00 |
| EQUITIES | US FOODS HOLDING CORP | FOOD DISTRIBUTORS | United States | $7,675,396.25 | $5,565,540.67 | 75,065.00 |
| EQUITIES | US FOODS HOLDING CORP | FOOD DISTRIBUTORS | United States | $4,997,571.00 | $3,665,351.42 | 48,876.00 |
| EQUITIES | US PHYSICAL THERAPY INC | HEALTH CARE FACILI | United States | $3,483,312.24 | ($409,130.66) | 50,718.00 |
| EQUITIES | US PHYSICAL THERAPY INC | HEALTH CARE FACILI | United States | $613,312.40 | $22,057.10 | 8,930.00 |
| EQUITIES | US PHYSICAL THERAPY INC | HEALTH CARE FACILI | United States | $393,536.40 | $33,494.08 | 5,730.00 |
| EQUITIES | USA RARE EARTH INC | DIV METALS & MININ | United States | $919,264.84 | $193,682.28 | 42,598.00 |
| EQUITIES | USA RARE EARTH INC | DIV METALS & MININ | United States | $269,059.44 | $77,554.70 | 12,468.00 |
| EQUITIES | USA TECHNOLOGIES INC COM | US RIGHTS AND WAR | United States | $0.00 | $0.00 | 76,141.00 |
| EQUITIES | USA TODAY CO INC | PUBLISHING | United States | $449,046.00 | $28,360.80 | 52,520.00 |
| EQUITIES | USA TODAY CO INC | PUBLISHING | United States | $487,572.30 | $18,191.40 | 57,026.00 |
| EQUITIES | USANA HEALTH SCIENCES IN | PERSONAL CARE PR | United States | $69,323.45 | ($178,997.21) | 3,247.00 |
| EQUITIES | USCB FINANCIAL HOLDINGS I | REGIONAL BANKS | United States | $2,373,462.30 | $1,039,930.04 | 116,005.00 |
| EQUITIES | USER LOCAL INC | INFORMATN & COMM | Japan | $47,949.98 | $3,523.64 | 4,700.00 |
| EQUITIES | USERJOY TECHNOLOGY CO L | TAIWAN | Taiwan | $42,189.19 | $495.09 | 16,000.00 |
| EQUITIES | USHIO INC | ELECTRIC APPLIANCE | Japan | $762,152.34 | $131,144.32 | 27,600.00 |
| EQUITIES | USHIO INC | ELECTRIC APPLIANCE | Japan | $819,314.32 | $0.00 | 29,670.04 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | USINAS SIDERURGICAS DE M | BRAZIL | Brazil | $606,002.76 | ($35,007.08) | 371,200.00 |
| EQUITIES | USS CO LTD | SERVICES | Japan | $1,355,826.59 | $0.00 | 115,824.21 |
| EQUITIES | USS CO LTD | SERVICES | Japan | $6,068,334.54 | $3,019,471.09 | 518,400.00 |
| EQUITIES | UTAH MEDICAL PRODUCTS IN | HEALTH CARE SUPPL | United States | $76,343.17 | $4,272.20 | 1,103.00 |
| EQUITIES | UTZ BRANDS INC | PACKAGED FOODS & | United States | $2,961,235.17 | ($2,097,574.20) | 381,455.00 |
| EQUITIES | UTZ BRANDS INC | PACKAGED FOODS & | United States | $159,607.28 | ($175,487.13) | 20,560.00 |
| EQUITIES | UWM HOLDINGS CORP | CMRL&RESIDENTIAL I | United States | $63,860.80 | ($90,871.05) | 26,720.00 |
| EQUITIES | V TECHNOLOGY CO LTD | ELECTRIC APPLIANCE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | V TECHNOLOGY CO LTD | ELECTRIC APPLIANCE | Japan | $139,978.48 | $81,070.55 | 2,500.00 |
| EQUITIES | V-CUBE INC | INFORMATN & COMMI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | V2X INC | AEROSPACE & DEFEN | United States | $639,724.80 | ($12,612.60) | 8,580.00 |
| EQUITIES | V2X INC | AEROSPACE & DEFEN | United States | $242,170.88 | $195,268.56 | 3,248.00 |
| EQUITIES | V2X INC | AEROSPACE & DEFEN | United States | $3,124,511.36 | $851,720.51 | 41,906.00 |
| EQUITIES | V2X INC | AEROSPACE & DEFEN | United States | $1,349,088.64 | $262,579.36 | 18,094.00 |
| EQUITIES | VA TECH WABAG LTD | INDIA | India | $122,381.41 | $145.91 | 5,766.00 |
| EQUITIES | VAALCO ENERGY INC | OIL & GAS EXPL & PR | United States | $150,520.40 | $1,185.20 | 29,630.00 |
| EQUITIES | VAALCO ENERGY INC | OIL & GAS EXPL & PR | United States | $156,260.80 | $23,445.73 | 30,760.00 |
| EQUITIES | VAALCO ENERGY INC | OIL & GAS EXPL & PR | United States | $150,850.60 | ($11,850.68) | 29,695.00 |
| EQUITIES | VAIL RESORTS INC | LEISURE FACILITIES | United States | $755,361.83 | ($184,651.24) | 5,459.00 |
| EQUITIES | VAIL RESORTS INC | LEISURE FACILITIES | United States | $1,128,130.61 | ($291,162.88) | 8,153.00 |
| EQUITIES | VAIL RESORTS INC | LEISURE FACILITIES | United States | $56,731.70 | ($3,538.30) | 410.00 |
| EQUITIES | VAIL RESORTS INC | LEISURE FACILITIES | United States | $1,560,536.86 | ($688,693.99) | 11,278.00 |
| EQUITIES | VAISALA OYJ | FINLAND | Finland | $342.27 | $0.00 | 0.00 |
| EQUITIES | VALARIS LTD | OIL & GAS DRILLING | Bermuda | $724,185.00 | ($82,102.16) | 9,975.00 |
| EQUITIES | VALE INDONESIA TBK PT | INDONESIA | Indonesia | $1,501,876.42 | ($453,595.16) | 6,517,900.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $3,780.26 | $0.00 | 0.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $8,274,533.55 | $1,468,452.59 | 548,152.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $50,132.95 | $0.00 | 0.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $14,727,544.00 | $3,566,793.71 | 979,225.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $56,691.03 | $0.00 | 0.00 |
| EQUITIES | VALE SA | BRAZIL | Brazil | $4,747,045.12 | $584,464.78 | 315,628.00 |
| EQUITIES | VALEO SE | FRANCE | France | $3,422,725.76 | $514,205.74 | 233,611.00 |
| EQUITIES | VALEO SE | FRANCE | France | $2,078,914.96 | ($7,342.35) | 141,892.00 |
| EQUITIES | VALEO SE | FRANCE | France | $50,853.25 | $0.00 | 3,474.96 |
| EQUITIES | VALEO SE | FRANCE | France | $804,112.41 | $0.00 | 54,947.48 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VALERO ENERGY CORP | OIL & GAS REFINING & | United States | $4,310,282.00 | $1,721,191.89 | 16,550.00 |
| EQUITIES | VALERO ENERGY CORP | OIL & GAS REFINING & | United States | $16,228,797.72 | $14,198,860.04 | 62,313.00 |
| EQUITIES | VALERO ENERGY CORP | OIL & GAS REFINING & | United States | $24,935,567.36 | $20,952,422.20 | 95,744.00 |
| EQUITIES | VALERO ENERGY CORP | OIL & GAS REFINING & | United States | $18,214,652.72 | $13,271,596.09 | 69,938.00 |
| EQUITIES | VALERO ENERGY CORP | OIL & GAS REFINING & | United States | $5,335,113.40 | $3,906,726.68 | 20,485.00 |
| EQUITIES | VALIANT HOLDING AG | SWITZERLAND | Switzerland | $1,671,952.27 | ($48,555.03) | 8,270.00 |
| EQUITIES | VALIANT HOLDING AG | SWITZERLAND | Switzerland | $1,021,914.18 | $0.00 | 5,126.41 |
| EQUITIES | VALLEY NATIONAL BANCORP | REGIONAL BANKS | United States | $1,315,423.50 | $3,591.60 | 89,790.00 |
| EQUITIES | VALLEY NATIONAL BANCORP | REGIONAL BANKS | United States | $2,096,333.28 | $274,433.12 | 142,028.00 |
| EQUITIES | VALLEY NATIONAL BANCORP | REGIONAL BANKS | United States | $3,152,069.25 | $1,277,649.53 | 213,499.00 |
| EQUITIES | VALLEY NATIONAL BANCORP | REGIONAL BANKS | United States | $109,743.15 | $3,071.31 | 7,491.00 |
| EQUITIES | VALLOUREC SACA | FRANCE | France | $614,697.31 | $0.00 | 26,239.74 |
| EQUITIES | VALMET OYJ | FINLAND | Finland | $2,897,458.09 | ($684,089.00) | 119,641.00 |
| EQUITIES | VALMET OYJ | FINLAND | Finland | $49,881.86 | $0.00 | 0.00 |
| EQUITIES | VALMET OYJ | FINLAND | Finland | $485,063.58 | $0.00 | 20,088.36 |
| EQUITIES | VALMET OYJ | FINLAND | Finland | $53,785.20 | $0.00 | 0.00 |
| EQUITIES | VALMET OYJ | FINLAND | Finland | $4,381.90 | $0.00 | 0.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $5,371,322.19 | $3,130,689.13 | 9,287.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $1,813,768.32 | $830,660.78 | 3,136.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $2,849,628.99 | $2,297,561.84 | 4,927.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $5,463,563.20 | $2,670,249.37 | 9,445.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $133,025.10 | $1,676.70 | 230.00 |
| EQUITIES | VALMONT INDUSTRIES INC | CONSTRUCTION & EN | United States | $3,537,588.12 | $2,243,946.36 | 6,116.00 |
| EQUITIES | VALTERRA PLATINUM LTD | SOUTH AFRICA | South Africa | $1,390,526.77 | ($290,742.41) | 20,599.00 |
| EQUITIES | VALTERRA PLATINUM LTD | SOUTH AFRICA | South Africa | $9,778,982.94 | ($57,321.44) | 144,864.00 |
| EQUITIES | VALUE ADDED TECHNOLOGY | SOUTH KOREA | South Korea | $118,298.30 | ($168,905.30) | 9,907.00 |
| EQUITIES | VALUE ADDED TECHNOLOGY | SOUTH KOREA | South Korea | $1,408,713.44 | ($1,269,149.73) | 117,974.00 |
| EQUITIES | VALUE VALVES CO LTD | TAIWAN | Taiwan | $48,906.82 | ($1,686.23) | 19,000.00 |
| EQUITIES | VALUEMAX GROUP LTD | SINGAPORE | Singapore | $41,491.36 | ($13,939.26) | 60,300.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $1,950,864.06 | $1,392,662.95 | 49,339.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $2,131,878.18 | $1,433,535.64 | 53,917.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $5,149,096.50 | $635,815.51 | 130,225.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $346,647.18 | ($39,162.07) | 8,767.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $60,100.80 | $2,234.40 | 1,520.00 |
| EQUITIES | VALVOLINE INC | AUTOMOTIVE RETAIL | United States | $1,563,807.00 | $662,032.94 | 39,550.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VAN LANSCHOT KEMPEN NV | NETHERLANDS | Netherlands | $802,737.17 | $0.00 | 10,566.18 |
| EQUITIES | VAN LANSCHOT KEMPEN NV | NETHERLANDS | Netherlands | $12,658,427.53 | $8,368,256.50 | 163,500.00 |
| EQUITIES | VANDA PHARMACEUTICALS IN | BIOTECHNOLOGY | United States | $141,372.00 | ($91,299.67) | 23,100.00 |
| EQUITIES | VANECK JUNIOR GOLD MINEF | MULTINATL EQ ETF | GLOBAL FUNDS | $6,340,662.00 | ($2,316,027.99) | 64,536.00 |
| EQUITIES | VANTAGE TOWERS AG | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $5,233,212.52 | $952,664.69 | 1,233,627.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $1,381.75 | $0.00 | 0.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $174,025.78 | $0.00 | 41,808.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $1,592.57 | $0.00 | 382.60 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $35,118.00 | $0.00 | 0.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $2,878,632.34 | ($335,155.30) | 689,705.00 |
| EQUITIES | VAR ENERGI ASA | NORWAY | Norway | $3,699,692.89 | $580,049.05 | 870,600.00 |
| EQUITIES | VARDHMAN HOLDINGS LTD | INDIA | India | $7,817.38 | ($1,509.33) | 207.00 |
| EQUITIES | VAREX IMAGING CORP | HEALTH CARE EQUIPI | United States | $115,720.85 | ($65,211.63) | 11,095.00 |
| EQUITIES | VAREX IMAGING CORP | HEALTH CARE EQUIPI | United States | $254,262.54 | ($76,120.68) | 24,378.00 |
| EQUITIES | VARONIS SYSTEMS INC | SYSTEMS SOFTWARE | United States | $1,302,354.48 | $653,138.24 | 31,038.00 |
| EQUITIES | VARONIS SYSTEMS INC | SYSTEMS SOFTWARE | United States | $563,564.76 | ($188,895.00) | 13,431.00 |
| EQUITIES | VARONIS SYSTEMS INC | SYSTEMS SOFTWARE | United States | $3,538,193.08 | $1,227,713.51 | 84,323.00 |
| EQUITIES | VARONIS SYSTEMS INC | SYSTEMS SOFTWARE | United States | $827,744.92 | $221,272.07 | 19,727.00 |
| EQUITIES | VARUN BEVERAGES LTD | INDIA | India | $4,862,533.81 | $1,113,882.09 | 906,869.00 |
| EQUITIES | VARUN INDUSTRIES LTD | INDIA | India | $0.00 | ($119,862.83) | 23,502.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $2,854,998.07 | $479,769.46 | 3,260.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $1,515,041.83 | $596,655.65 | 1,721.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $7,123,056.80 | $4,086,681.70 | 8,078.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $1,590,883.50 | $794,774.50 | 1,808.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $845,326.05 | $0.00 | 965.57 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $9,556.99 | $0.00 | 10.92 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $0.00 | $0.00 | 0.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $1,877,888.80 | $76,752.09 | 2,145.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $35,105,696.71 | $23,904,014.70 | 39,670.00 |
| EQUITIES | VAT GROUP AG | SWITZERLAND | Switzerland | $116,475.93 | $0.00 | 0.00 |
| EQUITIES | VAUDOISE ASSURANCES HOL | SWITZERLAND | Switzerland | $197,890.01 | $0.00 | 203.09 |
| EQUITIES | VAULT MINERALS LTD | AUSTRALIA | Australia | $749,155.10 | $0.00 | 259,312.95 |
| EQUITIES | VAXCYTE INC | BIOTECHNOLOGY | United States | $2,060,475.98 | $563,673.15 | 35,446.00 |
| EQUITIES | VECTOR INC | INFORMATN & COMMI | Japan | $108,690.36 | $48,101.55 | 10,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VEDANTA ALUMINIUM METAL | INDIA | India | $743,834.71 | $541,630.12 | 157,005.00 |
| EQUITIES | VEDANTA ALUMINIUM METAL | INDIA | India | $8,045,306.39 | $4,838,515.03 | 1,698,164.00 |
| EQUITIES | VEDANTA IRON AND STEEL LT | INDIA | India | $58,483.73 | ($141,879.53) | 157,005.00 |
| EQUITIES | VEDANTA LTD | INDIA | India | $465,663.82 | ($47,651.44) | 157,005.00 |
| EQUITIES | VEDANTA LTD | INDIA | India | $7,780,555.63 | ($6,074,065.25) | 2,623,322.00 |
| EQUITIES | VEDANTA LTD | INDIA | India | $1,439,350.68 | ($2,316,815.11) | 485,297.00 |
| EQUITIES | VEDANTA OIL AND GAS LTD | INDIA | India | $53,474.63 | ($146,875.17) | 157,005.00 |
| EQUITIES | VEDANTA POWER LTD | INDIA | India | $66,810.11 | ($133,575.52) | 157,005.00 |
| EQUITIES | VEECO INSTRUMENTS INC | SEMICNDCTR MTRLS | United States | $1,101,222.40 | $727,086.30 | 14,528.00 |
| EQUITIES | VEECO INSTRUMENTS INC | SEMICNDCTR MTRLS | United States | $4,745,534.80 | $2,788,906.57 | 62,606.00 |
| EQUITIES | VEECO INSTRUMENTS INC | SEMICNDCTR MTRLS | United States | $2,431,133.40 | $1,519,249.45 | 32,073.00 |
| EQUITIES | VEECO INSTRUMENTS INC | SEMICNDCTR MTRLS | United States | $1,193,925.80 | $419,767.30 | 15,751.00 |
| EQUITIES | VEECO INSTRUMENTS INC | SEMICNDCTR MTRLS | United States | $781,043.20 | ($17,104.64) | 10,304.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $2,753,979.46 | ($1,448,341.80) | 15,518.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $6,069,296.53 | $4,082,830.51 | 34,199.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $8,748,916.06 | $4,488,597.56 | 49,298.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $312,347.20 | $42,539.20 | 1,760.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $6,201,689.15 | $1,830,206.48 | 34,945.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $14,857,255.99 | ($2,336,945.41) | 83,717.00 |
| EQUITIES | VEEVA SYSTEMS INC | HEALTH CARE TECHN | United States | $1,707,793.81 | $404,969.56 | 9,623.00 |
| EQUITIES | VEIDEKKE ASA | NORWAY | Norway | $1,272.54 | $0.00 | 0.00 |
| EQUITIES | VEIDEKKE ASA | NORWAY | Norway | $2,059.67 | $0.00 | 0.00 |
| EQUITIES | VEIDEKKE ASA | NORWAY | Norway | $873.96 | $0.00 | 0.00 |
| EQUITIES | VELO3D INC | IND MACHNRY & SUPI | United States | $121,288.05 | $3,012.50 | 6,911.00 |
| EQUITIES | VEND MARKETPLACES ASA | NORWAY | Norway | $402.79 | $0.00 | 0.00 |
| EQUITIES | VEND MARKETPLACES ASA | NORWAY | Norway | $880,689.07 | $0.00 | 36,617.11 |
| EQUITIES | VEND MARKETPLACES ASA | NORWAY | Norway | $6,848.84 | $0.00 | 0.00 |
| EQUITIES | VEND MARKETPLACES ASA | NORWAY | Norway | $1,828.71 | $0.00 | 0.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $4,989,704.68 | $1,148,292.02 | 55,857.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $9,620,925.16 | $5,319,508.54 | 107,713.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $13,848,440.76 | $7,535,222.09 | 155,043.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $8,969,335.76 | $2,795,032.20 | 100,418.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $22,849,931.72 | $534,247.87 | 255,821.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $7,029,751.96 | $1,253,539.69 | 78,703.00 |
| EQUITIES | VENTAS INC | HEALTH CARE REITS | United States | $2,395,741.04 | $705,949.89 | 26,822.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VENTIA SERVICES GROUP PT | AUSTRALIA | Australia | $4,505,859.79 | $2,255,659.38 | 1,050,701.00 |
| EQUITIES | VENTIA SERVICES GROUP PT | AUSTRALIA | Australia | $964,316.86 | $0.00 | 224,866.35 |
| EQUITIES | VENTIVE HOSPITALITY LTD | INDIA | India | $770,920.35 | ($21,053.32) | 116,266.00 |
| EQUITIES | VENTURE CORP LTD | SINGAPORE | Singapore | $1,078,097.34 | $164,981.55 | 81,500.00 |
| EQUITIES | VENTURE CORP LTD | SINGAPORE | Singapore | $2,693,259.11 | ($93,233.54) | 203,600.00 |
| EQUITIES | VENTURE CORP LTD | SINGAPORE | Singapore | $1,891,630.91 | $159,854.12 | 143,000.00 |
| EQUITIES | VENTURE CORP LTD | SINGAPORE | Singapore | $962,313.48 | $0.00 | 72,747.12 |
| EQUITIES | VENTURE CORP LTD | SINGAPORE | Singapore | $1,654,846.34 | $63,948.18 | 125,100.00 |
| EQUITIES | VEOLIA ENVIRONNEMENT SA | FRANCE | France | $1,427,335.05 | $651,968.87 | 34,260.00 |
| EQUITIES | VEOLIA ENVIRONNEMENT SA | FRANCE | France | $47,602,915.42 | $16,432,830.84 | 1,142,602.00 |
| EQUITIES | VEOLIA ENVIRONNEMENT SA | FRANCE | France | $1,547,279.52 | $325,728.75 | 37,139.00 |
| EQUITIES | VEOLIA ENVIRONNEMENT SA | FRANCE | France | $10,254.35 | $0.00 | 246.13 |
| EQUITIES | VERA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $738,094.91 | $250,058.63 | 17,201.00 |
| EQUITIES | VERA THERAPEUTICS INC | BIOTECHNOLOGY | United States | $964,187.70 | $157,339.11 | 22,470.00 |
| EQUITIES | VERACYTE INC | BIOTECHNOLOGY | United States | $688,433.06 | $23,092.34 | 11,722.00 |
| EQUITIES | VERACYTE INC | BIOTECHNOLOGY | United States | $1,220,174.48 | $510,784.34 | 20,776.00 |
| EQUITIES | VERACYTE INC | BIOTECHNOLOGY | United States | $1,451,218.30 | $709,958.99 | 24,710.00 |
| EQUITIES | VERACYTE INC | BIOTECHNOLOGY | United States | $1,364,062.98 | $561,470.86 | 23,226.00 |
| EQUITIES | VERACYTE INC | BIOTECHNOLOGY | United States | $249,661.23 | $23,550.54 | 4,251.00 |
| EQUITIES | VERADERMICS INC | PHARMACEUTICALS | United States | $788,537.16 | $28,177.98 | 6,414.00 |
| EQUITIES | VERALLIA SA | FRANCE | France | $0.00 | $0.00 | 0.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $795,559.98 | ($152,150.86) | 8,958.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $325,133.41 | ($57,737.05) | 3,661.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $4,989,967.47 | $4,218,083.96 | 56,187.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $6,422,028.72 | $4,900,491.07 | 72,312.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $260,213.30 | $13,653.80 | 2,930.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $3,986,503.28 | $1,671,339.05 | 44,888.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $3,838,279.39 | ($47,078.42) | 43,219.00 |
| EQUITIES | VERALTO CORP | ENVIRON & FACILITIE | United States | $1,128,686.29 | $456,067.52 | 12,709.00 |
| EQUITIES | VERASTEM INC | BIOTECHNOLOGY | United States | $175,796.40 | $1,771.22 | 46,020.00 |
| EQUITIES | VERASTEM INC | BIOTECHNOLOGY | United States | $146,588.68 | ($55,487.17) | 38,374.00 |
| EQUITIES | VERBIO SE | GERMANY | Germany | $1,346.95 | $0.00 | 0.00 |
| EQUITIES | VERBIO SE | GERMANY | Germany | $201,281.46 | $0.00 | 5,907.83 |
| EQUITIES | VERBIO SE | GERMANY | Germany | $4,002.28 | $0.00 | 0.00 |
| EQUITIES | VERBIO SE | GERMANY | Germany | $6,246.02 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VERBIO SE | GERMANY | Germany | $12,719.79 | $0.00 | 0.00 |
| EQUITIES | VERBUND AG | AUSTRIA | Austria | $6,459.55 | $0.00 | 0.00 |
| EQUITIES | VERBUND AG | AUSTRIA | Austria | $248,436.55 | ($68,324.19) | 3,802.00 |
| EQUITIES | VERBUND AG | AUSTRIA | Austria | $249,524.30 | ($57,979.97) | 3,872.00 |
| EQUITIES | VERBUND AG | AUSTRIA | Austria | $1,779.75 | $0.00 | 28.00 |
| EQUITIES | VERICEL CORP | BIOTECHNOLOGY | United States | $605,019.51 | $235,800.54 | 13,599.00 |
| EQUITIES | VERICEL CORP | BIOTECHNOLOGY | United States | $3,503,543.01 | $490,716.67 | 78,749.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $340,360.68 | ($43,343.31) | 1,353.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $4,275,262.20 | $3,191,855.69 | 16,995.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $6,320,445.00 | $4,652,359.29 | 25,125.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $246,528.80 | ($12,818.40) | 980.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $4,720,523.40 | $2,520,888.18 | 18,765.00 |
| EQUITIES | VERISIGN INC | INTERNET SVCS & INF | United States | $1,329,746.16 | $460,603.56 | 5,286.00 |
| EQUITIES | VERISK ANALYTICS INC | RESEARCH & CONSUI | United States | $5,636,523.88 | $3,935,020.68 | 31,396.00 |
| EQUITIES | VERISK ANALYTICS INC | RESEARCH & CONSUI | United States | $8,081,542.95 | $4,946,697.07 | 45,015.00 |
| EQUITIES | VERISK ANALYTICS INC | RESEARCH & CONSUI | United States | $298,019.80 | $9,511.80 | 1,660.00 |
| EQUITIES | VERISK ANALYTICS INC | RESEARCH & CONSUI | United States | $6,039,030.14 | $2,228,484.76 | 33,638.00 |
| EQUITIES | VERISK ANALYTICS INC | RESEARCH & CONSUI | United States | $1,608,768.33 | $502,911.05 | 8,961.00 |
| EQUITIES | VERISURE PLC | UNITED KINGDOM CO | United Kingdom | $1,091.41 | $0.00 | 97.81 |
| EQUITIES | VERITONE INC | APPLICATION SOFTW | United States | $813,673.14 | ($682,843.23) | 593,922.00 |
| EQUITIES | VERIZON COMMUNICATIONS I | INTEGRATED TELECC | United States | $1,564,335.98 | ($169,887.60) | 36,947.00 |
| EQUITIES | VERIZON COMMUNICATIONS I | INTEGRATED TELECC | United States | $40,308,696.16 | $4,397,306.89 | 952,024.00 |
| EQUITIES | VERIZON COMMUNICATIONS I | INTEGRATED TELECC | United States | $58,529,715.16 | $1,439,777.77 | 1,382,374.00 |
| EQUITIES | VERIZON COMMUNICATIONS I | INTEGRATED TELECC | United States | $42,389,622.48 | ($5,984,687.33) | 1,001,172.00 |
| EQUITIES | VERIZON COMMUNICATIONS I | INTEGRATED TELECC | United States | $11,963,971.46 | ($1,162,635.34) | 282,569.00 |
| EQUITIES | VERMILION ENERGY INC | CDN OIL & GAS EXPL | Canada | $629,538.42 | $0.00 | 67,306.56 |
| EQUITIES | VERRA MOBILITY CORP | DATA PRCSNG/OUTSI | United States | $169,422.00 | ($139,013.57) | 39,864.00 |
| EQUITIES | VERSABANK | CDN REGIONAL BANK | Canada | $4,642,510.62 | $1,925,032.74 | 200,022.00 |
| EQUITIES | VERSANT MEDIA GROUP INC | CABLE & SATELLITE | United States | $512,350.28 | ($81,211.65) | 14,228.00 |
| EQUITIES | VERSANT MEDIA GROUP INC | CABLE & SATELLITE | United States | $1,238,744.00 | $630,838.98 | 34,400.00 |
| EQUITIES | VERSANT MEDIA GROUP INC | CABLE & SATELLITE | United States | $1,673,564.75 | $492,352.28 | 46,475.00 |
| EQUITIES | VERSANT MEDIA GROUP INC | CABLE & SATELLITE | United States | $61,937.20 | ($3,784.00) | 1,720.00 |
| EQUITIES | VERSANT MEDIA GROUP INC | CABLE & SATELLITE | United States | $1,230,857.81 | ($525,964.43) | 34,181.00 |
| EQUITIES | VERSIGENT PLC | SWITZERLAND | Jersey C I | $761,137.18 | $217,215.37 | 18,118.00 |
| EQUITIES | VERSIGENT PLC | SWITZERLAND | Jersey C I | $13.95 | $4.29 | 0.33 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VERSIGENT PLC | SWITZERLAND | Jersey C I | $37,388.90 | ($3,453.20) | 890.00 |
| EQUITIES | VERSIGENT PLC | SWITZERLAND | Jersey C I | $13.95 | $4.21 | 0.33 |
| EQUITIES | VERTEX INC | APPLICATION SOFTW | United States | $26,978.00 | ($59,004.04) | 2,350.00 |
| EQUITIES | VERTEX INC | APPLICATION SOFTW | United States | $204,171.80 | ($24,385.01) | 17,785.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $883,682.67 | $37,659.63 | 1,779.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $3,594,338.28 | $768,383.49 | 7,236.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $29,387,540.26 | $26,013,894.02 | 59,162.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $41,567,359.86 | $33,224,529.93 | 83,682.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $30,052,661.73 | $19,327,083.79 | 60,501.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $18,213,598.91 | $1,288,386.63 | 36,667.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $3,891,382.82 | $597,152.71 | 7,834.00 |
| EQUITIES | VERTEX PHARMACEUTICALS | BIOTECHNOLOGY | United States | $8,180,149.64 | $4,672,952.30 | 16,468.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $3,655,899.58 | $1,741,608.65 | 10,919.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $3,603,332.84 | $671,440.86 | 10,762.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $29,816,725.46 | $28,336,428.77 | 89,053.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $41,360,314.60 | $37,058,131.14 | 123,530.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $1,506,690.00 | $7,965.00 | 4,500.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $30,695,962.78 | $27,259,592.09 | 91,679.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $1,586,042.34 | $294,079.63 | 4,737.00 |
| EQUITIES | VERTIV HOLDINGS CO | ELECTRIC COMP & EC | United States | $7,914,140.34 | $4,971,054.29 | 23,637.00 |
| EQUITIES | VERVE THERAPEUT | BIOTECHNOLOGY | United States | $0.00 | $0.00 | 14,490.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $12,599,594.37 | $1,715,188.42 | 445,708.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $1,197.94 | $0.00 | 0.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $1,541,169.83 | $590,391.81 | 54,481.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $12,275,420.00 | $369,093.42 | 434,760.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $1,882,129.40 | $833,156.20 | 66,583.00 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $6,085,239.49 | $0.00 | 215,521.91 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $11,043.33 | $0.00 | 391.12 |
| EQUITIES | VESTAS WIND SYSTEMS A/S | DENMARK | Denmark | $1,675.20 | $0.00 | 0.00 |
| EQUITIES | VESTIS CORP | DIVERSIFIED SUPPOF | United States | $489,512.76 | ($123,094.84) | 33,713.00 |
| EQUITIES | VESUVIUS PLC | UNITED KINGDOM CO | United Kingdom | $899,071.42 | ($74,874.20) | 145,833.00 |
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $341,156.04 | ($13,014.41) | 20,453.00 |
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $75,627.12 | ($3,196.47) | 4,534.00 |
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $1,678,925.40 | ($342,545.75) | 100,655.00 |
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $2,245,428.24 | ($1,121,703.32) | 134,618.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $70,222.80 | ($2,736.50) | 4,210.00 |
| EQUITIES | VF CORP | APPAREL ACCESS & L | United States | $1,152,137.64 | ($2,964,307.46) | 69,073.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $8,925.69 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $8,148.00 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $41,448.58 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $315,710.79 | $0.00 | 3,279.57 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $23,623.61 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $35,364.64 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $37,168.72 | $0.00 | 0.00 |
| EQUITIES | VGP NV | BELGIUM | Belgium | $16,238.97 | $0.00 | 0.00 |
| EQUITIES | VIANT TECHNOLOGY INC | APPLICATION SOFTW | United States | $937,017.24 | $213,805.48 | 74,014.00 |
| EQUITIES | VIANT TECHNOLOGY INC | APPLICATION SOFTW | United States | $833,306.52 | $94,108.50 | 65,822.00 |
| EQUITIES | VIASAT INC | COMMUNICATIONS E( | United States | $2,985,913.07 | $1,953,550.25 | 33,247.00 |
| EQUITIES | VIASAT INC | COMMUNICATIONS E( | United States | $2,357,243.07 | $1,683,291.89 | 26,247.00 |
| EQUITIES | VIATRIS INC | PHARMACEUTICALS | United States | $515,242.48 | $130,135.48 | 32,446.00 |
| EQUITIES | VIATRIS INC | PHARMACEUTICALS | United States | $4,859,756.40 | $1,170,704.54 | 306,030.00 |
| EQUITIES | VIATRIS INC | PHARMACEUTICALS | United States | $6,491,474.04 | $1,435,590.16 | 408,783.00 |
| EQUITIES | VIATRIS INC | PHARMACEUTICALS | United States | $4,144,552.96 | $650,562.09 | 260,992.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $2,081,900.00 | ($72,376.00) | 43,600.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $3,090,857.50 | $2,654,043.91 | 64,730.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $2,862,135.00 | $9,398.59 | 59,940.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $4,803,124.75 | $3,532,611.28 | 100,589.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $1,312,504.25 | ($29,588.82) | 27,487.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $1,765,890.50 | $5,798.78 | 36,982.00 |
| EQUITIES | VIAVI SOLUTIONS INC | COMMUNICATIONS E( | United States | $679,578.00 | ($31,595.04) | 14,232.00 |
| EQUITIES | VIB VERMOEGEN AG | GERMANY | Germany | $2,681.56 | $0.00 | 0.00 |
| EQUITIES | VIBRA ENERGIA SA | BRAZIL | Brazil | $2,055,773.93 | ($92,875.97) | 350,800.00 |
| EQUITIES | VICI PROPERTIES INC | OTHER SPECIALIZED | United States | $4,700,662.65 | ($237,893.59) | 174,577.00 |
| EQUITIES | VICI PROPERTIES INC | OTHER SPECIALIZED | United States | $6,270,129.00 | $945,820.42 | 232,227.00 |
| EQUITIES | VICI PROPERTIES INC | OTHER SPECIALIZED | United States | $8,350,155.00 | $598,334.01 | 309,265.00 |
| EQUITIES | VICI PROPERTIES INC | OTHER SPECIALIZED | United States | $6,405,399.00 | $15,014.74 | 237,023.00 |
| EQUITIES | VICI PROPERTIES INC | OTHER SPECIALIZED | United States | $1,011,528.00 | $11,473.93 | 37,464.00 |
| EQUITIES | VICINITY LTD | AUSTRALIA | Australia | $2,739,347.04 | $134,084.49 | 1,532,567.00 |
| EQUITIES | VICINITY LTD | AUSTRALIA | Australia | $517,133.94 | $26,282.16 | 289,318.00 |
| EQUITIES | VICINITY LTD | AUSTRALIA | Australia | $2,905.97 | $0.00 | 1,625.81 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VICOR CORP | ELECTRIC COMP & EC | United States | $2,442,744.96 | $2,308,700.11 | 6,432.00 |
| EQUITIES | VICOR CORP | ELECTRIC COMP & EC | United States | $3,251,296.58 | $512,309.93 | 8,561.00 |
| EQUITIES | VICOR CORP | ELECTRIC COMP & EC | United States | $1,122,249.90 | $350,557.97 | 2,955.00 |
| EQUITIES | VICOR CORP | ELECTRIC COMP & EC | United States | $2,376,283.46 | $374,433.27 | 6,257.00 |
| EQUITIES | VICOR CORP | ELECTRIC COMP & EC | United States | $1,320,495.06 | $1,037,932.64 | 3,477.00 |
| EQUITIES | VICTORIA'S SECRET & CO | APPAREL RETAIL | United States | $344,521.96 | $274,130.66 | 4,127.00 |
| EQUITIES | VICTORIA'S SECRET & CO | APPAREL RETAIL | United States | $1,560,575.12 | $1,275,338.44 | 18,694.00 |
| EQUITIES | VICTORY CAPITAL HOLDINGS | ASSET MGMT & CUST | United States | $775,873.80 | $5,399.55 | 9,230.00 |
| EQUITIES | VICTORY CAPITAL HOLDINGS | ASSET MGMT & CUST | United States | $663,401.52 | $421,299.38 | 7,892.00 |
| EQUITIES | VICTORY CAPITAL HOLDINGS | ASSET MGMT & CUST | United States | $1,677,417.30 | $851,449.33 | 19,955.00 |
| EQUITIES | VIDRALA SA | SPAIN | Spain | $2,168,154.16 | $241,385.81 | 22,511.00 |
| EQUITIES | VIDRALA SA | SPAIN | Spain | $534,735.15 | $0.00 | 5,574.64 |
| EQUITIES | VIDRALA SA | SPAIN | Spain | $1,298,474.88 | $186,427.60 | 13,499.00 |
| EQUITIES | VIEMED HEALTHCARE INC | CDN HEALTH CARE SI | Canada | $1,219,572.00 | ($7,488.60) | 106,980.00 |
| EQUITIES | VIEMED HEALTHCARE INC | CDN HEALTH CARE SI | Canada | $277,464.60 | $87,849.49 | 24,339.00 |
| EQUITIES | VIEMED HEALTHCARE INC | CDN HEALTH CARE SI | Canada | $65,322.00 | $8,232.29 | 5,730.00 |
| EQUITIES | VIENNA INSURANCE GROUP A | AUSTRIA | Austria | $1,308,162.24 | $203,113.80 | 17,700.00 |
| EQUITIES | VIENNA INSURANCE GROUP A | AUSTRIA | Austria | $416,599.17 | $20,720.96 | 5,560.00 |
| EQUITIES | VIENNA INSURANCE GROUP A | AUSTRIA | Austria | $8,862,656.80 | $5,775,587.62 | 118,537.00 |
| EQUITIES | VIENNA INSURANCE GROUP A | AUSTRIA | Austria | $584,749.54 | $0.00 | 7,941.89 |
| EQUITIES | VIENNA INSURANCE GROUP A | AUSTRIA | Austria | $2,327.15 | $0.00 | 0.00 |
| EQUITIES | VIETNAM PROSPERITY JSC BA | VIETNAM | Vietnam | $8,025,407.77 | $1,985,899.89 | 7,820,800.00 |
| EQUITIES | VIEWORKS CO LTD | SOUTH KOREA | South Korea | $31,376.66 | ($1,841.79) | 2,073.00 |
| EQUITIES | VIEWORKS CO LTD | SOUTH KOREA | South Korea | $38,142.40 | ($4,005.73) | 2,520.00 |
| EQUITIES | VIKING HOLDINGS LTD | HOTELS, RESORTS & | Bermuda | $2,251,975.05 | $511,862.70 | 21,515.00 |
| EQUITIES | VIKING HOLDINGS LTD | HOTELS, RESORTS & | Bermuda | $2,840,325.12 | $817,367.35 | 27,136.00 |
| EQUITIES | VIKING HOLDINGS LTD | HOTELS, RESORTS & | Bermuda | $215,620.20 | $15,450.00 | 2,060.00 |
| EQUITIES | VIKING HOLDINGS LTD | HOTELS, RESORTS & | Bermuda | $2,189,382.39 | $1,031,053.66 | 20,917.00 |
| EQUITIES | VIKING THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,012,699.60 | $484,704.76 | 25,960.00 |
| EQUITIES | VIKING THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,513,588.00 | ($449,130.76) | 38,800.00 |
| EQUITIES | VIKING THERAPEUTICS INC | BIOTECHNOLOGY | United States | $52,273.40 | $11,564.20 | 1,340.00 |
| EQUITIES | VIKING THERAPEUTICS INC | BIOTECHNOLOGY | United States | $1,064,348.84 | $48,687.34 | 27,284.00 |
| EQUITIES | VILLAGE SUPER MARKET INC | FOOD RETAIL | United States | $106,293.60 | $33,987.56 | 2,520.00 |
| EQUITIES | VIMIAN GROUP AB | SWEDEN | Sweden | $142,165.23 | $0.00 | 47,119.83 |
| EQUITIES | VINA CONCHA Y TORO SA | CHILE | Chile | $424,359.76 | ($184,012.64) | 455,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VINCI SA | FRANCE | France | $4,663,804.47 | $480,102.81 | 31,919.00 |
| EQUITIES | VINCI SA | FRANCE | France | $26,327,942.58 | $1,944,165.47 | 180,188.00 |
| EQUITIES | VINCI SA | FRANCE | France | $4,482,769.54 | $251,118.59 | 30,680.00 |
| EQUITIES | VINCI SA | FRANCE | France | $13,816,767.92 | $0.00 | 94,561.76 |
| EQUITIES | VINCI SA | FRANCE | France | $28,071.86 | $0.00 | 192.12 |
| EQUITIES | VIOHALCO SA | GREECE | Belgium | $2,905,284.45 | ($259,320.13) | 132,351.00 |
| EQUITIES | VIPER ENERGY INC | OIL & GAS EXPL & PR | United States | $1,034,941.60 | ($132,209.57) | 24,409.00 |
| EQUITIES | VIPER ENERGY INC | OIL & GAS EXPL & PR | United States | $934,156.80 | ($114,387.92) | 22,032.00 |
| EQUITIES | VIPER ENERGY INC | OIL & GAS EXPL & PR | United States | $2,437,194.40 | $1,431,322.64 | 57,481.00 |
| EQUITIES | VIPER ENERGY INC | OIL & GAS EXPL & PR | United States | $1,709,568.00 | ($133,240.66) | 40,320.00 |
| EQUITIES | VIR BIOTECHNOLOGY INC | BIOTECHNOLOGY | United States | $243,867.08 | ($692,874.42) | 23,932.00 |
| EQUITIES | VIRBAC SACA | FRANCE | France | $224,048.05 | $0.00 | 587.85 |
| EQUITIES | VIRBAC SACA | FRANCE | France | $4,219,634.48 | $123,261.90 | 11,100.00 |
| EQUITIES | VIRGIN AUS INT DDL | AUSTRALIA | Australia | $0.00 | ($11,731.34) | 2,247,276.00 |
| EQUITIES | VIRGIN AUSTRALIA HOLDINGS | AUSTRALIA | Australia | $457,573.45 | $0.00 | 215,136.32 |
| EQUITIES | VIRIDIAN THERAPEUTICS INC | BIOTECHNOLOGY | United States | $221,909.60 | $53,110.15 | 12,080.00 |
| EQUITIES | VIRIDIAN THERAPEUTICS INC | BIOTECHNOLOGY | United States | $418,193.05 | ($79,277.93) | 22,765.00 |
| EQUITIES | VIRIDIAN THERAPEUTICS INC | BIOTECHNOLOGY | United States | $745,619.93 | ($4,431.37) | 40,589.00 |
| EQUITIES | VIRIDIAN THERAPEUTICS INC | BIOTECHNOLOGY | United States | $263,756.46 | $58,290.61 | 14,358.00 |
| EQUITIES | VIRIDIEN | FRANCE | France | $182,871.55 | $0.00 | 1,908.72 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $310,180.99 | ($17,623.61) | 5,207.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $63,561.19 | ($1,232.39) | 1,067.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $1,368,680.32 | $824,048.16 | 22,976.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $1,435,398.72 | $848,021.75 | 24,096.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $56,591.50 | $3,717.08 | 950.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $3,899,809.62 | $1,938,552.21 | 65,466.00 |
| EQUITIES | VIRTU FINANCIAL INC | INVESTMNT BKG & BF | United States | $1,167,750.71 | $651,401.19 | 19,603.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $5,791,016.11 | $66,330.38 | 16,879.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $6,633,302.06 | $161,579.57 | 19,334.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $130,028,708.37 | $107,631,462.01 | 378,993.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $183,033,711.74 | $140,264,641.60 | 533,486.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $133,190,968.90 | $78,948,503.63 | 388,210.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $23,526,367.48 | $7,901,273.32 | 68,572.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $25,488,156.10 | $4,573,576.31 | 74,290.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $10,753,812.96 | ($135,898.00) | 31,344.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $44,038,003.13 | $18,595,692.99 | 128,357.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $37,319,271.66 | $18,515,461.93 | 108,774.00 |
| EQUITIES | VISA INC | TRANS & PAYMNT PR | United States | $11,344,957.03 | $6,506,001.58 | 33,067.00 |
| EQUITIES | VISCOFAN SA | SPAIN | Spain | $8,452,452.57 | $279,863.09 | 126,593.00 |
| EQUITIES | VISCOFAN SA | SPAIN | Spain | $267,408.72 | ($10,223.69) | 4,005.00 |
| EQUITIES | VISHAY INTERTECHNOLOGY I | ELECTRONIC COMPO | United States | $1,980,932.52 | $1,604,184.44 | 36,834.00 |
| EQUITIES | VISHAY PRECISION GROUP IN | ELECTRONIC EQUIP & | United States | $4,706,874.18 | $3,068,033.30 | 31,398.00 |
| EQUITIES | VISHAY PRECISION GROUP IN | ELECTRONIC EQUIP & | United States | $554,367.18 | $477,215.03 | 3,698.00 |
| EQUITIES | VISHAY PRECISION GROUP IN | ELECTRONIC EQUIP & | United States | $690,185.64 | $238,348.79 | 4,604.00 |
| EQUITIES | VISTA ENERGY SAB DE CV | MEXICO | Mexico | $9,834,132.00 | $736,148.72 | 154,140.00 |
| EQUITIES | VISTA ENERGY SAB DE CV | MEXICO | Mexico | $11,078,359.60 | $2,206,989.82 | 173,642.00 |
| EQUITIES | VISTA ENERGY SAB DE CV | MEXICO | Mexico | $4,141,130.40 | ($888,900.25) | 64,908.00 |
| EQUITIES | VISTANCE NETWORKS INC | COMMUNICATIONS E( | United States | $153,104.40 | $2,755.40 | 11,980.00 |
| EQUITIES | VISTANCE NETWORKS INC | COMMUNICATIONS E( | United States | $673,684.92 | ($957,537.39) | 52,714.00 |
| EQUITIES | VISTANCE NETWORKS INC | COMMUNICATIONS E( | United States | $1,262,919.60 | ($407,334.37) | 98,820.00 |
| EQUITIES | VISTEON CORP | AUTOMOTIVE PARTS | United States | $1,847,091.78 | ($238,086.62) | 18,618.00 |
| EQUITIES | VISTEON CORP | AUTOMOTIVE PARTS | United States | $341,381.61 | $3,392.99 | 3,441.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $252,856.22 | ($68,268.69) | 1,594.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $12,596,173.78 | $10,518,923.94 | 79,406.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $17,319,382.03 | $14,721,017.41 | 109,181.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $634,520.00 | ($20,480.00) | 4,000.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $13,236,404.46 | $11,567,544.66 | 83,442.00 |
| EQUITIES | VISTRA CORP | INDEP PWR PROD/EN | United States | $3,671,491.35 | $2,741,886.45 | 23,145.00 |
| EQUITIES | VISTRY GROUP PLC | UNITED KINGDOM CO | United Kingdom | $268,694.66 | $0.00 | 78,345.56 |
| EQUITIES | VISUAL PHOTONICS EPITAXY | TAIWAN | Taiwan | $657,452.43 | ($78,823.71) | 60,000.00 |
| EQUITIES | VISUAL PHOTONICS EPITAXY | TAIWAN | Taiwan | $76,248.18 | ($109.02) | 7,000.00 |
| EQUITIES | VITA COCO CO INC/THE | SFT DRNK & NON ALC | United States | $619,996.36 | ($156,077.10) | 9,374.00 |
| EQUITIES | VITA COCO CO INC/THE | SFT DRNK & NON ALC | United States | $558,883.00 | $321,207.00 | 8,450.00 |
| EQUITIES | VITA COCO CO INC/THE | SFT DRNK & NON ALC | United States | $2,475,289.50 | $1,303,264.59 | 37,425.00 |
| EQUITIES | VITAL FARMS INC | PACKAGED FOODS & | United States | $103,030.17 | ($40,582.96) | 8,859.00 |
| EQUITIES | VITASOY INTERNATIONAL HO | HONG KONG | Hong Kong | $432,641.49 | $0.00 | 523,588.88 |
| EQUITIES | VITEC SOFTWARE GROUP AB | SWEDEN | Sweden | $271,136.66 | $0.00 | 11,499.12 |
| EQUITIES | VITESSE ENERGY INC | OIL & GAS EXPL & PR | United States | $113,102.44 | $55,095.71 | 7,172.00 |
| EQUITIES | VITROLIFE AB | SWEDEN | Sweden | $312,805.13 | ($31,781.18) | 34,500.00 |
| EQUITIES | VITROLIFE AB | SWEDEN | Sweden | $260,460.00 | $0.00 | 28,726.78 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VITROX CORP BHD | MALAYSIA | Malaysia | $1,808,113.10 | $305,850.93 | 948,635.00 |
| EQUITIES | VITROX CORP BHD | MALAYSIA | Malaysia | $2,149,550.77 | $574,797.45 | 1,128,033.00 |
| EQUITIES | VIVA ENERGY GROUP LTD | AUSTRALIA | Australia | $514,177.92 | $0.00 | 358,537.01 |
| EQUITIES | VIVA ENERGY GROUP LTD | AUSTRALIA | Australia | $364.00 | $0.00 | 0.00 |
| EQUITIES | VIVA GOODS COMPANY LTD | HONG KONG | Hong Kong | $50,480.31 | $0.00 | 1,040,831.23 |
| EQUITIES | VIVENDI SE | FRANCE | France | $1,349,779.80 | ($467,461.56) | 546,574.00 |
| EQUITIES | VIVENDI SE | FRANCE | France | $314,948.04 | $0.00 | 127,535.15 |
| EQUITIES | VIVENDI SE | FRANCE | France | $2,239,163.02 | ($72,121.86) | 906,717.00 |
| EQUITIES | VIZSLA SILVER CORP | CDN DIV METALS & M | Canada | $339,307.39 | $0.00 | 103,302.50 |
| EQUITIES | VM INC | SOUTH KOREA | South Korea | $119,296.69 | $63,274.12 | 1,691.00 |
| EQUITIES | VODACOM GROUP LTD | SOUTH AFRICA | South Africa | $2,381,890.80 | $417,644.02 | 257,226.00 |
| EQUITIES | VODACOM GROUP LTD | SOUTH AFRICA | South Africa | $35,752.53 | $5,130.37 | 3,861.00 |
| EQUITIES | VODACOM GROUP LTD | SOUTH AFRICA | South Africa | $548,946.26 | $7,360.15 | 59,282.00 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,534,293.14 | ($1,683,240.20) | 1,137,371.00 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $943,011.34 | $1,754.66 | 699,054.00 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $36,145,842.44 | $10,925,888.31 | 2,677,143.00 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $1,304,139.26 | $263,231.06 | 966,758.00 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $11,853,242.81 | $0.00 | 8,968,179.48 |
| EQUITIES | VODAFONE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $10,058.28 | $0.00 | 7,610.11 |
| EQUITIES | VODAFONE QATAR PQSC | QATAR | Qatar | $1,030,108.35 | $360,449.59 | 1,415,330.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $2,698.77 | $0.00 | 0.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $4,244.94 | $0.00 | 0.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $856,104.64 | ($5,485.28) | 18,335.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $2,574,057.08 | $143,130.31 | 55,128.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $1,408,368.21 | $0.00 | 30,162.69 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $3,014,412.84 | ($317,732.53) | 64,559.00 |
| EQUITIES | VOESTALPINE AG | AUSTRIA | Austria | $5,688.49 | $0.00 | 0.00 |
| EQUITIES | VOLEX PLC | UNITED KINGDOM CO | United Kingdom | $2,085,312.61 | ($210,333.75) | 279,068.00 |
| EQUITIES | VOLEX PLC | UNITED KINGDOM CO | United Kingdom | $344,777.14 | $0.00 | 46,140.08 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $11,749.00 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $30,254.68 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $2,352,396.92 | ($977,691.08) | 25,784.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $32,739.87 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $213,468.27 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $4,258,359.14 | ($1,427,102.61) | 49,736.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $930,390.17 | ($311,774.81) | 11,137.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $38,352.17 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $217,481.46 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $1,894,338.30 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $6,541.46 | $0.00 | 81.17 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | VOLKSWAGEN AG | GERMANY | Germany | $83,013.21 | $0.00 | 0.00 |
| EQUITIES | VOLTRONIC POWER TECHNO | TAIWAN | Taiwan | $534,726.04 | $163,040.48 | 15,700.00 |
| EQUITIES | VOLTRONIC POWER TECHNO | TAIWAN | Taiwan | $1,470,666.90 | $270,737.41 | 43,180.00 |
| EQUITIES | VOLUTION GROUP PLC | UNITED KINGDOM CO | United Kingdom | $551,368.12 | $0.00 | 67,990.40 |
| EQUITIES | VOLUTION GROUP PLC | UNITED KINGDOM CO | United Kingdom | $5,508,887.08 | ($156,275.43) | 679,313.00 |
| EQUITIES | VOLVO AB | SWEDEN | Sweden | $3,087,508.09 | $1,564,651.32 | 90,687.00 |
| EQUITIES | VOLVO AB | SWEDEN | Sweden | $3,499,529.91 | $554,225.18 | 102,789.00 |
| EQUITIES | VOLVO AB | SWEDEN | Sweden | $305,262.16 | $0.00 | 8,966.22 |
| EQUITIES | VOLVO AB | SWEDEN | Sweden | $21,673.66 | $0.00 | 636.60 |
| EQUITIES | VOLVO AB | SWEDEN | Sweden | $0.00 | $0.00 | 0.00 |
| EQUITIES | VONOVIA SE | GERMANY | Germany | $946,625.53 | ($255,217.55) | 38,350.00 |
| EQUITIES | VONOVIA SE | GERMANY | Germany | $1,271,218.12 | ($407,583.41) | 51,500.00 |
| EQUITIES | VONOVIA SE | GERMANY | Germany | $1,700,522.26 | $0.00 | 68,892.24 |
| EQUITIES | VONOVIA SE | GERMANY | Germany | $31,910,610.94 | ($9,122,127.40) | 1,292,773.00 |
| EQUITIES | VONOVIA SE | GERMANY | Germany | $7,039.18 | $0.00 | 285.17 |
| EQUITIES | VONTIER CORP | ELECTRONIC EQUIP & | United States | $1,299,345.00 | $986,581.94 | 44,805.00 |
| EQUITIES | VONTIER CORP | ELECTRONIC EQUIP & | United States | $1,738,811.00 | $1,175,714.83 | 59,959.00 |
| EQUITIES | VONTIER CORP | ELECTRONIC EQUIP & | United States | $50,460.00 | ($1,583.40) | 1,740.00 |
| EQUITIES | VONTIER CORP | ELECTRONIC EQUIP & | United States | $868,144.00 | $364,093.16 | 29,936.00 |
| EQUITIES | VONTOBEL HOLDING AG | SWITZERLAND | Switzerland | $3,865,580.98 | $472,951.51 | 41,322.00 |
| EQUITIES | VONTOBEL HOLDING AG | SWITZERLAND | Switzerland | $463,005.64 | $0.00 | 5,088.33 |
| EQUITIES | VORNADO REALTY TRUST | OFFICE REITS | United States | $2,000,055.60 | ($795,287.25) | 50,892.00 |
| EQUITIES | VORNADO REALTY TRUST | OFFICE REITS | United States | $2,769,510.30 | ($1,147,770.67) | 70,471.00 |
| EQUITIES | VORNADO REALTY TRUST | OFFICE REITS | United States | $548,470.80 | $20,900.90 | 13,956.00 |
| EQUITIES | VORNADO REALTY TRUST | OFFICE REITS | United States | $2,312,058.30 | ($1,141,346.24) | 58,831.00 |
| EQUITIES | VOSSLOH AG | GERMANY | Germany | $778.26 | $0.00 | 0.00 |
| EQUITIES | VOSSLOH AG | GERMANY | Germany | $1,329.81 | $0.00 | 0.00 |
| EQUITIES | VOTUM SA | POLAND | Poland | $17,198.45 | ($133.24) | 1,456.00 |
| EQUITIES | VOX ROYALTY CORP | CDN GOLD | Canada | $161,946.85 | ($28,351.37) | 34,130.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | VOYA FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $2,215,993.34 | $416,685.27 | 24,478.00 |
| EQUITIES | VOYA FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $2,150,630.68 | $1,252,283.92 | 23,756.00 |
| EQUITIES | VOYA FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $3,486,038.71 | $1,846,732.11 | 38,507.00 |
| EQUITIES | VOYA FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $102,298.90 | $372.90 | 1,130.00 |
| EQUITIES | VOYA FINANCIAL INC | DIVERSIFIED FINCL S' | United States | $2,646,010.84 | $1,208,516.16 | 29,228.00 |
| EQUITIES | VOYAGER TECHNOLOGIES IN | AEROSPACE & DEFEN | United States | $518,838.00 | $85,890.40 | 16,088.00 |
| EQUITIES | VOYAGER THERAPEUTICS IN( | BIOTECHNOLOGY | United States | $60,543.00 | ($4,277.00) | 17,298.00 |
| EQUITIES | VPOWER GROUP INTERNATIC | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $1,830,742.00 | $786,377.80 | 8,012.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $248,836.50 | $11,782.98 | 1,089.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $1,796,010.00 | $719,227.72 | 7,860.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $3,353,923.00 | $2,207,410.50 | 14,678.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $4,490,025.00 | $2,918,765.69 | 19,650.00 |
| EQUITIES | VSE CORP | AEROSPACE & DEFEN | United States | $787,411.00 | $207,536.73 | 3,446.00 |
| EQUITIES | VSTECS HOLDINGS LTD | HONG KONG | Hong Kong | $1,889,322.80 | $183,861.35 | 1,596,000.00 |
| EQUITIES | VSTECS HOLDINGS LTD | HONG KONG | Hong Kong | $230,464.79 | $0.00 | 204,675.65 |
| EQUITIES | VTB BANK PJSC | RUSSIA | Russia | $0.00 | ($391,166.63) | 103,154.00 |
| EQUITIES | VTEX | UNITED KINGDOM CO | Cayman Islands | $374,440.00 | $7,450.76 | 93,610.00 |
| EQUITIES | VTEX | UNITED KINGDOM CO | Cayman Islands | $33,900.00 | $811.22 | 8,475.00 |
| EQUITIES | VTEX | UNITED KINGDOM CO | Cayman Islands | $180,324.00 | ($11,528.36) | 45,081.00 |
| EQUITIES | VTG AG | GERMANY | Germany | $4,568.03 | $0.00 | 0.00 |
| EQUITIES | VUKILE PROPERTY FUND LTD | SOUTH AFRICA | South Africa | $283,407.27 | ($10,276.58) | 186,548.00 |
| EQUITIES | VUKILE PROPERTY FUND LTD | SOUTH AFRICA | South Africa | $324,839.42 | $210,371.92 | 213,820.00 |
| EQUITIES | VULCAN ENERGY RESOURCE | AUSTRALIA | Australia | $214,310.43 | $0.00 | 101,424.72 |
| EQUITIES | VULCAN MATERIALS CO | CONSTRUCTION MAT | United States | $1,843,222.48 | $1,442.65 | 6,248.00 |
| EQUITIES | VULCAN MATERIALS CO | CONSTRUCTION MAT | United States | $9,046,186.64 | $7,118,176.07 | 30,664.00 |
| EQUITIES | VULCAN MATERIALS CO | CONSTRUCTION MAT | United States | $12,341,448.34 | $8,970,816.49 | 41,834.00 |
| EQUITIES | VULCAN MATERIALS CO | CONSTRUCTION MAT | United States | $8,803,393.41 | $5,298,652.06 | 29,841.00 |
| EQUITIES | VULCAN MATERIALS CO | CONSTRUCTION MAT | United States | $2,684,295.99 | $1,451,593.54 | 9,099.00 |
| EQUITIES | VUSION/FRANCE | FRANCE | France | $3,877,644.86 | ($283,468.48) | 26,875.00 |
| EQUITIES | VUSION/FRANCE | FRANCE | France | $312,790.80 | $0.00 | 2,200.66 |
| EQUITIES | W R BERKLEY CORP | PROPERTY & CASUAL | United States | $5,660,240.88 | $5,053,558.69 | 79,576.00 |
| EQUITIES | W R BERKLEY CORP | PROPERTY & CASUAL | United States | $6,627,964.53 | $5,602,216.96 | 93,181.00 |
| EQUITIES | W R BERKLEY CORP | PROPERTY & CASUAL | United States | $1,590.00 | $0.00 | 0.00 |
| EQUITIES | W R BERKLEY CORP | PROPERTY & CASUAL | United States | $4,219,218.21 | $2,844,398.78 | 59,317.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | W R BERKLEY CORP | PROPERTY & CASUAL | United States | $1,078,970.97 | $765,524.06 | 15,169.00 |
| EQUITIES | W&T OFFSHORE INC | OIL & GAS EXPL & PR | United States | $55,414.80 | ($23,858.56) | 17,592.00 |
| EQUITIES | WAAREE ENERGIES LTD | INDIA | India | $711,542.11 | ($46,097.78) | 22,855.00 |
| EQUITIES | WABASH NATIONAL CORP | CONST MACH&HVY TI | United States | $182,898.00 | $67,134.79 | 13,548.00 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $38,611.68 | $0.00 | 0.00 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $558,820.41 | $0.00 | 5,377.10 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $11,786.20 | $0.00 | 0.00 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $30,471.77 | $0.00 | 0.00 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $295,095.70 | ($2,309.96) | 949.00 |
| EQUITIES | WACKER CHEMIE AG | GERMANY | Germany | $1,815.31 | $0.00 | 0.00 |
| EQUITIES | WACKER NEUSON SE | GERMANY | Germany | $5,884.94 | $0.00 | 0.00 |
| EQUITIES | WACKER NEUSON SE | GERMANY | Germany | $45,580.69 | $0.00 | 0.00 |
| EQUITIES | WACKER NEUSON SE | GERMANY | Germany | $21,964.74 | $0.00 | 0.00 |
| EQUITIES | WACKER NEUSON SE | GERMANY | Germany | $4,113.67 | $0.00 | 0.00 |
| EQUITIES | WACOM CO LTD | INFORMATN & COMMI | Japan | $824,487.37 | ($10,462.92) | 173,800.00 |
| EQUITIES | WACOM CO LTD | INFORMATN & COMMI | Japan | $381,986.53 | $0.00 | 80,521.62 |
| EQUITIES | WAFD INC | REGIONAL BANKS | United States | $717,979.44 | $393,668.44 | 18,712.00 |
| EQUITIES | WAFER WORKS CORP | TAIWAN | Taiwan | $1,038,626.34 | $608,576.63 | 269,000.00 |
| EQUITIES | WAJAX CORP | CDN TRADING COS & | Canada | $55,013.25 | $16,079.54 | 2,500.00 |
| EQUITIES | WAKITA & CO LTD | OTHER FINANCING BU | Japan | $1,276,603.69 | $756,857.23 | 120,000.00 |
| EQUITIES | WAL-MART DE MEXICO SAB D | MEXICO | Mexico | $9,795,835.26 | ($2,539,311.97) | 3,332,100.00 |
| EQUITIES | WAL-MART DE MEXICO SAB D | MEXICO | Mexico | $3,693,698.12 | $608,134.41 | 1,256,429.00 |
| EQUITIES | WALKER & DUNLOP INC | CMRL&RESIDENTIAL I | United States | $75,923.60 | ($60,381.47) | 1,388.00 |
| EQUITIES | WALLENIUS WILHELMSEN AS | NORWAY | Norway | $4,583,511.55 | $539,914.83 | 342,144.00 |
| EQUITIES | WALLENIUS WILHELMSEN AS | NORWAY | Norway | $3,121.96 | $0.00 | 0.00 |
| EQUITIES | WALLENIUS WILHELMSEN AS | NORWAY | Norway | $345,967.19 | $0.00 | 26,073.93 |
| EQUITIES | WALLENIUS WILHELMSEN AS | NORWAY | Norway | $1,429.75 | $0.00 | 0.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $104,765.50 | ($5,035.42) | 925.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $4,330,496.10 | $386,918.59 | 38,235.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $112,414,967.14 | $92,309,386.78 | 992,539.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $161,760,310.46 | $124,725,134.34 | 1,428,221.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $117,266,006.20 | $78,140,818.49 | 1,035,370.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $9,176,098.68 | ($70,301.38) | 81,018.00 |
| EQUITIES | WALMART INC | CNSMR STAPLE MER | United States | $31,927,654.22 | $17,504,840.18 | 281,897.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $1,463,633.00 | ($219,962.86) | 15,089.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $5,028,771.00 | ($849,224.24) | 51,843.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $39,889,698.00 | $19,022,376.14 | 411,234.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $56,497,456.00 | $21,420,278.96 | 582,448.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $41,044,192.00 | ($4,489,899.48) | 423,136.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $12,762,581.00 | ($1,838,816.63) | 131,573.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $11,262,767.00 | ($2,028,022.58) | 116,111.00 |
| EQUITIES | WALT DISNEY CO/THE | MOVIES & ENTERTAIN | United States | $11,202,821.00 | ($748,420.90) | 115,493.00 |
| EQUITIES | WAN HAI LINES LTD | TAIWAN | Taiwan | $119,335.14 | $314.17 | 48,000.00 |
| EQUITIES | WARABEYA NICHIYO HOLDIN( | SERVICES | Japan | $1,975,601.44 | ($155,853.22) | 121,900.00 |
| EQUITIES | WARBY PARKER INC | OTHER SPECIALTY RI | United States | $734,228.00 | $401,654.69 | 24,200.00 |
| EQUITIES | WARBY PARKER INC | OTHER SPECIALTY RI | United States | $2,795,557.94 | $1,281,299.61 | 92,141.00 |
| EQUITIES | WARBY PARKER INC | OTHER SPECIALTY RI | United States | $4,823,756.60 | $1,807,440.13 | 158,990.00 |
| EQUITIES | WARBY PARKER INC | OTHER SPECIALTY RI | United States | $2,570,556.50 | $925,170.22 | 84,725.00 |
| EQUITIES | WARBY PARKER INC | OTHER SPECIALTY RI | United States | $441,416.66 | $162,449.93 | 14,549.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $59,243.48 | $0.00 | 0.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $775,365.27 | $0.00 | 30,742.60 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $42,380.20 | $0.00 | 0.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $3,829,312.86 | ($456,673.01) | 147,188.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $5,116.86 | $0.00 | 0.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $39,129.40 | $0.00 | 0.00 |
| EQUITIES | WAREHOUSES DE PAUW CVA | BELGIUM | Belgium | $20,666.68 | $0.00 | 0.00 |
| EQUITIES | WARNER BROS DISCOVERY I | MOVIES & ENTERTAIN | United States | $14,271,444.58 | $1,737,332.96 | 535,313.00 |
| EQUITIES | WARNER BROS DISCOVERY I | MOVIES & ENTERTAIN | United States | $20,481,038.46 | $2,209,909.25 | 768,231.00 |
| EQUITIES | WARNER BROS DISCOVERY I | MOVIES & ENTERTAIN | United States | $14,902,753.38 | ($210,365.40) | 558,993.00 |
| EQUITIES | WARNER BROS DISCOVERY I | MOVIES & ENTERTAIN | United States | $3,623,227.30 | ($310,309.36) | 135,905.00 |
| EQUITIES | WARRIOR MET COAL INC | STEEL | United States | $1,193,782.44 | $841,024.85 | 14,709.00 |
| EQUITIES | WARRIOR MET COAL INC | STEEL | United States | $1,986,796.80 | ($507,634.53) | 24,480.00 |
| EQUITIES | WARSAW STOCK EXCHANGE | POLAND | Poland | $1,571,555.77 | $51,889.65 | 66,523.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $3,059,328.49 | $575,142.66 | 79,608.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $2,736,582.87 | ($46,792.86) | 71,500.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $1,079,666.53 | $647,450.88 | 27,804.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $13,222.41 | $0.00 | 0.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $1,295,089.26 | $567,872.31 | 33,601.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $9,517.28 | $0.00 | 0.00 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $2,635,457.60 | $0.00 | 69,057.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $7,607.60 | $0.00 | 199.34 |
| EQUITIES | WARTSILA OYJ ABP | FINLAND | Finland | $15,639,760.88 | $6,669,286.90 | 405,813.00 |
| EQUITIES | WASHINGTON H SOUL PATTI | AUSTRALIA | Australia | $2,748,055.28 | $245,316.01 | 85,950.00 |
| EQUITIES | WASHINGTON H SOUL PATTI | AUSTRALIA | Australia | $481,477.19 | $43,738.79 | 15,059.00 |
| EQUITIES | WASHINGTON H SOUL PATTI | AUSTRALIA | Australia | $851,401.56 | $90,352.89 | 26,629.00 |
| EQUITIES | WASHINGTON H SOUL PATTI | AUSTRALIA | Australia | $4,534.93 | $0.00 | 141.84 |
| EQUITIES | WASHINGTON H SOUL PATTI | AUSTRALIA | Australia | $2,046,413.94 | $168,492.02 | 64,005.00 |
| EQUITIES | WASHINGTON TRUST BANCO | REGIONAL BANKS | United States | $176,198.40 | $46,179.38 | 4,830.00 |
| EQUITIES | WASHINGTON TRUST BANCO | REGIONAL BANKS | United States | $1,472,588.16 | $98,483.48 | 40,367.00 |
| EQUITIES | WASHTEC AG | GERMANY | Germany | $0.00 | $0.00 | 0.00 |
| EQUITIES | WASION HOLDINGS LTD | HONG KONG | Hong Kong | $764,045.11 | ($90,511.73) | 302,000.00 |
| EQUITIES | WASTE CONNECTIONS INC | CDN ENVIRON & FACI | Canada | $23,522,959.42 | $7,136,385.18 | 141,118.00 |
| EQUITIES | WASTE CONNECTIONS INC | CDN ENVIRON & FACI | Canada | $2,871,235.25 | $1,325,049.25 | 17,225.00 |
| EQUITIES | WASTE CONNECTIONS INC | CDN ENVIRON & FACI | Canada | $2,497,182.89 | $198,648.06 | 14,981.00 |
| EQUITIES | WASTE MANAGEMENT INC | ENVIRON & FACILITIE | United States | $17,940,502.72 | $15,212,112.90 | 80,494.00 |
| EQUITIES | WASTE MANAGEMENT INC | ENVIRON & FACILITIE | United States | $26,328,814.40 | $20,967,233.64 | 118,130.00 |
| EQUITIES | WASTE MANAGEMENT INC | ENVIRON & FACILITIE | United States | $18,963,299.04 | $11,418,997.89 | 85,083.00 |
| EQUITIES | WASTE MANAGEMENT INC | ENVIRON & FACILITIE | United States | $6,063,227.52 | $3,375,364.52 | 27,204.00 |
| EQUITIES | WATCHES OF SWITZERLAND | UNITED KINGDOM CO | United Kingdom | $543,419.17 | $0.00 | 57,747.89 |
| EQUITIES | WATERBRIDGE INFRASTRUC | OIL & GAS EQUIP/SVC | United States | $2,035,500.92 | $558,098.91 | 59,396.00 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $2,022,215.68 | $124,404.79 | 5,392.00 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $8,295,228.22 | $4,808,882.71 | 22,118.25 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $11,397,535.43 | $6,883,092.86 | 30,390.19 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $9,007,710.72 | $3,097,319.55 | 24,018.00 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $14,170,511.36 | $2,170,647.58 | 37,784.00 |
| EQUITIES | WATERS CORP | LIFE SCIENCES TOOL | United States | $2,477,514.24 | $556,642.05 | 6,606.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $25,572,636.45 | $9,804,661.45 | 61,365.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $3,217,572.33 | $1,746,311.03 | 7,721.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $5,130,363.03 | $3,073,963.12 | 12,311.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $4,401,502.26 | $1,706,627.28 | 10,562.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $1,075,996.86 | ($1,947.70) | 2,582.00 |
| EQUITIES | WATSCO INC | TRADING COS & DIST | United States | $2,714,995.95 | $127,498.55 | 6,515.00 |
| EQUITIES | WATTS WATER TECHNOLOGI | IND MACHNRY & SUPI | United States | $2,865,414.00 | $266,594.40 | 7,320.00 |
| EQUITIES | WATTS WATER TECHNOLOGI | IND MACHNRY & SUPI | United States | $2,084,471.25 | $1,901,527.22 | 5,325.00 |
| EQUITIES | WATTS WATER TECHNOLOGI | IND MACHNRY & SUPI | United States | $2,181,942.30 | $800,348.71 | 5,574.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WATTS WATER TECHNOLOGI | IND MACHNRY & SUPI | United States | $407,499.45 | $82,562.05 | 1,041.00 |
| EQUITIES | WAVE LIFE SCIENCES LTD | SINGAPORE | Singapore | $98,479.50 | $35,002.65 | 16,950.00 |
| EQUITIES | WAVE LIFE SCIENCES LTD | SINGAPORE | Singapore | $197,336.65 | ($57,209.45) | 33,965.00 |
| EQUITIES | WAVESTONE | FRANCE | France | $37,082.99 | $0.00 | 830.60 |
| EQUITIES | WAYFAIR INC | HOMEFURNISHING RE | United States | $73,751.16 | ($1,647.87) | 798.00 |
| EQUITIES | WAYFAIR INC | HOMEFURNISHING RE | United States | $2,313,457.44 | ($27,273.71) | 25,032.00 |
| EQUITIES | WAYFAIR INC | HOMEFURNISHING RE | United States | $3,079,249.56 | ($386,901.07) | 33,318.00 |
| EQUITIES | WAYFAIR INC | HOMEFURNISHING RE | United States | $107,207.20 | $4,524.00 | 1,160.00 |
| EQUITIES | WAYFAIR INC | HOMEFURNISHING RE | United States | $2,176,398.58 | ($499,430.78) | 23,549.00 |
| EQUITIES | WAYPOINT REIT LTD | AUSTRALIA | Australia | $651,909.17 | $0.00 | 387,234.44 |
| EQUITIES | WD-40 CO | HOUSEHOLD PRODUC | United States | $660,508.04 | $135,706.79 | 2,711.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $2,751,277.00 | $968,895.97 | 33,758.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $1,677,677.50 | $96,259.91 | 20,585.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $285,657.50 | ($61,951.12) | 3,505.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $1,554,205.00 | ($728,782.15) | 19,070.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $448,005.50 | ($128,982.33) | 5,497.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $68,460.00 | ($8,509.20) | 840.00 |
| EQUITIES | WEATHERFORD INTERNATIOI | IRELAND | Ireland | $838,227.50 | ($170,927.90) | 10,285.00 |
| EQUITIES | WEAVE COMMUNICATIONS IN | APPLICATION SOFTW | United States | $1,477,738.99 | ($124,370.38) | 246,701.00 |
| EQUITIES | WEAVE COMMUNICATIONS IN | APPLICATION SOFTW | United States | $56,605.50 | ($29,848.85) | 9,450.00 |
| EQUITIES | WEAVE COMMUNICATIONS IN | APPLICATION SOFTW | United States | $233,076.89 | ($4,546.71) | 38,911.00 |
| EQUITIES | WEB TRAVEL GROUP LTD | AUSTRALIA | Australia | $450,918.41 | $0.00 | 219,885.12 |
| EQUITIES | WEBCASH CORP | SOUTH KOREA | South Korea | $9,193.06 | $0.00 | 0.00 |
| EQUITIES | WEBSTER FINANCIAL CORP | REGIONAL BANKS | United States | $3,057,793.46 | $1,830,740.90 | 40,013.00 |
| EQUITIES | WEBSTER FINANCIAL CORP | REGIONAL BANKS | United States | $4,932,605.32 | $2,034,622.70 | 64,546.00 |
| EQUITIES | WEBSTER FINANCIAL CORP | REGIONAL BANKS | United States | $22,391.06 | $1,257.50 | 293.00 |
| EQUITIES | WEBSTER FINANCIAL CORP | REGIONAL BANKS | United States | $144,433.80 | $1,512.00 | 1,890.00 |
| EQUITIES | WEBSTER FINANCIAL CORP | REGIONAL BANKS | United States | $2,339,139.78 | $758,521.29 | 30,609.00 |
| EQUITIES | WEBUILD SPA | ITALY | Italy | $369,966.54 | $0.00 | 142,054.42 |
| EQUITIES | WEBZEN INC | SOUTH KOREA | South Korea | $386,502.42 | ($215,887.50) | 51,800.00 |
| EQUITIES | WEBZEN INC | SOUTH KOREA | South Korea | $95,603.39 | ($10,615.94) | 12,813.00 |
| EQUITIES | WEC ENERGY GROUP INC | MULTI-UTILITIES | United States | $7,939,659.38 | $5,851,906.79 | 67,994.00 |
| EQUITIES | WEC ENERGY GROUP INC | MULTI-UTILITIES | United States | $13,202,950.36 | $8,777,822.00 | 113,068.00 |
| EQUITIES | WEC ENERGY GROUP INC | MULTI-UTILITIES | United States | $8,693,176.19 | $3,805,716.45 | 74,447.00 |
| EQUITIES | WEC ENERGY GROUP INC | MULTI-UTILITIES | United States | $2,114,704.70 | $133,823.49 | 18,110.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WEC ENERGY GROUP INC | MULTI-UTILITIES | United States | $3,089,850.97 | $870,906.21 | 26,461.00 |
| EQUITIES | WEICHAI POWER CO LTD | CHINA | China | $18,150,215.86 | $2,885,844.03 | 4,174,044.00 |
| EQUITIES | WEICHAI POWER CO LTD | CHINA | China | $6,065,952.14 | $1,031,020.16 | 1,395,000.00 |
| EQUITIES | WEIR GROUP PLC/THE | UNITED KINGDOM CO | United Kingdom | $1,907,671.17 | $0.00 | 59,788.30 |
| EQUITIES | WEIS MARKETS INC | FOOD RETAIL | United States | $153,644.22 | $43,991.57 | 1,962.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $3,623,433.44 | ($136,122.27) | 43,846.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $6,694,087.92 | ($141,077.56) | 81,003.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $58,854,555.20 | $31,747,974.06 | 712,180.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $83,148,649.20 | $38,996,149.51 | 1,006,155.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $61,144,013.76 | $23,956,628.44 | 739,884.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $7,700,312.56 | $472,650.48 | 93,179.00 |
| EQUITIES | WELLS FARGO & CO | DIVERSIFIED BANKS | United States | $16,539,900.16 | $6,283,789.52 | 200,144.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $2,641,022.92 | $641,428.52 | 11,636.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $35,693,302.20 | $24,480,022.52 | 157,260.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $49,990,596.44 | $36,716,993.68 | 220,252.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $37,237,606.08 | $21,845,679.32 | 164,064.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $24,323,240.05 | $4,426,685.59 | 107,165.00 |
| EQUITIES | WELLTOWER INC | HEALTH CARE REITS | United States | $10,347,335.33 | $5,491,523.11 | 45,589.00 |
| EQUITIES | WENDEL SE | FRANCE | France | $704,229.92 | $0.00 | 7,488.91 |
| EQUITIES | WENDY'S CO/THE | RESTAURANTS | United States | $412,817.13 | $160,962.92 | 49,797.00 |
| EQUITIES | WENDY'S CO/THE | RESTAURANTS | United States | $17,823.50 | $3,203.50 | 2,150.00 |
| EQUITIES | WERELDHAVE NV | NETHERLANDS | Netherlands | $577,342.92 | $0.00 | 25,375.81 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $3,392,552.73 | $629,704.30 | 77,793.00 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $5,430,186.37 | $1,439,208.40 | 124,517.00 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $398,595.40 | $23,946.80 | 9,140.00 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $788,556.02 | $437,730.65 | 18,082.00 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $2,959,636.26 | $368,201.41 | 67,866.00 |
| EQUITIES | WERNER ENTERPRISES INC | CARGO GROUND TRA | United States | $1,718,844.54 | $404,430.30 | 39,414.00 |
| EQUITIES | WESBANCO INC | REGIONAL BANKS | United States | $967,673.14 | $375,603.13 | 24,554.00 |
| EQUITIES | WESCO INTERNATIONAL INC | TRADING COS & DIST | United States | $3,689,192.40 | $2,013,097.82 | 10,680.00 |
| EQUITIES | WESCO INTERNATIONAL INC | TRADING COS & DIST | United States | $626,264.59 | $247,488.48 | 1,813.00 |
| EQUITIES | WESCO INTERNATIONAL INC | TRADING COS & DIST | United States | $3,386,941.15 | $2,339,915.84 | 9,805.00 |
| EQUITIES | WESCO INTERNATIONAL INC | TRADING COS & DIST | United States | $5,736,210.58 | $3,827,313.74 | 16,606.00 |
| EQUITIES | WESCO INTERNATIONAL INC | TRADING COS & DIST | United States | $5,027,733.65 | $2,922,782.59 | 14,555.00 |
| EQUITIES | WESDOME GOLD MINES LTD | CDN GOLD | Canada | $2,026,949.78 | $671,126.72 | 118,100.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WESDOME GOLD MINES LTD | CDN GOLD | Canada | $705,796.57 | $0.00 | 41,123.15 |
| EQUITIES | WESFARMERS LTD | AUSTRALIA | Australia | $4,968,180.20 | $1,857,445.96 | 79,327.00 |
| EQUITIES | WESFARMERS LTD | AUSTRALIA | Australia | $4,754,239.13 | $613,571.18 | 75,911.00 |
| EQUITIES | WESFARMERS LTD | AUSTRALIA | Australia | $29,428.91 | $0.00 | 469.89 |
| EQUITIES | WEST AFRICAN RESOURCES | AUSTRALIA | Australia | $449,426.72 | $0.00 | 242,056.73 |
| EQUITIES | WEST BANCORP INC | REGIONAL BANKS | United States | $122,727.78 | $88,633.10 | 4,626.00 |
| EQUITIES | WEST BANCORP INC | REGIONAL BANKS | United States | $66,192.35 | ($1,124.72) | 2,495.00 |
| EQUITIES | WEST FRASER TIMBER CO LT | CDN FOREST PRODU | Canada | $771,728.66 | $0.00 | 11,403.92 |
| EQUITIES | WEST FRASER TIMBER CO LT | CDN FOREST PRODU | Canada | $2,386,527.86 | $1,342,321.82 | 35,100.00 |
| EQUITIES | WEST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $310,652.54 | ($60,125.72) | 18,528.00 |
| EQUITIES | WEST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $530,563.95 | ($44,103.09) | 31,644.00 |
| EQUITIES | WEST JAPAN RAILWAY CO | LAND TRANSPORTATI | Japan | $2,814.54 | $0.00 | 167.87 |
| EQUITIES | WEST PHARMACEUTICAL SEF | LIFE SCIENCES TOOL | United States | $6,062,074.00 | $4,922,158.84 | 16,886.00 |
| EQUITIES | WEST PHARMACEUTICAL SEF | LIFE SCIENCES TOOL | United States | $8,944,844.00 | $5,487,599.29 | 24,916.00 |
| EQUITIES | WEST PHARMACEUTICAL SEF | LIFE SCIENCES TOOL | United States | $6,426,818.00 | $2,879,984.70 | 17,902.00 |
| EQUITIES | WEST PHARMACEUTICAL SEF | LIFE SCIENCES TOOL | United States | $2,114,510.00 | $272,482.00 | 5,890.00 |
| EQUITIES | WEST PHARMACEUTICAL SEF | LIFE SCIENCES TOOL | United States | $1,716,020.00 | $566,313.80 | 4,780.00 |
| EQUITIES | WESTAMERICA BANCORP | REGIONAL BANKS | United States | $429,112.38 | $50,278.36 | 7,314.00 |
| EQUITIES | WESTERN ALLIANCE BANCOF | REGIONAL BANKS | United States | $1,866,351.00 | $1,583,878.31 | 22,705.00 |
| EQUITIES | WESTERN ALLIANCE BANCOF | REGIONAL BANKS | United States | $3,233,748.00 | $1,939,919.46 | 39,340.00 |
| EQUITIES | WESTERN ALLIANCE BANCOF | REGIONAL BANKS | United States | $2,370,648.00 | $883,902.50 | 28,840.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $3,717,350.40 | $2,426,680.90 | 5,820.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $6,040,375.04 | $4,489,570.43 | 9,457.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $49,436,928.00 | $47,435,603.16 | 77,400.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $70,814,247.68 | $68,112,578.25 | 110,869.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $2,567,654.40 | ($432,190.20) | 4,020.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $51,549,175.04 | $46,912,743.70 | 80,707.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $32,321,148.16 | $27,583,548.54 | 50,603.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $5,907,521.28 | $2,079,012.97 | 9,249.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $7,206,677.76 | $4,040,717.51 | 11,283.00 |
| EQUITIES | WESTERN DIGITAL CORP | TECH HARDWARE ST | United States | $14,479,782.40 | $12,149,671.87 | 22,670.00 |
| EQUITIES | WESTERN NEW ENGLAND BA | REGIONAL BANKS | United States | $174,760.30 | $65,756.12 | 12,221.00 |
| EQUITIES | WESTERN UNION CO/THE | TRANS & PAYMNT PR | United States | $783,051.50 | ($1,004,466.94) | 101,695.00 |
| EQUITIES | WESTERN UNION CO/THE | TRANS & PAYMNT PR | United States | $915,445.30 | ($1,251,159.41) | 118,889.00 |
| EQUITIES | WESTERN UNION CO/THE | TRANS & PAYMNT PR | United States | $30,030.00 | $2,262.00 | 3,900.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WESTERN UNION CO/THE | TRANS & PAYMNT PR | United States | $697,596.90 | ($861,394.43) | 90,597.00 |
| EQUITIES | WESTGOLD RESOURCES LTD | AUSTRALIA | Australia | $1,026,318.84 | ($162,690.84) | 315,193.00 |
| EQUITIES | WESTGOLD RESOURCES LTD | AUSTRALIA | Australia | $859,279.86 | $0.00 | 263,890.38 |
| EQUITIES | WESTINGHOUSE AIR BRAKE T | CONST MACH&HVY TI | United States | $816,348.80 | $40,724.48 | 3,028.00 |
| EQUITIES | WESTINGHOUSE AIR BRAKE T | CONST MACH&HVY TI | United States | $10,309,234.40 | $8,640,095.16 | 38,239.00 |
| EQUITIES | WESTINGHOUSE AIR BRAKE T | CONST MACH&HVY TI | United States | $14,364,827.20 | $11,659,465.15 | 53,282.00 |
| EQUITIES | WESTINGHOUSE AIR BRAKE T | CONST MACH&HVY TI | United States | $10,437,564.00 | $7,224,273.96 | 38,715.00 |
| EQUITIES | WESTINGHOUSE AIR BRAKE T | CONST MACH&HVY TI | United States | $3,063,464.80 | $1,783,070.18 | 11,363.00 |
| EQUITIES | WESTLAKE CORP | COMMODITY CHEMIC | United States | $212,649.00 | ($21,255.00) | 2,913.00 |
| EQUITIES | WESTLAKE CORP | COMMODITY CHEMIC | United States | $290,321.00 | $47,723.99 | 3,977.00 |
| EQUITIES | WESTLAKE CORP | COMMODITY CHEMIC | United States | $659,920.00 | $336,554.28 | 9,040.00 |
| EQUITIES | WESTLAKE CORP | COMMODITY CHEMIC | United States | $29,200.00 | ($2,912.00) | 400.00 |
| EQUITIES | WESTLAKE CORP | COMMODITY CHEMIC | United States | $736,424.00 | ($203,058.10) | 10,088.00 |
| EQUITIES | WESTLIFE FOODWORLD LTD | INDIA | India | $136,213.08 | $12,736.27 | 26,373.00 |
| EQUITIES | WESTON (GEORGE) LTD | CDN FOOD RETAIL | Canada | $1,747,172.99 | $774,534.08 | 24,273.00 |
| EQUITIES | WESTON (GEORGE) LTD | CDN FOOD RETAIL | Canada | $653,543.61 | $101,882.78 | 9,063.00 |
| EQUITIES | WESTON (GEORGE) LTD | CDN FOOD RETAIL | Canada | $5,890,556.71 | $0.00 | 82,094.58 |
| EQUITIES | WESTON (GEORGE) LTD | CDN FOOD RETAIL | Canada | $4,509.95 | $0.00 | 62.85 |
| EQUITIES | WESTON (GEORGE) LTD | CDN FOOD RETAIL | Canada | $2,008,244.81 | ($7,074.25) | 27,900.00 |
| EQUITIES | WESTPAC BANKING CORP | AUSTRALIA | Australia | $5,179,908.39 | $682,123.42 | 212,348.00 |
| EQUITIES | WESTPAC BANKING CORP | AUSTRALIA | Australia | $5,652,776.15 | $456,089.49 | 231,733.00 |
| EQUITIES | WESTPAC BANKING CORP | AUSTRALIA | Australia | $34,527.89 | $0.00 | 1,415.45 |
| EQUITIES | WEX INC | TRANS & PAYMNT PR | United States | $884,775.39 | ($48,116.01) | 6,271.00 |
| EQUITIES | WEX INC | TRANS & PAYMNT PR | United States | $868,832.22 | $297,245.73 | 6,158.00 |
| EQUITIES | WEX INC | TRANS & PAYMNT PR | United States | $1,816,957.02 | $197,442.71 | 12,878.00 |
| EQUITIES | WEX INC | TRANS & PAYMNT PR | United States | $56,436.00 | $5,424.00 | 400.00 |
| EQUITIES | WEX INC | TRANS & PAYMNT PR | United States | $1,425,291.18 | $79,404.62 | 10,102.00 |
| EQUITIES | WEYCO GROUP INC | DISTRIBUTORS | United States | $35,161.02 | $517.93 | 894.00 |
| EQUITIES | WEYERHAEUSER CO | TIMBER REITS | United States | $5,050,430.28 | ($438,796.35) | 210,962.00 |
| EQUITIES | WEYERHAEUSER CO | TIMBER REITS | United States | $6,059,788.56 | ($1,323,728.99) | 253,124.00 |
| EQUITIES | WEYERHAEUSER CO | TIMBER REITS | United States | $3,973,585.14 | ($1,453,065.39) | 165,981.00 |
| EQUITIES | WEYERHAEUSER CO | TIMBER REITS | United States | $901,676.16 | ($189,230.43) | 37,664.00 |
| EQUITIES | WH GROUP LTD | HONG KONG | Hong Kong | $631,658.31 | $0.00 | 597,538.85 |
| EQUITIES | WH GROUP LTD | HONG KONG | Hong Kong | $3,438.03 | $0.00 | 3,252.32 |
| EQUITIES | WHA INDUSTRIAL LEASEHOLI | THAILAND | Thailand | $30,304.33 | $1,156.41 | 129,900.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WHARF HOLDINGS LTD/THE | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | WHARF REAL ESTATE INVEST | HONG KONG | Hong Kong | $61,105.41 | $0.00 | 22,413.31 |
| EQUITIES | WHARF REAL ESTATE INVEST | HONG KONG | Hong Kong | $1,779.15 | $0.00 | 652.59 |
| EQUITIES | WHARF REAL ESTATE INVEST | HONG KONG | Hong Kong | $0.00 | $0.00 | 0.00 |
| EQUITIES | WHEATON PRECIOUS METALS | CDN GOLD | Canada | $3,667,930.02 | $2,566,282.75 | 32,618.00 |
| EQUITIES | WHEATON PRECIOUS METALS | CDN GOLD | Canada | $3,342,721.44 | $1,141,885.33 | 29,726.00 |
| EQUITIES | WHEATON PRECIOUS METALS | CDN GOLD | Canada | $21,248.02 | $0.00 | 188.95 |
| EQUITIES | WHIRLPOOL CORP | HOUSEHOLD APPLIAN | United States | $126,538.20 | ($201,466.36) | 3,210.00 |
| EQUITIES | WHIRLPOOL CORP | HOUSEHOLD APPLIAN | United States | $423,370.80 | ($700,551.74) | 10,740.00 |
| EQUITIES | WHIRLPOOL CORP | HOUSEHOLD APPLIAN | United States | $31,930.20 | $453.60 | 810.00 |
| EQUITIES | WHIRLPOOL CORP | HOUSEHOLD APPLIAN | United States | $791,159.40 | ($2,180,517.88) | 20,070.00 |
| EQUITIES | WHITBREAD PLC | UNITED KINGDOM CO | United Kingdom | $9,649.34 | $0.00 | 0.00 |
| EQUITIES | WHITBREAD PLC | UNITED KINGDOM CO | United Kingdom | $13,678.13 | $0.00 | 0.00 |
| EQUITIES | WHITBREAD PLC | UNITED KINGDOM CO | United Kingdom | $613,325.58 | $0.00 | 19,326.78 |
| EQUITIES | WHITE MOUNTAINS INSURAN | PROPERTY & CASUAL | Bermuda | $1,644,198.27 | $97,979.72 | 793.00 |
| EQUITIES | WHITE MOUNTAINS INSURAN | PROPERTY & CASUAL | Bermuda | $1,457,593.17 | $202,478.61 | 703.00 |
| EQUITIES | WHITE MOUNTAINS INSURAN | PROPERTY & CASUAL | Bermuda | $1,772,748.45 | $533,265.73 | 855.00 |
| EQUITIES | WHITECAP RESOURCES INC | CDN OIL & GAS EXPL | Canada | $2,564,613.45 | ($6,989.42) | 246,000.00 |
| EQUITIES | WHITECAP RESOURCES INC | CDN OIL & GAS EXPL | Canada | $166,804.13 | $47,992.56 | 16,000.00 |
| EQUITIES | WHITECAP RESOURCES INC | CDN OIL & GAS EXPL | Canada | $662,003.88 | $219,156.16 | 63,500.00 |
| EQUITIES | WHITECAP RESOURCES INC | CDN OIL & GAS EXPL | Canada | $5,177.75 | $0.00 | 498.70 |
| EQUITIES | WHITECAP RESOURCES INC | CDN OIL & GAS EXPL | Canada | $4,473,686.68 | $2,159,028.24 | 429,120.00 |
| EQUITIES | WHITEFIBER INC | OTHER | Cayman Islands | $979,330.80 | $187,445.50 | 25,208.00 |
| EQUITIES | WHITEFIBER INC | OTHER | Cayman Islands | $21,561.75 | $1,211.95 | 555.00 |
| EQUITIES | WHITEHAVEN COAL LTD | AUSTRALIA | Australia | $8,484,661.33 | $1,023,291.42 | 1,605,100.00 |
| EQUITIES | WHITEHAVEN COAL LTD | AUSTRALIA | Australia | $1,500,184.96 | $75,593.36 | 283,800.00 |
| EQUITIES | WHITESTONE REIT | RETAIL REITS | United States | $315,096.24 | $82,559.44 | 16,619.00 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $2,030.03 | $0.00 | 0.00 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $10,710.03 | $0.00 | 0.00 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $28,515.98 | $0.00 | 0.00 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $733,835.11 | $0.00 | 28,400.73 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $30,806.68 | $0.00 | 0.00 |
| EQUITIES | WIENERBERGER AG | AUSTRIA | Austria | $2,393.13 | $0.00 | 0.00 |
| EQUITIES | WIHLBORGS FASTIGHETER A | SWEDEN | Sweden | $634,944.27 | $0.00 | 81,716.36 |
| EQUITIES | WILH WILHELMSEN HOLDING | NORWAY | Norway | $5,812.34 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WILH WILHELMSEN HOLDING | NORWAY | Norway | $190,047.98 | $0.00 | 2,725.04 |
| EQUITIES | WILLDAN GROUP INC | RESEARCH & CONSUI | United States | $275,663.50 | $175,112.49 | 3,485.00 |
| EQUITIES | WILLDAN GROUP INC | RESEARCH & CONSUI | United States | $834,188.60 | $536,035.22 | 10,546.00 |
| EQUITIES | WILLDAN GROUP INC | RESEARCH & CONSUI | United States | $2,956,362.50 | ($160,113.90) | 37,375.00 |
| EQUITIES | WILLDAN GROUP INC | RESEARCH & CONSUI | United States | $291,958.10 | ($39,790.93) | 3,691.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $21,112,857.36 | $15,035,122.34 | 284,004.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $30,237,943.68 | $19,846,324.15 | 406,752.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $21,190,840.02 | $10,397,203.84 | 285,053.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $9,995,459.04 | $1,869,477.59 | 134,456.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $1,319,906.70 | ($6,311.87) | 17,755.00 |
| EQUITIES | WILLIAMS COS INC/THE | OIL & GAS STORAGE | United States | $5,684,185.08 | $2,786,652.12 | 76,462.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $350,582.40 | ($8,362.34) | 1,504.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $6,555,005.10 | $5,761,866.28 | 28,121.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $9,447,776.10 | $8,481,350.72 | 40,531.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $464,102.10 | $47,719.37 | 1,991.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $317,016.00 | $8,404.80 | 1,360.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $6,851,974.50 | $5,395,752.36 | 29,395.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $3,771,324.90 | $914,079.85 | 16,179.00 |
| EQUITIES | WILLIAMS-SONOMA INC | HOMEFURNISHING RE | United States | $1,786,478.40 | $494,182.56 | 7,664.00 |
| EQUITIES | WILLIS LEASE FINANCE CORF | TRADING COS & DIST | United States | $2,018,244.80 | $320,430.17 | 8,821.00 |
| EQUITIES | WILLIS LEASE FINANCE CORF | TRADING COS & DIST | United States | $83,512.00 | $2,545.55 | 365.00 |
| EQUITIES | WILLIS TOWERS WATSON PL( | IRELAND | Ireland | $5,831,071.24 | $2,316,464.00 | 22,228.00 |
| EQUITIES | WILLIS TOWERS WATSON PL( | IRELAND | Ireland | $8,166,332.90 | $2,996,136.04 | 31,130.00 |
| EQUITIES | WILLIS TOWERS WATSON PL( | IRELAND | Ireland | $6,273,621.95 | $1,961,189.47 | 23,915.00 |
| EQUITIES | WILLIS TOWERS WATSON PL( | IRELAND | Ireland | $1,743,182.85 | $489,197.49 | 6,645.00 |
| EQUITIES | WILLSCOT HOLDINGS CORP | CONSTRUCTION & EN | United States | $3,745,797.12 | $332,379.24 | 129,792.00 |
| EQUITIES | WILLSCOT HOLDINGS CORP | CONSTRUCTION & EN | United States | $1,634,139.78 | $1,160,567.18 | 56,623.00 |
| EQUITIES | WILLSCOT HOLDINGS CORP | CONSTRUCTION & EN | United States | $1,586,838.24 | ($1,123,611.38) | 54,984.00 |
| EQUITIES | WILLSCOT HOLDINGS CORP | CONSTRUCTION & EN | United States | $451,456.98 | ($99,073.42) | 15,643.00 |
| EQUITIES | WILMAR INTERNATIONAL LTD | SINGAPORE | Singapore | $402,373.57 | $12,945.24 | 144,169.00 |
| EQUITIES | WILMAR INTERNATIONAL LTD | SINGAPORE | Singapore | $6,408,437.28 | $150,978.57 | 2,296,120.00 |
| EQUITIES | WILMAR INTERNATIONAL LTD | SINGAPORE | Singapore | $77,567.06 | $11,912.25 | 27,792.00 |
| EQUITIES | WILMAR INTERNATIONAL LTD | SINGAPORE | Singapore | $1,879.47 | $0.00 | 673.40 |
| EQUITIES | WIN SEMICONDUCTORS COR | TAIWAN | Taiwan | $1,893,314.09 | $845,691.74 | 141,200.00 |
| EQUITIES | WIN SEMICONDUCTORS COR | TAIWAN | Taiwan | $892.46 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WIN SEMICONDUCTORS COR | TAIWAN | Taiwan | $1,243,184.79 | ($108,259.35) | 92,725.00 |
| EQUITIES | WINBOND ELECTRONICS COF | TAIWAN | Taiwan | $7,699,708.07 | $6,386,590.26 | 1,182,100.00 |
| EQUITIES | WINBOND ELECTRONICS COF | TAIWAN | Taiwan | $2,468,648.47 | $2,365,782.24 | 379,000.00 |
| EQUITIES | WINBOND ELECTRONICS COF | TAIWAN | Taiwan | $11,346,663.96 | $4,142,760.25 | 1,742,000.00 |
| EQUITIES | WINBOND ELECTRONICS COF | TAIWAN | Taiwan | $6,318,176.83 | $1,747,580.13 | 970,000.00 |
| EQUITIES | WINBOND ELECTRONICS COF | TAIWAN | Taiwan | $7,882,772.36 | $6,943,144.01 | 1,210,205.00 |
| EQUITIES | WING TAI HOLDINGS LTD | SINGAPORE | Singapore | $53,577.64 | ($2,751.98) | 45,000.00 |
| EQUITIES | WINGARC1ST INC | OTHER PRODUCTS | Japan | $126,917.10 | ($9,542.99) | 8,800.00 |
| EQUITIES | WINGARC1ST INC | OTHER PRODUCTS | Japan | $102,399.02 | ($8,415.24) | 7,100.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $2,425,138.85 | $42,757.13 | 13,985.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $1,388,667.28 | $434,684.15 | 8,008.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $1,702,192.56 | ($476,688.90) | 9,816.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $57,225.30 | $3,837.90 | 330.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $2,639,647.02 | $224,068.75 | 15,222.00 |
| EQUITIES | WINGSTOP INC | RESTAURANTS | United States | $1,386,412.95 | ($158,673.22) | 7,995.00 |
| EQUITIES | WINMARK CORP | OTHER SPECIALTY RI | United States | $2,593,903.48 | $400,814.94 | 6,131.00 |
| EQUITIES | WINMARK CORP | OTHER SPECIALTY RI | United States | $866,044.76 | $48,775.75 | 2,047.00 |
| EQUITIES | WINMARK CORP | OTHER SPECIALTY RI | United States | $2,505,479.76 | $184,614.16 | 5,922.00 |
| EQUITIES | WINMARK CORP | OTHER SPECIALTY RI | United States | $241,155.60 | $16,780.80 | 570.00 |
| EQUITIES | WINNEBAGO INDUSTRIES INC | AUTOMOBILE MANUF/ | United States | $626,830.60 | $54,825.71 | 20,065.00 |
| EQUITIES | WINPAK LTD | CDN MTL, GLS & PLST | Canada | $318,758.67 | $0.00 | 10,415.45 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $238,508.48 | $141,110.13 | 1,484.00 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $2,533,750.80 | $1,538,019.01 | 15,765.00 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $3,016,714.40 | $158,278.07 | 18,770.00 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $3,040,983.12 | $1,998,238.86 | 18,921.00 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $4,208,292.48 | $2,004,837.32 | 26,184.00 |
| EQUITIES | WINTRUST FINANCIAL CORP | REGIONAL BANKS | United States | $237,865.60 | $7,326.00 | 1,480.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $634,485.90 | ($217,175.66) | 2,500.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $5,329,681.54 | $327,151.20 | 21,000.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $507,588.72 | $116,776.02 | 2,000.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $1,268,971.80 | $377,512.67 | 5,000.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $1,522,766.16 | $807,217.48 | 6,000.00 |
| EQUITIES | WINWAY TECHNOLOGY CO L | TAIWAN | Taiwan | $3,076,241.43 | $1,635,978.16 | 12,121.00 |
| EQUITIES | WIPRO LTD | INDIA | India | $1,957,880.08 | ($740,155.88) | 1,087,684.00 |
| EQUITIES | WIRECARD AG | GERMANY | Germany | $2,214.75 | $0.00 | 0.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WIRECARD AG | GERMANY | Germany | $686.33 | $0.00 | 0.00 |
| EQUITIES | WIRECARD AG | GERMANY | Germany | $3,198.09 | $0.00 | 0.00 |
| EQUITIES | WIRECARD AG | GERMANY | Germany | $60,609.74 | $0.00 | 0.00 |
| EQUITIES | WISDOMTREE INC | ASSET MGMT & CUST | United States | $396,904.20 | ($20,852.70) | 23,430.00 |
| EQUITIES | WISDOMTREE INC | ASSET MGMT & CUST | United States | $1,083,702.62 | $425,207.22 | 63,973.00 |
| EQUITIES | WISE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $406,833.71 | $126,174.03 | 33,900.00 |
| EQUITIES | WISE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $12,419,673.19 | ($711,805.92) | 1,034,887.00 |
| EQUITIES | WISE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $550,149.58 | ($102,525.39) | 45,842.00 |
| EQUITIES | WISE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $3,540.09 | $0.00 | 294.98 |
| EQUITIES | WISE GROUP PLC | UNITED KINGDOM CO | United Kingdom | $14,499,637.56 | $2,792,940.36 | 1,208,203.00 |
| EQUITIES | WISETECH GLOBAL LTD | AUSTRALIA | Australia | $270,073.53 | ($232,537.95) | 11,813.00 |
| EQUITIES | WISETECH GLOBAL LTD | AUSTRALIA | Australia | $326,932.32 | ($722,405.13) | 14,300.00 |
| EQUITIES | WISETECH GLOBAL LTD | AUSTRALIA | Australia | $1,850.57 | $0.00 | 80.94 |
| EQUITIES | WISETECH GLOBAL LTD | AUSTRALIA | Australia | $10,923,814.76 | ($6,319,006.19) | 477,807.00 |
| EQUITIES | WISMILAK INTI MAKMUR TBK I | INDONESIA | Indonesia | $29,790.38 | ($5,057.64) | 328,800.00 |
| EQUITIES | WISMILAK INTI MAKMUR TBK I | INDONESIA | Indonesia | $31,113.19 | ($5,587.21) | 343,400.00 |
| EQUITIES | WISOL CO LTD | SOUTH KOREA | South Korea | $60,118.60 | $6,033.01 | 14,463.00 |
| EQUITIES | WIWYNN CORP | TAIWAN | Taiwan | $27,641,992.99 | ($3,577,522.96) | 186,000.00 |
| EQUITIES | WIWYNN CORP | TAIWAN | Taiwan | $17,590,801.89 | $8,273,583.58 | 118,000.00 |
| EQUITIES | WIX.COM LTD | ISRAEL | Israel | $491,841.19 | $0.00 | 10,840.67 |
| EQUITIES | WIX.COM LTD | ISRAEL | Israel | $1,759,720.82 | ($1,661,907.55) | 38,786.00 |
| EQUITIES | WIX.COM LTD | ISRAEL | Israel | $3,931,673.46 | ($1,719,222.85) | 86,658.00 |
| EQUITIES | WIZZ AIR HOLDINGS PLC | SWITZERLAND | Hungary | $4,305,724.69 | ($2,901,544.55) | 272,613.00 |
| EQUITIES | WM TECHNOLOGY INC | APPLICATION SOFTW | United States | $112,538.78 | ($107,115.68) | 286,723.00 |
| EQUITIES | WNC CORP /TAIWAN | TAIWAN | Taiwan | $1,970,494.25 | $1,149,677.44 | 241,900.00 |
| EQUITIES | WNC CORP /TAIWAN | TAIWAN | Taiwan | $733,131.39 | $301,237.08 | 90,000.00 |
| EQUITIES | WNC CORP /TAIWAN | TAIWAN | Taiwan | $830,882.24 | ($53,162.57) | 102,000.00 |
| EQUITIES | WNC CORP /TAIWAN | TAIWAN | Taiwan | $1,993,742.66 | $826,711.98 | 244,754.00 |
| EQUITIES | WOCKHARDT LTD | INDIA | India | $87,062.67 | ($76.87) | 4,245.00 |
| EQUITIES | WOLFSPEED INC | SEMICONDUCTORS | United States | $3,660,389.75 | $999,501.41 | 75,863.00 |
| EQUITIES | WOLFSPEED INC | SEMICONDUCTORS | United States | $1,768,459.00 | $810,061.79 | 36,652.00 |
| EQUITIES | WOLFSPEED INC | SEMICONDUCTORS | United States | $326,266.50 | $7,190.71 | 6,762.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $6,337.93 | $0.00 | 0.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $3,353.93 | $0.00 | 0.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $1,087,722.28 | ($483,109.00) | 16,616.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $7,843.76 | $0.00 | 0.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $35,713.14 | $0.00 | 0.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $948,683.90 | ($1,682,230.36) | 14,560.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $5,027,861.11 | $0.00 | 77,917.63 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $6,048.30 | $0.00 | 93.73 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $229,181.52 | $0.00 | 0.00 |
| EQUITIES | WOLTERS KLUWER NV | NETHERLANDS | Netherlands | $12,343,758.73 | ($14,906,040.17) | 188,250.00 |
| EQUITIES | WOLVERINE WORLD WIDE IN | FOOTWEAR | United States | $366,817.23 | $119,801.43 | 22,191.00 |
| EQUITIES | WOLVERINE WORLD WIDE IN | FOOTWEAR | United States | $608,039.52 | ($135,498.38) | 36,784.00 |
| EQUITIES | WON TECH CO LTD | SOUTH KOREA | South Korea | $740,086.81 | ($1,034,567.97) | 192,063.00 |
| EQUITIES | WONIK IPS CO LTD | SOUTH KOREA | South Korea | $3,330,969.93 | $2,796,760.16 | 30,700.00 |
| EQUITIES | WONIK IPS CO LTD | SOUTH KOREA | South Korea | $575,921.45 | $190,342.11 | 5,308.00 |
| EQUITIES | WONIK IPS CO LTD | SOUTH KOREA | South Korea | $2,374,319.71 | $1,105,605.90 | 21,883.00 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $4,305,831.23 | $325,405.44 | 220,316.00 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $2,216,472.34 | ($258,424.01) | 113,410.00 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $3,133,471.56 | $469,605.84 | 160,330.00 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $2,623,122.02 | $413,129.97 | 134,217.00 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $318,948.22 | $0.00 | 16,319.58 |
| EQUITIES | WOODSIDE ENERGY GROUP I | AUSTRALIA | Australia | $15,366.45 | $0.00 | 786.25 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $3,494,138.72 | $1,456,986.20 | 8,213.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $707,506.72 | $300,887.00 | 1,663.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $5,940,844.16 | $5,625,616.56 | 13,964.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $9,547,724.48 | $7,467,194.57 | 22,442.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $665,813.60 | $365,402.46 | 1,565.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $302,062.40 | ($3,294.40) | 710.00 |
| EQUITIES | WOODWARD INC | AEROSPACE & DEFEN | United States | $5,519,658.56 | $3,888,364.71 | 12,974.00 |
| EQUITIES | WOOLWORTHS GROUP LTD | AUSTRALIA | Australia | $1,655,980.00 | $569,324.72 | 59,712.00 |
| EQUITIES | WOOLWORTHS GROUP LTD | AUSTRALIA | Australia | $2,348,855.87 | $501,347.37 | 84,696.00 |
| EQUITIES | WOOLWORTHS GROUP LTD | AUSTRALIA | Australia | $14,048.04 | $0.00 | 506.55 |
| EQUITIES | WOONGJIN ENERGY CO LTD | SOUTH KOREA | South Korea | $0.00 | ($2,860.26) | 18.00 |
| EQUITIES | WOORI FINANCIAL GROUP IN | SOUTH KOREA | South Korea | $1,503,234.86 | $264,962.76 | 80,309.00 |
| EQUITIES | WOORI FINANCIAL GROUP IN | SOUTH KOREA | South Korea | $3,368,834.14 | $2,033,842.66 | 179,977.00 |
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $312,048.58 | $2,123.57 | 2,549.00 |
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $6,025,389.98 | $1,397,342.20 | 49,219.00 |
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $8,333,741.50 | ($237,745.88) | 68,075.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $306,050.00 | $13,725.00 | 2,500.00 |
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $6,294,591.56 | ($2,703,913.76) | 51,418.00 |
| EQUITIES | WORKDAY INC | APPLICATION SOFTW | United States | $1,608,476.38 | ($335,600.58) | 13,139.00 |
| EQUITIES | WORKIVA INC | APPLICATION SOFTW | United States | $656,825.40 | $91,647.61 | 13,540.00 |
| EQUITIES | WORKIVA INC | APPLICATION SOFTW | United States | $1,335,722.85 | ($911,019.15) | 27,535.00 |
| EQUITIES | WORKIVA INC | APPLICATION SOFTW | United States | $553,935.69 | ($119,161.34) | 11,419.00 |
| EQUITIES | WORKMAN CO LTD | OTHER PRODUCTS | Japan | $209,725.62 | $0.00 | 4,997.89 |
| EQUITIES | WORLD ACCEPTANCE CORP | CONSUMER FINANCE | United States | $222,710.85 | $34,771.70 | 995.00 |
| EQUITIES | WORLD CO LTD | OTHER FINANCING BU | Japan | $1,093,653.98 | $958,131.90 | 111,300.00 |
| EQUITIES | WORLD CO LTD | OTHER FINANCING BU | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | WORLD KINECT CORP | OIL & GAS REFINING | United States | $584,289.55 | $297,623.87 | 17,615.00 |
| EQUITIES | WORLD KINECT CORP | OIL & GAS REFINING | United States | $2,149,471.32 | $488,234.75 | 64,669.00 |
| EQUITIES | WORLDEX INDUSTRY & TRAD | SOUTH KOREA | South Korea | $86,731.13 | ($3,757.39) | 4,555.00 |
| EQUITIES | WORLEY LTD | AUSTRALIA | Australia | $20,590,637.11 | ($3,328,450.52) | 2,687,242.00 |
| EQUITIES | WORLEY LTD | AUSTRALIA | Australia | $2,641,103.31 | ($534,273.95) | 344,685.00 |
| EQUITIES | WORLEY LTD | AUSTRALIA | Australia | $850,660.51 | $0.00 | 111,017.50 |
| EQUITIES | WORTHINGTON ENTERPRISE | IND MACHNRY & SUPI | United States | $470,507.52 | $356,861.67 | 8,752.00 |
| EQUITIES | WORTHINGTON STEEL INC | STEEL | United States | $295,235.36 | $236,831.97 | 8,792.00 |
| EQUITIES | WORTHINGTON STEEL INC | STEEL | United States | $46,138.92 | ($11,444.73) | 1,374.00 |
| EQUITIES | WOWOW INC | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | WOWOW INC | OTHER PRODUCTS | Japan | $18,978.62 | ($7,664.77) | 3,100.00 |
| EQUITIES | WOWPRIME CORP | TAIWAN | Taiwan | $366,741.48 | $9,780.74 | 47,300.00 |
| EQUITIES | WOWPRIME CORP | TAIWAN | Taiwan | $364,415.43 | $18,728.37 | 47,000.00 |
| EQUITIES | WP CAREY INC | DIVERSIFIED REITS | United States | $3,644,456.40 | $247,952.36 | 50,310.00 |
| EQUITIES | WP CAREY INC | DIVERSIFIED REITS | United States | $4,685,853.84 | $352,629.45 | 64,686.00 |
| EQUITIES | WP CAREY INC | DIVERSIFIED REITS | United States | $3,677,778.80 | $165,374.90 | 50,770.00 |
| EQUITIES | WP CAREY INC | DIVERSIFIED REITS | United States | $1,806,653.60 | ($34,474.97) | 24,940.00 |
| EQUITIES | WP CAREY INC | DIVERSIFIED REITS | United States | $695,496.44 | ($14,308.70) | 9,601.00 |
| EQUITIES | WPG HOLDINGS LTD | TAIWAN | Taiwan | $292,216.66 | $23,451.64 | 87,000.00 |
| EQUITIES | WPG HOLDINGS LTD | TAIWAN | Taiwan | $849,779.48 | $78,004.28 | 253,000.00 |
| EQUITIES | WPG HOLDINGS LTD | TAIWAN | Taiwan | $4,177,304.32 | $121,336.04 | 1,243,685.00 |
| EQUITIES | WPP PLC | UNITED KINGDOM CO | United Kingdom | $745,441.22 | $0.00 | 238,182.96 |
| EQUITIES | WSFS FINANCIAL CORP | REGIONAL BANKS | United States | $1,335,178.73 | $780,830.26 | 17,401.00 |
| EQUITIES | WSFS FINANCIAL CORP | REGIONAL BANKS | United States | $3,014,721.70 | $248,114.45 | 39,290.00 |
| EQUITIES | WSFS FINANCIAL CORP | REGIONAL BANKS | United States | $636,091.70 | $75,733.30 | 8,290.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | WSP GLOBAL INC | CDN CONSTRUCTION | Canada | $1,116,413.90 | $301,222.43 | 8,988.00 |
| EQUITIES | WSP GLOBAL INC | CDN CONSTRUCTION | Canada | $1,126,723.47 | ($593,832.60) | 9,071.00 |
| EQUITIES | WSP GLOBAL INC | CDN CONSTRUCTION | Canada | $6,962.26 | $0.00 | 56.17 |
| EQUITIES | WT MICROELECTRONICS CO | TAIWAN | Taiwan | $927,416.79 | ($329,203.97) | 134,000.00 |
| EQUITIES | WT MICROELECTRONICS CO | TAIWAN | Taiwan | $2,691,685.08 | $832,143.50 | 389,088.00 |
| EQUITIES | WUESTENROT & WUERTTEME | GERMANY | Germany | $31,015.35 | $0.00 | 0.00 |
| EQUITIES | WUESTENROT & WUERTTEME | GERMANY | Germany | $2,905.96 | $0.00 | 0.00 |
| EQUITIES | WUS PRINTED CIRCUIT KUNS | CHINA | China | $4,646,782.80 | $2,347,867.90 | 206,350.00 |
| EQUITIES | WUXI APPTEC CO LTD | CHINA | China | $4,545,116.39 | $1,106,820.15 | 231,900.00 |
| EQUITIES | WUXI BIOLOGICS CAYMAN IN | CHINA | China | $3,926,779.35 | ($153,558.90) | 890,000.00 |
| EQUITIES | WUXI BIOLOGICS CAYMAN IN | CHINA | China | $3,856,185.56 | ($7,240,346.10) | 874,000.00 |
| EQUITIES | WUXI BIOLOGICS CAYMAN IN | CHINA | China | $2,587,703.47 | ($268,573.56) | 586,500.00 |
| EQUITIES | WUXI XDC CAYMAN INC | CHINA | China | $949,372.29 | ($159,129.46) | 130,500.00 |
| EQUITIES | WUXI XDC CAYMAN INC | CHINA | China | $2,680,794.56 | ($756,446.35) | 368,500.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $4,438,985.20 | $1,104,656.02 | 3,263.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $13,122,418.40 | $9,056,526.03 | 9,646.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $20,118,955.60 | $14,655,547.76 | 14,789.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $14,814,756.00 | $10,854,077.62 | 10,890.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $4,149,220.00 | $911,525.11 | 3,050.00 |
| EQUITIES | WW GRAINGER INC | TRADING COS & DIST | United States | $4,093,443.60 | $2,258,448.20 | 3,009.00 |
| EQUITIES | WYNDHAM HOTELS & RESOR | HOTELS, RESORTS & | United States | $3,264,063.81 | $308,129.80 | 38,761.00 |
| EQUITIES | WYNDHAM HOTELS & RESOR | HOTELS, RESORTS & | United States | $1,730,515.50 | $1,247,707.39 | 20,550.00 |
| EQUITIES | WYNDHAM HOTELS & RESOR | HOTELS, RESORTS & | United States | $2,589,541.71 | $1,789,483.18 | 30,751.00 |
| EQUITIES | WYNDHAM HOTELS & RESOR | HOTELS, RESORTS & | United States | $73,262.70 | $8.70 | 870.00 |
| EQUITIES | WYNDHAM HOTELS & RESOR | HOTELS, RESORTS & | United States | $1,893,461.85 | $603,142.29 | 22,485.00 |
| EQUITIES | WYNN MACAU LTD | HONG KONG | Macau | $365,597.05 | $0.00 | 567,697.28 |
| EQUITIES | WYNN RESORTS LTD | CASINOS & GAMING | United States | $1,782,863.67 | ($239,466.23) | 18,363.00 |
| EQUITIES | WYNN RESORTS LTD | CASINOS & GAMING | United States | $2,645,217.05 | $47,621.31 | 27,245.00 |
| EQUITIES | WYNN RESORTS LTD | CASINOS & GAMING | United States | $88,351.90 | ($7,680.40) | 910.00 |
| EQUITIES | WYNN RESORTS LTD | CASINOS & GAMING | United States | $2,074,619.12 | ($720,921.92) | 21,368.00 |
| EQUITIES | X-LEGEND ENTERTAINMENT ( | TAIWAN | Taiwan | $14,868.24 | $3,011.22 | 5,000.00 |
| EQUITIES | XCEL ENERGY INC | ELECTRIC UTILITIES | United States | $11,407,460.35 | $8,453,327.61 | 141,020.00 |
| EQUITIES | XCEL ENERGY INC | ELECTRIC UTILITIES | United States | $16,141,774.81 | $11,179,485.91 | 199,546.00 |
| EQUITIES | XCEL ENERGY INC | ELECTRIC UTILITIES | United States | $11,083,825.52 | $4,477,675.58 | 136,968.00 |
| EQUITIES | XCEL ENERGY INC | ELECTRIC UTILITIES | United States | $3,479,186.43 | $1,026,514.97 | 43,010.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | XEBIO HOLDINGS CO LTD | RETAIL TRADE | Japan | $59,550.23 | $535.57 | 9,200.00 |
| EQUITIES | XENCOR INC | BIOTECHNOLOGY | United States | $266,921.90 | ($239,503.77) | 16,579.00 |
| EQUITIES | XENCOR INC | BIOTECHNOLOGY | United States | $533,811.60 | ($174,026.85) | 33,156.00 |
| EQUITIES | XENIA HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $652,412.50 | $136,082.12 | 31,825.00 |
| EQUITIES | XENIA HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $1,798,362.50 | $662,988.88 | 87,725.00 |
| EQUITIES | XENIA HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $1,966,852.00 | $402,080.55 | 95,944.00 |
| EQUITIES | XENIA HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $1,967,631.00 | $419,283.77 | 95,982.00 |
| EQUITIES | XENIA HOTELS & RESORTS IN | HOTEL & RESORT RE | United States | $233,433.50 | $2,960.62 | 11,387.00 |
| EQUITIES | XENON PHARMACEUTICALS II | CDN BIOTECHNOLOG | Canada | $1,349,951.40 | $182,660.51 | 22,365.00 |
| EQUITIES | XENON PHARMACEUTICALS II | CDN BIOTECHNOLOG | Canada | $3,408,589.56 | $57,189.21 | 56,471.00 |
| EQUITIES | XENON PHARMACEUTICALS II | CDN BIOTECHNOLOG | Canada | $2,154,852.00 | $197,490.30 | 35,700.00 |
| EQUITIES | XERIS BIOPHARMA HOLDINGS | PHARMACEUTICALS | United States | $300,722.40 | $189,632.62 | 37,970.00 |
| EQUITIES | XERIS BIOPHARMA HOLDINGS | PHARMACEUTICALS | United States | $1,268,807.76 | $505,537.74 | 160,203.00 |
| EQUITIES | XERO LTD | NEW ZEALAND | New Zealand | $874,044.23 | ($433,749.67) | 17,469.00 |
| EQUITIES | XERO LTD | NEW ZEALAND | New Zealand | $559,830.61 | ($717,588.23) | 11,189.00 |
| EQUITIES | XERO LTD | NEW ZEALAND | New Zealand | $3,357.67 | $0.00 | 67.11 |
| EQUITIES | XERO LTD | NEW ZEALAND | New Zealand | $4,344,503.64 | $2,369,209.86 | 86,831.00 |
| EQUITIES | XEROX HLDGS CORP | US RIGHTS AND WAR | United States | $4,512.98 | ($50,144.54) | 16,387.00 |
| EQUITIES | XEROX HOLDINGS CORP | TECH HARDWARE ST | United States | $103,401.97 | ($863,761.80) | 32,774.00 |
| EQUITIES | XIAOMI CORP | CHINA | China | $2,411,787.73 | ($2,928,637.84) | 874,000.00 |
| EQUITIES | XINYI GLASS HOLDINGS LTD | HONG KONG | Hong Kong | $489,258.82 | $0.00 | 449,810.45 |
| EQUITIES | XIOR STUDENT HOUSING NV | BELGIUM | Belgium | $489,489.83 | ($12,534.60) | 16,279.00 |
| EQUITIES | XIOR STUDENT HOUSING NV | BELGIUM | Belgium | $203,069.74 | $0.00 | 6,753.50 |
| EQUITIES | XIOR STUDENT HOUSING NV | BELGIUM | Belgium | $4,222.93 | $0.00 | 0.00 |
| EQUITIES | XOMA ROYALTY CORP | BIOTECHNOLOGY | United States | $691,475.00 | $5,694.50 | 16,270.00 |
| EQUITIES | XOMETRY INC | TRADING COS & DIST | United States | $986,723.96 | $595,382.75 | 10,223.00 |
| EQUITIES | XOMETRY INC | TRADING COS & DIST | United States | $4,755,926.48 | $3,069,266.82 | 49,274.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $458,434.44 | $3,242.31 | 28,194.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $1,555,106.40 | ($688,298.38) | 95,640.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $1,862,534.22 | ($546,728.46) | 114,547.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $1,236,312.84 | $58,337.06 | 76,034.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $6,971,198.58 | ($1,236,604.28) | 428,733.00 |
| EQUITIES | XP INC | BRAZIL | Cayman Islands | $6,188,978.76 | ($791,640.23) | 380,626.00 |
| EQUITIES | XPEL INC | AUTOMOTIVE PARTS | United States | $951,724.80 | $72,146.88 | 19,188.00 |
| EQUITIES | XPEL INC | AUTOMOTIVE PARTS | United States | $320,316.80 | ($88,203.95) | 6,458.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | XPERI INC | SYSTEMS SOFTWARE | United States | $100,159.10 | ($526,674.81) | 12,170.00 |
| EQUITIES | XPO INC | CARGO GROUND TRA | United States | $5,632,541.73 | $5,232,773.97 | 27,437.00 |
| EQUITIES | XPO INC | CARGO GROUND TRA | United States | $8,327,178.27 | $7,279,322.38 | 40,563.00 |
| EQUITIES | XPO INC | CARGO GROUND TRA | United States | $277,141.50 | $7,816.50 | 1,350.00 |
| EQUITIES | XPO INC | CARGO GROUND TRA | United States | $5,102,688.24 | $4,029,999.50 | 24,856.00 |
| EQUITIES | XPO INC | CARGO GROUND TRA | United States | $1,571,494.95 | ($68,588.80) | 7,655.00 |
| EQUITIES | XPONENTIAL FITNESS INC | LEISURE FACILITIES | United States | $48,993.60 | ($92,360.40) | 7,080.00 |
| EQUITIES | XPS PENSIONS GROUP PLC | UNITED KINGDOM CO | United Kingdom | $350,076.60 | $0.00 | 85,775.76 |
| EQUITIES | XTB SA | POLAND | Poland | $254,298.91 | $2,197.06 | 8,886.00 |
| EQUITIES | XTB SA | POLAND | Poland | $552,122.29 | $3,274.47 | 19,403.00 |
| EQUITIES | XTB SA | POLAND | Poland | $594,236.45 | ($31,671.35) | 20,883.00 |
| EQUITIES | XTB SA | POLAND | Poland | $444,275.90 | ($6,481.09) | 15,613.00 |
| EQUITIES | XYLEM INC/NY | IND MACHNRY & SUPI | United States | $6,779,107.08 | $5,102,600.07 | 57,348.00 |
| EQUITIES | XYLEM INC/NY | IND MACHNRY & SUPI | United States | $9,283,031.30 | $6,512,938.54 | 78,530.00 |
| EQUITIES | XYLEM INC/NY | IND MACHNRY & SUPI | United States | $6,517,153.72 | $2,655,920.63 | 55,132.00 |
| EQUITIES | XYLEM INC/NY | IND MACHNRY & SUPI | United States | $1,761,801.84 | $553,480.71 | 14,904.00 |
| EQUITIES | YAGEO CORP | TAIWAN | Taiwan | $5,102,659.99 | $4,125,478.53 | 142,000.00 |
| EQUITIES | YAGEO CORP | TAIWAN | Taiwan | $6,350,837.87 | $2,777,212.37 | 177,000.00 |
| EQUITIES | YAKULT HONSHA CO LTD | FOODS | Japan | $784,122.07 | $0.00 | 46,409.01 |
| EQUITIES | YAKUODO HOLDINGS CO LTD | OTHER PRODUCTS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YALLA GROUP LTD | UNITED ARAB EMIRAT | Cayman Islands | $170,135.10 | ($319.94) | 30,990.00 |
| EQUITIES | YALLA GROUP LTD | UNITED ARAB EMIRAT | Cayman Islands | $20,938.86 | ($5,451.67) | 3,814.00 |
| EQUITIES | YAMABIKO CORP | MACHINERY | Japan | $1,739,319.79 | $613,009.38 | 73,800.00 |
| EQUITIES | YAMAGUCHI FINANCIAL GROU | BANKS | Japan | $798,243.71 | $0.00 | 45,457.03 |
| EQUITIES | YAMAHA CORP | OTHER PRODUCTS | Japan | $3,590,061.79 | $40,546.76 | 510,700.00 |
| EQUITIES | YAMAHA CORP | OTHER PRODUCTS | Japan | $870,534.88 | $0.00 | 123,836.70 |
| EQUITIES | YAMAHA MOTOR CO LTD | LAND TRANSPORTATI | Japan | $358,014.58 | ($8,729.33) | 46,431.00 |
| EQUITIES | YAMAHA MOTOR CO LTD | LAND TRANSPORTATI | Japan | $712,543.93 | $5,402.87 | 92,410.00 |
| EQUITIES | YAMAHA MOTOR CO LTD | LAND TRANSPORTATI | Japan | $395,264.88 | $14,203.25 | 51,262.00 |
| EQUITIES | YAMAHA MOTOR CO LTD | LAND TRANSPORTATI | Japan | $2,813.44 | $0.00 | 368.75 |
| EQUITIES | YAMAHA MOTOR CO LTD | LAND TRANSPORTATI | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YAMAICHI ELECTRONICS CO I | ELECTRIC APPLIANCE | Japan | $241,638.74 | $0.00 | 4,125.25 |
| EQUITIES | YAMASHIN-FILTER CORP | MACHINERY | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YAMATO HOLDINGS CO LTD | LAND TRANSPORTATI | Japan | $623,237.37 | $0.00 | 55,214.83 |
| EQUITIES | YAMATO KOGYO CO LTD | IRON AND STEEL | Japan | $485,713.00 | $0.00 | 6,505.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | YAMAZAKI BAKING CO LTD | FOODS | Japan | $386,652.79 | $0.00 | 19,594.92 |
| EQUITIES | YAMAZEN CORP | WHOLESALE TRADE | Japan | $122,047.69 | $30,364.24 | 11,800.00 |
| EQUITIES | YANBU NATIONAL PETROCHE | SAUDI ARABIA | Saudi Arabia | $865,216.74 | ($323,745.40) | 110,496.00 |
| EQUITIES | YANDEX NV | RUSSIA | Russia | $0.00 | ($784,282.91) | 10,722.00 |
| EQUITIES | YANGZIJIANG FINANCIAL HOL | SINGAPORE | Singapore | $200,314.28 | ($443,078.28) | 1,205,100.00 |
| EQUITIES | YANGZIJIANG MARITIME DEVE | SINGAPORE | Singapore | $105,779.89 | $1,779.19 | 231,900.00 |
| EQUITIES | YANGZIJIANG MARITIME DEVE | SINGAPORE | Singapore | $148,170.06 | $0.00 | 324,863.10 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $2,673,959.04 | $688,107.17 | 1,011,296.00 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $280,802.51 | $24,815.39 | 106,200.00 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $24,889,889.84 | $10,791,060.31 | 9,413,400.00 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $388,488.41 | $73,461.47 | 146,927.00 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $2,890.62 | $0.00 | 1,093.23 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $0.00 | $0.00 | 0.00 |
| EQUITIES | YANGZIJIANG SHIPBUILDING I | SINGAPORE | China | $16,615,205.85 | $4,798,259.44 | 6,283,900.00 |
| EQUITIES | YANLORD LAND GROUP LTD | SINGAPORE | Singapore | $11,065.37 | ($7,244.84) | 22,900.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $303.17 | $0.00 | 0.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $661,892.39 | $37,511.89 | 14,870.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $10,261.28 | $0.00 | 0.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $5,843,905.46 | ($1,336,644.15) | 132,231.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $490,177.75 | $83,799.70 | 11,076.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $983.48 | $0.00 | 0.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $2,591.68 | $0.00 | 0.00 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $2,915.09 | $0.00 | 66.25 |
| EQUITIES | YARA INTERNATIONAL ASA | NORWAY | Norway | $1,822,084.17 | $26,957.93 | 40,880.00 |
| EQUITIES | YASKAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $131,793.63 | $0.00 | 3,048.21 |
| EQUITIES | YASKAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $2,407,870.46 | $0.00 | 55,690.82 |
| EQUITIES | YASKAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $250,771.28 | $22,227.70 | 5,800.00 |
| EQUITIES | YATHARTH HOSPITAL & TRAU | INDIA | India | $354,655.65 | $17,833.14 | 39,100.00 |
| EQUITIES | YDUQS PARTICIPACOES SA | BRAZIL | Brazil | $9,425,137.07 | ($4,171,477.95) | 5,493,698.00 |
| EQUITIES | YELLOW CAKE PLC | UNITED KINGDOM CO | United Kingdom | $1,198,756.82 | ($41,525.29) | 171,383.00 |
| EQUITIES | YELLOW HAT LTD | OTHER PRODUCTS | Japan | $188,426.41 | $89,378.10 | 17,400.00 |
| EQUITIES | YELLOW HAT LTD | OTHER PRODUCTS | Japan | $459,613.34 | $0.00 | 42,442.43 |
| EQUITIES | YELP INC | INTERACTIVE MEDIA | United States | $471,691.24 | ($435,470.78) | 19,237.00 |
| EQUITIES | YES BANK LTD | INDIA | India | $1,505,035.89 | $197,580.23 | 5,891,845.00 |
| EQUITIES | YETI HOLDINGS INC | LEISURE PRODUCTS | United States | $1,235,828.16 | $258,995.13 | 24,936.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | YETI HOLDINGS INC | LEISURE PRODUCTS | United States | $1,729,594.44 | ($1,323,504.10) | 34,899.00 |
| EQUITIES | YETI HOLDINGS INC | LEISURE PRODUCTS | United States | $300,482.28 | ($3,138.21) | 6,063.00 |
| EQUITIES | YETI HOLDINGS INC | LEISURE PRODUCTS | United States | $46,090.80 | $548.70 | 930.00 |
| EQUITIES | YETI HOLDINGS INC | LEISURE PRODUCTS | United States | $868,588.56 | ($440,974.15) | 17,526.00 |
| EQUITIES | YEXT INC | APPLICATION SOFTW | United States | $153,176.00 | $16,728.00 | 32,800.00 |
| EQUITIES | YEXT INC | APPLICATION SOFTW | United States | $170,445.66 | ($396,190.32) | 36,498.00 |
| EQUITIES | YH DIMRI CONSTRUCTION & I | ISRAEL | Israel | $159,976.58 | $0.00 | 1,328.81 |
| EQUITIES | YINSON HOLDINGS BHD | MALAYSIA | Malaysia | $80,659.72 | ($694.54) | 173,100.00 |
| EQUITIES | YIT OYJ | FINLAND | Finland | $180,128.09 | $0.00 | 59,904.91 |
| EQUITIES | YIT OYJ | FINLAND | Finland | $3,023.64 | $0.00 | 0.00 |
| EQUITIES | YODOKO LTD | IRON AND STEEL | Japan | $268,036.27 | $0.00 | 33,874.61 |
| EQUITIES | YOKOGAWA BRIDGE HOLDIN( | CONSTRUCTION | Japan | $48,927.86 | ($366.49) | 2,800.00 |
| EQUITIES | YOKOGAWA BRIDGE HOLDIN( | CONSTRUCTION | Japan | $533,295.32 | $0.00 | 30,463.35 |
| EQUITIES | YOKOGAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $485,402.28 | $249,339.37 | 14,000.00 |
| EQUITIES | YOKOGAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $501,871.29 | $208,701.38 | 14,475.00 |
| EQUITIES | YOKOGAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $3,152.15 | $0.00 | 90.91 |
| EQUITIES | YOKOGAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YOKOGAWA ELECTRIC CORP | ELECTRIC APPLIANCE | Japan | $998,541.84 | $178,901.06 | 28,800.00 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $606,388.37 | $523,349.72 | 56,885.00 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $14,234,099.51 | $9,528,410.26 | 1,335,294.00 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $619,564.00 | $328,401.70 | 58,121.00 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $62,120.15 | $0.00 | 5,827.46 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $4,233.27 | $0.00 | 397.12 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YOKOHAMA FINANCIAL GROU | BANKS | Japan | $5,205,228.80 | $3,572,704.97 | 488,300.00 |
| EQUITIES | YOKOHAMA RUBBER CO LTD/ | RUBBER PRODUCTS | Japan | $1,303,539.95 | $307,763.81 | 29,000.00 |
| EQUITIES | YOKOHAMA RUBBER CO LTD/ | RUBBER PRODUCTS | Japan | $5,209,664.81 | $3,749,808.26 | 115,900.00 |
| EQUITIES | YOKOHAMA RUBBER CO LTD/ | RUBBER PRODUCTS | Japan | $5,694,222.07 | $592,584.68 | 126,680.00 |
| EQUITIES | YOKOHAMA RUBBER CO LTD/ | RUBBER PRODUCTS | Japan | $1,290,438.03 | $0.00 | 28,956.05 |
| EQUITIES | YOKOWO CO LTD | PRECISION INSTRUMI | Japan | $1,323,316.51 | $1,119,271.74 | 35,200.00 |
| EQUITIES | YOMA STRATEGIC HOLDINGS | SINGAPORE | Singapore | $0.00 | $0.00 | 0.00 |
| EQUITIES | YONDOSHI HOLDINGS INC | RETAIL TRADE | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | YONEX CO LTD | OTHER PRODUCTS | Japan | $5,683,474.95 | $1,530,110.13 | 399,700.00 |
| EQUITIES | YORK SPACE SYSTEMS INC | AEROSPACE & DEFEN | United States | $1,099,381.48 | ($162,436.00) | 44,654.00 |
| EQUITIES | YORK WATER CO/THE | WATER UTILITIES | United States | $126,260.14 | $59,125.42 | 4,089.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | YOROZU CORP | OTHER PRODUCTS | Japan | $19,429.63 | ($4,888.65) | 3,800.00 |
| EQUITIES | YOUNG & CO'S BREWERY PL( | UNITED KINGDOM CO | United Kingdom | $188,830.47 | ($4,639.77) | 16,917.00 |
| EQUITIES | YOUNG & CO'S BREWERY PL( | UNITED KINGDOM CO | United Kingdom | $229,437.12 | $0.00 | 20,554.83 |
| EQUITIES | YOUNGONE CORP | SOUTH KOREA | South Korea | $818,126.78 | $66,733.14 | 17,459.00 |
| EQUITIES | YOUNGONE HOLDINGS CO LT | SOUTH KOREA | South Korea | $578,477.25 | $425,961.24 | 5,495.00 |
| EQUITIES | YPSOMED HOLDING AG | SWITZERLAND | Switzerland | $522,010.36 | $0.00 | 1,154.28 |
| EQUITIES | YPSOMED HOLDING AG | SWITZERLAND | Switzerland | $2,985.88 | $0.00 | 0.00 |
| EQUITIES | YTL POWER | INDIA | Malaysia | $13,722.82 | $13,722.82 | 103,620.00 |
| EQUITIES | YUANTA FINANCIAL HOLDING | TAIWAN | Taiwan | $2,094,381.49 | $1,511,813.91 | 1,015,520.00 |
| EQUITIES | YUASA CO LTD | WHOLESALE TRADE | Japan | $569,604.72 | ($3,875.12) | 17,500.00 |
| EQUITIES | YUASA CO LTD | WHOLESALE TRADE | Japan | $160,093.30 | $0.00 | 4,918.56 |
| EQUITIES | YUE YUEN INDUSTRIAL HOLD | HONG KONG | Hong Kong | $288,742.85 | $0.00 | 184,842.74 |
| EQUITIES | YUM CHINA HOLDINGS INC | RESTAURANTS | United States | $9,980,331.39 | $209,264.62 | 244,197.00 |
| EQUITIES | YUM CHINA HOLDINGS INC | RESTAURANTS | United States | $20,166,688.45 | ($3,865,614.64) | 493,435.00 |
| EQUITIES | YUM! BRANDS INC | RESTAURANTS | United States | $3,844,473.14 | $226,353.11 | 24,049.00 |
| EQUITIES | YUM! BRANDS INC | RESTAURANTS | United States | $10,277,239.54 | $8,543,662.34 | 64,289.00 |
| EQUITIES | YUM! BRANDS INC | RESTAURANTS | United States | $14,538,467.70 | $11,831,162.62 | 90,945.00 |
| EQUITIES | YUM! BRANDS INC | RESTAURANTS | United States | $10,981,422.84 | $5,145,153.74 | 68,694.00 |
| EQUITIES | YUM! BRANDS INC | RESTAURANTS | United States | $2,740,959.56 | $1,368,012.90 | 17,146.00 |
| EQUITIES | YUNSA YUNLU SANAYI VE TIC | TURKEY | Turkey | $55,217.51 | ($3,597.77) | 270,042.00 |
| EQUITIES | YUSHIN CO | INFORMATN & COMMI | Japan | $37,675.44 | ($12,880.01) | 8,900.00 |
| EQUITIES | YUSHIRO INC | CHEMICALS | Japan | $87,063.54 | $38,807.11 | 5,000.00 |
| EQUITIES | Z SQUARED INC | BIOTECHNOLOGY | United States | $17,933.10 | ($2,773.19) | 1,695.00 |
| EQUITIES | ZABKA GROUP SA | LUXEMBOURG | Luxembourg | $502,058.66 | $74,156.16 | 69,381.00 |
| EQUITIES | ZABKA GROUP SA | LUXEMBOURG | Luxembourg | $1,547,306.86 | $269,742.81 | 213,827.00 |
| EQUITIES | ZABKA GROUP SA | LUXEMBOURG | Luxembourg | $5,276,540.22 | $1,033,002.40 | 729,181.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $423,828.67 | ($249,535.03) | 14,612.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $0.00 | ($373,805.28) | 3,677.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $20,998,111.85 | ($441,055.73) | 723,935.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $444,683.64 | ($105,961.41) | 15,331.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $0.00 | ($637,797.80) | 6,274.00 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $130.02 | $0.00 | 4.48 |
| EQUITIES | ZALANDO SE | GERMANY | Germany | $2,355.91 | $0.00 | 81.22 |
| EQUITIES | ZAPTEC ASA | NORWAY | Norway | $799,905.09 | $324,078.96 | 164,051.00 |
| EQUITIES | ZEALAND PHARMA A/S | DENMARK | Denmark | $2,890,773.20 | ($906,052.55) | 65,262.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ZEALAND PHARMA A/S | DENMARK | Denmark | $1,063,564.64 | ($709,390.05) | 24,011.00 |
| EQUITIES | ZEALAND PHARMA A/S | DENMARK | Denmark | $683,429.76 | $0.00 | 15,991.67 |
| EQUITIES | ZEALAND PHARMA A/S | DENMARK | Denmark | $1,041,195.72 | ($1,173,216.99) | 23,506.00 |
| EQUITIES | ZEALAND PHARMA A/S | DENMARK | Denmark | $1,817,242.21 | ($3,251,410.74) | 41,026.00 |
| EQUITIES | ZEBRA TECHNOLOGIES CORF | ELECTRONIC EQUIP & | United States | $2,906,127.14 | $899,786.34 | 11,039.00 |
| EQUITIES | ZEBRA TECHNOLOGIES CORF | ELECTRONIC EQUIP & | United States | $4,250,069.44 | $1,875,659.43 | 16,144.00 |
| EQUITIES | ZEBRA TECHNOLOGIES CORF | ELECTRONIC EQUIP & | United States | $157,956.00 | $16,368.00 | 600.00 |
| EQUITIES | ZEBRA TECHNOLOGIES CORF | ELECTRONIC EQUIP & | United States | $3,417,641.32 | $304,701.64 | 12,982.00 |
| EQUITIES | ZEE ENTERTAINMENT ENTER | INDIA | India | $2,700,928.31 | $243,655.12 | 2,469,969.00 |
| EQUITIES | ZEGONA COMMUNICATIONS F | UNITED KINGDOM CO | United Kingdom | $732,507.47 | ($37,378.37) | 34,667.00 |
| EQUITIES | ZEGONA COMMUNICATIONS F | UNITED KINGDOM CO | United Kingdom | $931,347.86 | $0.00 | 44,077.46 |
| EQUITIES | ZEGONA COMMUNICATIONS F | UNITED KINGDOM CO | United Kingdom | $6,119,533.95 | $1,591,838.34 | 289,616.00 |
| EQUITIES | ZEHNDER GROUP AG | SWITZERLAND | Switzerland | $1,312.09 | $0.00 | 0.00 |
| EQUITIES | ZENAS BIOPHARMA INC | OTHER | United States | $93,525.30 | ($23,034.88) | 3,685.00 |
| EQUITIES | ZENKOKU HOSHO CO LTD | OTHER FINANCING BU | Japan | $3,177,339.72 | ($224,625.93) | 169,700.00 |
| EQUITIES | ZENSAR TECHNOLOGIES LTD | INDIA | India | $1,797,192.59 | ($603,489.93) | 400,000.00 |
| EQUITIES | ZENSAR TECHNOLOGIES LTD | INDIA | India | $391,073.60 | ($127,239.21) | 87,041.00 |
| EQUITIES | ZENSHO HOLDINGS CO LTD | JAPAN | Japan | $347,361.97 | $53,072.57 | 7,000.00 |
| EQUITIES | ZENSHO HOLDINGS CO LTD | JAPAN | Japan | $270,247.61 | ($5,182.21) | 5,446.00 |
| EQUITIES | ZENSHO HOLDINGS CO LTD | JAPAN | Japan | $1,856.83 | $0.00 | 37.42 |
| EQUITIES | ZEON CORP | CHEMICALS | Japan | $223,147.22 | $19,909.56 | 15,400.00 |
| EQUITIES | ZEON CORP | CHEMICALS | Japan | $728,487.72 | $0.00 | 49,820.28 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $3,097,927.20 | $505,413.06 | 157,415.00 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $772,833.60 | $449,984.33 | 39,270.00 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $3,542,360.64 | $835,063.66 | 179,998.00 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $3,029,244.00 | ($180,053.31) | 153,925.00 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $2,105,268.00 | ($246,431.43) | 106,975.00 |
| EQUITIES | ZETA GLOBAL HOLDINGS COF | APPLICATION SOFTW | United States | $279,652.80 | $17,141.52 | 14,210.00 |
| EQUITIES | ZEVRA THERAPEUTICS INC | PHARMACEUTICALS | United States | $1,073,779.20 | $94,348.80 | 74,880.00 |
| EQUITIES | ZF COMMERCIAL VEHICLE CC | INDIA | India | $187,044.52 | $21,160.15 | 6,900.00 |
| EQUITIES | ZHEJIANG LANTE OPTICS CO | CHINA | China | $1,021,467.27 | $56,305.87 | 71,015.00 |
| EQUITIES | ZHEN DING TECHNOLOGY HO | TAIWAN | Taiwan | $4,294,845.35 | $3,409,053.84 | 216,000.00 |
| EQUITIES | ZHEN DING TECHNOLOGY HO | TAIWAN | Taiwan | $26,822,899.90 | $20,514,671.77 | 1,349,000.00 |
| EQUITIES | ZHEN DING TECHNOLOGY HO | TAIWAN | Taiwan | $11,234,201.96 | $8,220,483.78 | 565,000.00 |
| EQUITIES | ZHEN DING TECHNOLOGY HO | TAIWAN | Taiwan | $18,889,366.13 | $14,591,945.02 | 950,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ZIFF DAVIS HLDGS INC OC-CC | DIVERSIFIED BANKS | United States | $0.00 | ($2,441.00) | 2,441.00 |
| EQUITIES | ZIFF DAVIS INC | INTERACTIVE MEDIA & | United States | $432,838.05 | $148,568.64 | 8,265.00 |
| EQUITIES | ZIGEXN CO LTD | OTHER | Japan | $0.00 | $0.00 | 0.00 |
| EQUITIES | ZIGEXN CO LTD | OTHER | Japan | $306,159.69 | ($53,324.86) | 130,600.00 |
| EQUITIES | ZIGUP PLC | UNITED KINGDOM CO | United Kingdom | $469,499.61 | $146,544.09 | 77,916.00 |
| EQUITIES | ZIGUP PLC | UNITED KINGDOM CO | United Kingdom | $349,725.81 | $0.00 | 58,039.03 |
| EQUITIES | ZIJIN MINING GROUP CO LTD | CHINA | China | $3,189,709.53 | ($758,980.54) | 900,000.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $63,828.00 | ($93,404.38) | 2,025.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $448,967.44 | ($119,759.07) | 14,312.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $1,194,608.00 | ($379,378.87) | 37,900.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $605,441.00 | ($236,860.90) | 19,300.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $1,745,262.40 | ($881,063.75) | 55,370.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $18,194.60 | ($649.60) | 580.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $62,094.40 | ($1,162.30) | 1,970.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $454,582.67 | ($317,534.76) | 14,491.00 |
| EQUITIES | ZILLOW GROUP INC | REAL ESTATE SERVIC | United States | $1,082,680.48 | ($627,906.41) | 34,349.00 |
| EQUITIES | ZIM INTEGRATED SHIPPING S | ISRAEL | Israel | $2,316,444.00 | $833,653.82 | 89,094.00 |
| EQUITIES | ZIM INTEGRATED SHIPPING S | ISRAEL | Israel | $726,641.41 | $0.00 | 27,947.75 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $679.68 | $0.00 | 0.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $3,849,195.71 | $405,781.34 | 44,587.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $5,956,338.35 | ($240,563.29) | 68,995.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $202,012.20 | ($4,399.20) | 2,340.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $4,390,484.81 | ($1,282,169.12) | 50,857.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $22,492,072.88 | ($4,506,627.05) | 260,536.00 |
| EQUITIES | ZIMMER BIOMET HOLDINGS IN | HEALTH CARE EQUIP | United States | $1,059,096.44 | ($156,814.34) | 12,268.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $3,412,035.66 | $463,526.14 | 49,314.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $2,868,271.45 | $1,755,266.52 | 41,455.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $5,080,829.27 | $2,790,287.53 | 73,433.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $967,691.34 | $28,459.48 | 13,986.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $119,006.80 | $5,194.40 | 1,720.00 |
| EQUITIES | ZIONS BANCORP NA | REGIONAL BANKS | United States | $2,707,750.65 | $1,089,616.12 | 39,135.00 |
| EQUITIES | ZIP CO LTD | AUSTRALIA | Australia | $684,158.14 | $0.00 | 304,788.23 |
| EQUITIES | ZIPRECRUITER INC | INTERACTIVE MEDIA & | United States | $74,737.50 | ($248,306.74) | 19,930.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $839,468.52 | ($963,833.57) | 11,682.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $195,746.64 | ($131,448.37) | 2,724.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $7,436,647.68 | $2,820,336.16 | 103,488.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $10,553,215.88 | $3,514,520.94 | 146,858.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $374,390.60 | ($35,688.50) | 5,210.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $7,703,392.00 | ($3,386,541.45) | 107,200.00 |
| EQUITIES | ZOETIS INC | PHARMACEUTICALS | United States | $1,929,441.00 | ($842,532.50) | 26,850.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $2,289,113.82 | $101,844.48 | 26,522.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $296,302.23 | ($635.11) | 3,433.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $5,343,797.34 | ($10,672,232.72) | 61,914.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $7,819,513.38 | ($15,657,962.40) | 90,598.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $271,876.50 | ($157.50) | 3,150.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $5,021,170.56 | ($6,790,686.63) | 58,176.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $5,049,048.69 | $60,284.66 | 58,499.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $2,725,151.94 | ($42,112.72) | 31,574.00 |
| EQUITIES | ZOOM COMMUNICATIONS INC | APPLICATION SOFTW | United States | $1,201,262.58 | ($1,962,334.87) | 13,918.00 |
| EQUITIES | ZOOMINFO TECHNOLOGIES IN | INTERACTIVE MEDIA & | United States | $222,568.66 | $8,594.09 | 75,962.00 |
| EQUITIES | ZOOMINFO TECHNOLOGIES IN | INTERACTIVE MEDIA & | United States | $263,172.60 | ($2,982,732.41) | 89,820.00 |
| EQUITIES | ZOOMINFO TECHNOLOGIES IN | INTERACTIVE MEDIA & | United States | $12,716.20 | $520.80 | 4,340.00 |
| EQUITIES | ZOZO INC | RETAIL TRADE | Japan | $2,005,668.81 | $251,489.79 | 283,700.00 |
| EQUITIES | ZOZO INC | RETAIL TRADE | Japan | $300,616.11 | $0.00 | 42,521.76 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $814,153.20 | $64,482.91 | 5,768.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $3,253,930.95 | $1,182,933.78 | 23,053.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $4,745,886.45 | $1,305,939.58 | 33,623.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $166,557.00 | $19,234.00 | 1,180.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $3,338,479.80 | $216,212.86 | 23,652.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $8,307,524.40 | ($386,938.62) | 58,856.00 |
| EQUITIES | ZSCALER INC | SYSTEMS SOFTWARE | United States | $927,920.10 | ($124,003.22) | 6,574.00 |
| EQUITIES | ZUKEN INC | OTHER PRODUCTS | Japan | $424,088.63 | $122,693.96 | 15,000.00 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $11,240,174.05 | $542,424.10 | 15,014.00 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $46,079.46 | $0.00 | 0.00 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $8,053,783.93 | $2,704,020.33 | 10,552.00 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $7,375,319.16 | $442,717.59 | 9,686.00 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $6,605,098.60 | $0.00 | 8,900.77 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $45,010.01 | $0.00 | 60.65 |
| EQUITIES | ZURICH INSURANCE GROUP A | SWITZERLAND | Switzerland | $3,866,244.34 | $47,481.38 | 5,210.00 |
| EQUITIES | ZURN ELKAY WATER SOLUTIC | BUILDING PRODUCTS | United States | $2,260,712.20 | $14,764.20 | 44,740.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ZURN ELKAY WATER SOLUTIC | BUILDING PRODUCTS | United States | $2,070,517.28 | $1,586,167.86 | 40,976.00 |
| EQUITIES | ZURN ELKAY WATER SOLUTIC | BUILDING PRODUCTS | United States | $2,910,123.76 | $968,312.14 | 57,592.00 |
| EQUITIES | ZURN ELKAY WATER SOLUTIC | BUILDING PRODUCTS | United States | $3,299,406.88 | $780,127.09 | 65,296.00 |
| EQUITIES | ZYDUS LIFESCIENCES LTD | INDIA | India | $1,757,110.84 | $242,825.94 | 149,493.00 |
| EQUITIES | ZYMEWORKS INC | BIOTECHNOLOGY | United States | $400,987.60 | $276,623.49 | 15,340.00 |
| EQUITIES | ZYMEWORKS INC | BIOTECHNOLOGY | United States | $1,550,441.82 | $690,590.12 | 59,313.00 |
| EQUITIES | ZYMEWORKS INC | BIOTECHNOLOGY | United States | $1,452,103.14 | $673,483.48 | 55,551.00 |
| EQUITIES | ZYMEWORKS INC | BIOTECHNOLOGY | United States | $246,552.48 | $17,523.49 | 9,432.00 |
| EQUITIES | ZYXEL GROUP CORP | TAIWAN | Taiwan | $175,348.83 | $7,447.32 | 120,000.00 |
| EQUITIES | ZYXEL GROUP CORP | TAIWAN | Taiwan | $276,174.41 | $66,517.18 | 189,000.00 |
| FIXED INCOME | 3 MONTH SOFR FUT (CME) DE | PUT OPTIONS | United States | ($374,962.50) | ($179,151.78) | (606.00) |
| FIXED INCOME | 3M CO | INDUSTRIALS | United States | $697,804.83 | ($7,279.34) | 1,000,000.00 |
| FIXED INCOME | 3M CO | INDUSTRIALS | United States | $696,119.64 | ($21,925.08) | 1,000,000.00 |
| FIXED INCOME | 3M CO | INDUSTRIALS | United States | $10,467,382.08 | $187,327.38 | 11,000,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | INDUSTRIALS | United States | $1,089,952.27 | ($2,296.12) | 1,180,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | INDUSTRIALS | United States | $1,447,564.96 | ($41,374.49) | 1,472,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | YANKEE BONDS - COI | United States | $5,985,658.39 | ($141,368.28) | 6,000,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | INDUSTRIALS | United States | $19,708,759.53 | $8,026.20 | 20,000,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | INDUSTRIALS | United States | $23,650,511.44 | ($268,088.56) | 24,000,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | INDUSTRIALS | United States | $6,898,065.84 | ($185,910.83) | 7,000,000.00 |
| FIXED INCOME | ABBOTT LABORATORIES | YANKEE BONDS - COI | United States | $3,297,100.16 | ($60,552.16) | 3,305,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $3,238,923.53 | ($311,826.30) | 3,370,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,487,321.44 | ($112,661.96) | 1,680,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,085,093.26 | ($9,509.27) | 1,058,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $508,443.80 | ($10,166.12) | 512,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $161,822.01 | ($1,723.40) | 187,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,497,401.45 | ($9,004.11) | 1,558,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $392,192.50 | ($19,048.99) | 443,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,262,762.78 | ($96,205.07) | 1,537,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,075,543.30 | ($15,835.00) | 1,057,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $624,595.27 | ($21,400.77) | 609,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $525,015.98 | $1,165.80 | 509,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,478,657.85 | ($29,565.14) | 1,489,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $2,213,275.95 | ($109,124.05) | 2,500,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,043,483.73 | ($21,791.15) | 1,050,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,246,714.63 | ($17,455.26) | 1,245,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $2,659,629.46 | ($119,672.94) | 3,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $865,358.32 | ($54,393.30) | 1,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $9,829,813.02 | ($155,759.20) | 10,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $1,964,579.62 | ($25,747.86) | 2,216,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $998,417.78 | $6,300.00 | 1,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $10,256,079.94 | $43,885.50 | 10,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $9,916,530.50 | ($214,732.00) | 10,000,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $8,666,266.31 | $85,402.50 | 8,680,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $3,080,761.46 | ($64,335.79) | 3,100,000.00 |
| FIXED INCOME | ABBVIE INC | INDUSTRIALS | United States | $5,787,960.27 | ($81,037.28) | 5,780,000.00 |
| FIXED INCOME | ACCENTURE CAPITAL INC | INDUSTRIALS | United States | $1,940,260.86 | ($72,899.14) | 2,000,000.00 |
| FIXED INCOME | ADVENTIST HEALTH SYSTEM/ | INDUSTRIALS | United States | $4,971,402.13 | ($52,656.20) | 5,000,000.00 |
| FIXED INCOME | ADVENTIST HEALTH SYSTEM/ | INDUSTRIALS | United States | $5,154,194.95 | $128,607.45 | 5,000,000.00 |
| FIXED INCOME | AEGON FUNDING CO LLC | BANKS & FINANCE | United States | $745,541.47 | ($1,766.07) | 743,000.00 |
| FIXED INCOME | AEGON FUNDING CO LLC | BANKS & FINANCE | United States | $5,037,171.21 | ($11,932.24) | 5,020,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $60,562.67 | ($1,386.23) | 59,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $2,400,744.02 | ($19,235.81) | 2,420,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $5,608,287.96 | ($15,065.37) | 5,500,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $4,157,340.61 | $78,817.28 | 4,000,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $2,001,823.29 | ($13,215.60) | 2,000,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $116,128.13 | ($959.70) | 105,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $121,740.07 | $2,439.43 | 157,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $739,364.82 | $17,406.93 | 1,090,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $925,008.29 | $17,285.42 | 890,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $7,297,073.23 | ($5,233.44) | 8,000,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $3,059,066.16 | ($933.84) | 3,000,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $1,039,335.15 | $34,591.82 | 1,000,000.00 |
| FIXED INCOME | AEP TEXAS INC | UTILITIES | United States | $4,338,951.98 | ($44,836.04) | 4,335,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | UTILITIES | United States | $238,842.52 | ($83,962.28) | 320,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | INDUSTRIALS | United States | $663,601.64 | $2,638.99 | 658,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | INDUSTRIALS | United States | $3,416,476.70 | ($43,882.55) | 3,350,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | UTILITIES | United States | $116,238.11 | ($2,567.83) | 140,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | UTILITIES | United States | $132,214.13 | ($1,392.55) | 176,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | UTILITIES | United States | $162,859.62 | ($2,812.22) | 241,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AEP TRANSMISSION CO LLC | UTILITIES | United States | $512,765.04 | ($10,318.84) | 687,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | INDUSTRIALS | United States | $178,018.62 | $3,608.56 | 175,000.00 |
| FIXED INCOME | AEP TRANSMISSION CO LLC | INDUSTRIALS | United States | $5,099,218.95 | ($56.05) | 5,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $266,254.91 | $28,545.83 | 275,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,677,273.36 | $26,105.96 | 1,625,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $151,551.96 | ($818.40) | 150,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,480,200.24 | $60,272.39 | 1,593,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $287,755.08 | $3,253.00 | 277,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,858,380.71 | $52,597.77 | 2,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $2,270,770.08 | ($28,713.92) | 2,200,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $293,797.91 | ($5,553.76) | 300,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $254,836.73 | ($4,116.48) | 255,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $12,650,926.70 | $380,767.05 | 13,615,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,362,462.05 | $38,673.65 | 1,320,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $3,992,757.78 | $62,920.00 | 4,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,627,432.65 | $20,600.66 | 2,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $1,060,823.06 | $51,567.23 | 1,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $2,046,998.96 | $47,458.96 | 2,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $3,031,039.34 | $5,838.09 | 3,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $999,359.74 | ($16,143.04) | 1,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $2,010,542.05 | ($16,731.84) | 2,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $5,304,115.32 | ($139,863.85) | 5,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $2,046,998.96 | ($42,125.04) | 2,000,000.00 |
| FIXED INCOME | AERCAP IRELAND CAPITAL D/ | YANKEE BONDS - COI | Ireland | $5,096,293.69 | ($82,400.75) | 5,000,000.00 |
| FIXED INCOME | AES CORP/THE | UTILITIES | United States | $315,811.15 | ($5,879.05) | 311,000.00 |
| FIXED INCOME | AES CORP/THE | UTILITIES | United States | $1,241,663.52 | $16,084.80 | 1,205,000.00 |
| FIXED INCOME | AES CORP/THE | UTILITIES | United States | $1,030,426.16 | ($18,351.62) | 1,000,000.00 |
| FIXED INCOME | AETNA INC | INDUSTRIALS | United States | $1,132,246.50 | $44,034.38 | 1,500,000.00 |
| FIXED INCOME | AFFILIATED MANAGERS GRO( | BANKS & FINANCE | United States | $10,419,680.26 | ($105,927.52) | 10,215,000.00 |
| FIXED INCOME | AFFILIATED MANAGERS GRO( | BANKS & FINANCE | United States | $8,526,886.17 | ($37,863.83) | 9,000,000.00 |
| FIXED INCOME | AFFILIATED MANAGERS GRO( | BANKS & FINANCE | United States | $2,271,941.45 | $14,592.14 | 2,398,000.00 |
| FIXED INCOME | AFLAC INC | BANKS & FINANCE | United States | $806,810.33 | $17,445.89 | 1,000,000.00 |
| FIXED INCOME | AFLAC INC | BANKS & FINANCE | United States | $974,033.46 | ($32,386.54) | 1,000,000.00 |
| FIXED INCOME | AFRICAN DEVELOPMENT BAN | SUPRANATIONALS | Supranational | $4,008,738.33 | ($4,200.00) | 4,000,000.00 |
| FIXED INCOME | AFRICAN DEVELOPMENT BAN | SUPRANATIONALS | Supranational | $2,032,338.24 | $11,651.30 | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AGCO CORP | INDUSTRIALS | United States | $28,580.13 | ($405.30) | 28,000.00 |
| FIXED INCOME | AGCO CORP | INDUSTRIALS | United States | $1,531,078.33 | $9,555.00 | 1,500,000.00 |
| FIXED INCOME | AGILENT TECHNOLOGIES INC | INDUSTRIALS | United States | $2,721,059.43 | ($112,265.57) | 3,000,000.00 |
| FIXED INCOME | AGILENT TECHNOLOGIES INC | INDUSTRIALS | United States | $952,768.46 | ($15,308.76) | 1,000,000.00 |
| FIXED INCOME | AGILENT TECHNOLOGIES INC | INDUSTRIALS | United States | $2,721,059.43 | ($29,385.57) | 3,000,000.00 |
| FIXED INCOME | AGILENT TECHNOLOGIES INC | INDUSTRIALS | United States | $905,123.53 | $21,699.64 | 1,000,000.00 |
| FIXED INCOME | AGREE LP | BANKS & FINANCE | United States | $152,168.84 | $1,456.33 | 178,000.00 |
| FIXED INCOME | AGREE LP | BANKS & FINANCE | United States | $391,916.37 | ($6,318.76) | 392,000.00 |
| FIXED INCOME | AGREE LP | BANKS & FINANCE | United States | $655,609.79 | $8,003.94 | 638,000.00 |
| FIXED INCOME | AGREE LP | BANKS & FINANCE | United States | $999,786.65 | ($3,923.35) | 1,000,000.00 |
| FIXED INCOME | AIR PRODUCTS AND CHEMIC/ | INDUSTRIALS | United States | $913,030.21 | ($88,229.23) | 1,000,000.00 |
| FIXED INCOME | AIR PRODUCTS AND CHEMIC/ | INDUSTRIALS | United States | $1,016,411.48 | ($113.80) | 1,000,000.00 |
| FIXED INCOME | AIR PRODUCTS AND CHEMIC/ | INDUSTRIALS | United States | $1,000,617.07 | ($1,101.82) | 1,000,000.00 |
| FIXED INCOME | AIR PRODUCTS AND CHEMIC/ | INDUSTRIALS | United States | $2,037,752.40 | $18,394.62 | 2,000,000.00 |
| FIXED INCOME | AIR PRODUCTS AND CHEMIC/ | INDUSTRIALS | United States | $9,825,638.89 | $6,300.00 | 10,000,000.00 |
| FIXED INCOME | AKER BP ASA 144A | PRINCIPAL ONLY | Norway | $2,579,236.08 | ($124,290.50) | 2,775,000.00 |
| FIXED INCOME | AKER BP ASA 144A | UTILITIES | Norway | $3,061,299.08 | ($51,739.00) | 3,100,000.00 |
| FIXED INCOME | AKER BP ASA 144A | UTILITIES | Norway | $4,542,572.83 | ($76,774.00) | 4,600,000.00 |
| FIXED INCOME | AKER BP ASA 144A | PRINCIPAL ONLY | Norway | $9,313,133.53 | ($432,622.02) | 10,020,000.00 |
| FIXED INCOME | ALABAMA POWER CO | UTILITIES | United States | $86,172.87 | ($4,372.16) | 120,000.00 |
| FIXED INCOME | ALABAMA POWER CO | UTILITIES | United States | $2,872,429.12 | ($160,541.36) | 4,000,000.00 |
| FIXED INCOME | ALABAMA POWER CO | UTILITIES | United States | $7,930,902.24 | ($172,886.73) | 11,784,000.00 |
| FIXED INCOME | ALABAMA POWER CO | UTILITIES | United States | $925,262.84 | ($83,027.72) | 1,000,000.00 |
| FIXED INCOME | ALABAMA POWER CO | UTILITIES | United States | $995,815.93 | ($18,075.18) | 1,000,000.00 |
| FIXED INCOME | ALBEMARLE CORP | INDUSTRIALS | United States | $306,154.80 | $32,407.71 | 306,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $823,288.04 | $41,311.49 | 1,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $411,559.21 | $28,429.88 | 480,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $2,175,634.80 | ($44,483.32) | 2,210,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $1,164,614.29 | $1,872.29 | 1,150,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $1,012,785.39 | ($9,874.61) | 1,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $862,159.54 | ($39,055.03) | 1,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $933,720.22 | ($16,709.78) | 1,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $2,533,253.49 | $124,736.82 | 3,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | INDUSTRIALS | United States | $10,078,834.90 | ($20,215.10) | 10,000,000.00 |
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $933,720.22 | ($16,709.78) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ALEXANDRIA REAL ESTATE E( | BANKS & FINANCE | United States | $3,187,257.54 | ($38,289.54) | 3,321,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $454,653.93 | ($48,732.04) | 500,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $988,662.74 | ($7,658.37) | 1,000,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $1,224,341.54 | $6,891.54 | 1,500,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $1,818,615.71 | ($202,368.18) | 2,000,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $1,022,953.40 | $23,063.57 | 1,500,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $1,017,929.03 | $14,809.45 | 1,000,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $1,027,277.03 | $25,682.86 | 1,000,000.00 |
| FIXED INCOME | ALIBABA GROUP HOLDING LT | YANKEE BONDS - COI | Cayman Islands | $998,737.43 | ($3,851.32) | 1,000,000.00 |
| FIXED INCOME | ALLEGHANY CORP | BANKS & FINANCE | United States | $9,720,250.44 | ($56,690.77) | 10,000,000.00 |
| FIXED INCOME | ALLEGION PLC | YANKEE BONDS - COI | Ireland | $4,845,101.70 | ($74,348.30) | 5,000,000.00 |
| FIXED INCOME | ALLEGION US HOLDING CO IN | INDUSTRIALS | United States | $9,607,736.33 | ($37,189.57) | 9,647,000.00 |
| FIXED INCOME | ALLEGION US HOLDING CO IN | INDUSTRIALS | United States | $1,044,640.53 | $17,605.53 | 1,000,000.00 |
| FIXED INCOME | ALLINA HEALTH SYSTEM | INDUSTRIALS | United States | $655,274.21 | ($16,478.10) | 1,025,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $1,070,251.10 | $9,996.10 | 1,000,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $4,355,583.95 | $9,068.95 | 5,000,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $1,626,047.89 | ($21,585.44) | 2,000,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $2,666,088.71 | ($47,344.96) | 2,600,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $7,624,014.15 | ($40,894.51) | 8,752,000.00 |
| FIXED INCOME | ALLSTATE CORP/THE | BANKS & FINANCE | United States | $2,175,911.49 | $137,440.38 | 2,500,000.00 |
| FIXED INCOME | ALLY AUTO RECEIVABLES TR( | CARS | United States | $89,948.02 | ($802.53) | 89,412.74 |
| FIXED INCOME | ALLY AUTO RECEIVABLES TR( | CARS | United States | $180,837.75 | ($1,796.68) | 180,361.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $410,077.54 | $5,198.00 | 393,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $727,850.82 | ($5,707.81) | 717,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $421,432.55 | $5,569.05 | 411,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $499,936.86 | ($14,640.82) | 444,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $1,196,513.64 | $42,493.24 | 1,150,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $2,337,337.64 | $37,696.40 | 2,240,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $306,250.87 | $1,092.00 | 300,000.00 |
| FIXED INCOME | ALLY FINANCIAL INC | BANKS & FINANCE | United States | $3,940,764.02 | ($31,757.34) | 3,860,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $15,155.69 | ($191.44) | 15,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $566,921.90 | ($39,683.84) | 602,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $556,077.99 | ($47,810.87) | 602,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $1,248,440.98 | ($24,421.99) | 1,267,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $1,305,188.95 | ($20,464.17) | 1,311,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $718,981.43 | ($7,403.75) | 715,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $1,064,838.37 | ($9,381.97) | 1,055,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $651,694.56 | ($3,116.97) | 645,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $2,304,675.36 | ($168,823.28) | 2,495,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $2,652,481.90 | ($41,571.59) | 2,681,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $2,850,105.52 | ($139,674.12) | 2,941,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $1,453,428.68 | ($12,805.72) | 1,440,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $9,853,519.96 | ($206,275.60) | 10,000,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $9,654,322.99 | $127,584.10 | 10,000,000.00 |
| FIXED INCOME | ALPHABET INC | YANKEE BONDS - COI | United States | $9,983,232.17 | ($21,034.50) | 10,000,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $2,406,284.30 | ($176,266.39) | 2,605,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $8,063,307.54 | ($126,373.90) | 8,150,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $7,110,408.88 | ($320,320.00) | 7,365,000.00 |
| FIXED INCOME | ALPHABET INC | INDUSTRIALS | United States | $6,778,812.70 | ($215,441.17) | 6,995,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $260,119.71 | $1,655.67 | 345,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $889,925.34 | $28,351.17 | 1,000,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $3,516,253.21 | ($90,262.48) | 3,500,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $2,009,172.50 | $2,060.00 | 2,000,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $5,277.79 | $52.37 | 7,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $2,046,853.87 | $18,475.15 | 2,003,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $179,650.48 | ($5,805.60) | 177,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $235,732.07 | ($380.80) | 296,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $2,013,867.04 | $24,106.15 | 2,835,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $678,549.17 | $3,164.64 | 665,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $7,247,367.91 | ($82,231.53) | 7,000,000.00 |
| FIXED INCOME | ALTRIA GROUP INC | INDUSTRIALS | United States | $1,779,850.67 | $93,092.34 | 2,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,216,879.61 | ($17,528.59) | 1,220,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $995,865.52 | ($13,761.49) | 997,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $538,618.84 | ($7,758.56) | 540,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $112,958.46 | ($3,844.53) | 120,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $495,218.01 | ($1,050.12) | 490,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $610,181.68 | ($15,414.50) | 619,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $979,914.39 | ($24,838.44) | 1,002,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $439,596.66 | ($27,695.30) | 467,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,595,005.54 | ($21,823.31) | 1,599,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $924,629.01 | ($13,318.86) | 927,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $675,495.10 | ($7,755.16) | 671,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $409,555.80 | ($1,222.82) | 406,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $223,353.43 | ($921.79) | 221,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $489,080.25 | $1,339.63 | 482,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,990,732.17 | ($27,509.18) | 1,993,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $756,568.59 | ($2,258.91) | 750,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $2,420,491.98 | ($290,306.07) | 3,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $2,614,851.10 | ($77,426.68) | 4,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $5,711,801.67 | ($53,160.00) | 6,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $10,087,581.20 | ($117,718.80) | 10,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $2,021,298.00 | ($40,022.00) | 2,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,592,253.07 | ($83,948.75) | 2,071,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,129,809.09 | $5,788.29 | 1,120,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $4,461,004.69 | ($10,954.28) | 4,414,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $653,712.77 | ($51,662.05) | 1,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $10,354,525.10 | $8,245.93 | 11,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $10,566,537.63 | ($136,670.62) | 10,593,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $3,995,448.40 | ($47,682.71) | 4,000,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $7,391,489.08 | ($101,132.42) | 7,410,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $4,209,206.51 | ($60,631.69) | 4,220,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $6,103,047.43 | ($84,335.72) | 6,110,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $6,410,657.85 | ($19,140.50) | 6,355,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $4,704,571.10 | ($19,416.00) | 4,655,000.00 |
| FIXED INCOME | AMCOR FINANCE USA INC | INDUSTRIALS | United States | $2,005,680.62 | $0.62 | 2,000,000.00 |
| FIXED INCOME | AMCOR FLEXIBLES NORTH AM | INDUSTRIALS | United States | $1,201,862.04 | ($20,769.62) | 1,205,000.00 |
| FIXED INCOME | AMCOR FLEXIBLES NORTH AM | INDUSTRIALS | United States | $1,006,347.78 | ($70.00) | 1,000,000.00 |
| FIXED INCOME | AMCOR GROUP FINANCE PLC | YANKEE BONDS - COI | United Kingdom | $2,051,274.02 | $42,448.46 | 2,000,000.00 |
| FIXED INCOME | AMCOR GROUP FINANCE PLC | YANKEE BONDS - COI | United Kingdom | $2,051,274.02 | $42,448.46 | 2,000,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $140,262.16 | ($2,163.04) | 136,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $4,641,027.06 | ($14,707.94) | 4,500,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $1,027,030.77 | $12,984.38 | 1,000,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $1,445,661.42 | ($21,726.91) | 1,500,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $988,521.67 | ($17,030.00) | 1,000,000.00 |
| FIXED INCOME | AMEREN CORP | UTILITIES | United States | $6,946,433.48 | ($28,906.52) | 7,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AMEREN ILLINOIS CO | UTILITIES | United States | $881,502.11 | ($116,248.45) | 1,000,000.00 |
| FIXED INCOME | AMEREN ILLINOIS CO | UTILITIES | United States | $962,007.92 | ($49,095.41) | 1,000,000.00 |
| FIXED INCOME | AMEREN ILLINOIS CO | UTILITIES | United States | $5,026,497.40 | ($5,497.60) | 5,000,000.00 |
| FIXED INCOME | AMERICA MOVIL SAB DE CV | YANKEE BONDS - COI | Mexico | $2,208,827.96 | ($63,272.04) | 2,000,000.00 |
| FIXED INCOME | AMERICA MOVIL SAB DE CV | YANKEE BONDS - COI | Mexico | $1,057,982.18 | ($57,974.21) | 1,000,000.00 |
| FIXED INCOME | AMERICA MOVIL SAB DE CV | YANKEE BONDS - COI | Mexico | $9,160,764.22 | ($105.78) | 9,000,000.00 |
| FIXED INCOME | AMERICA MOVIL SAB DE CV | YANKEE BONDS - COI | Mexico | $2,642,143.23 | ($103,201.17) | 2,500,000.00 |
| FIXED INCOME | AMERICA MOVIL SAB DE CV | YANKEE BONDS - COI | Mexico | $1,956,316.17 | ($44,139.66) | 2,000,000.00 |
| FIXED INCOME | AMERICAN AIRLINES 2015-2 C | INDUSTRIALS | United States | $1,171,997.82 | ($22,351.23) | 1,181,354.14 |
| FIXED INCOME | AMERICAN AIRLINES 2016-1 C | INDUSTRIALS | United States | $478,032.86 | $29,569.65 | 477,380.97 |
| FIXED INCOME | AMERICAN AIRLINES 2016-2 C | INDUSTRIALS | United States | $112,003.38 | ($10,099.15) | 115,210.00 |
| FIXED INCOME | AMERICAN AIRLINES 2016-3 C | INDUSTRIALS | United States | $44,900.62 | $3,595.95 | 46,672.26 |
| FIXED INCOME | AMERICAN AIRLINES 2016-3 C | INDUSTRIALS | United States | $1,746,898.57 | $62,972.82 | 1,815,825.27 |
| FIXED INCOME | AMERICAN AIRLINES 2017-1 C | INDUSTRIALS | United States | $350,563.47 | $17,565.88 | 354,687.50 |
| FIXED INCOME | AMERICAN AIRLINES 2017-1 C | INDUSTRIALS | United States | $284,262.91 | $17,500.54 | 288,290.00 |
| FIXED INCOME | AMERICAN AIRLINES 2017-1 C | INDUSTRIALS | United States | $2,092,162.77 | $35,654.69 | 2,116,775.00 |
| FIXED INCOME | AMERICAN AIRLINES 2017-2 C | INDUSTRIALS | United States | $222,625.04 | $16,957.85 | 229,642.93 |
| FIXED INCOME | AMERICAN AIRLINES 2017-2 C | INDUSTRIALS | United States | $3,170,070.61 | $149,896.88 | 3,270,001.87 |
| FIXED INCOME | AMERICAN AIRLINES 2019-1 C | INDUSTRIALS | United States | $362,210.30 | $23,521.83 | 381,049.60 |
| FIXED INCOME | AMERICAN AIRLINES 2019-1 C | INDUSTRIALS | United States | $538,478.54 | $36,156.36 | 577,306.92 |
| FIXED INCOME | AMERICAN AIRLINES 2019-1 C | OTHER | United States | $191,799.52 | $7,717.87 | 192,944.76 |
| FIXED INCOME | AMERICAN AIRLINES 2021-1 C | INDUSTRIALS | United States | $397,521.26 | $33,138.19 | 407,575.00 |
| FIXED INCOME | AMERICAN AIRLINES 2021-1 C | INDUSTRIALS | United States | $638,969.59 | $26,358.25 | 703,468.12 |
| FIXED INCOME | AMERICAN AIRLINES 2025-1 C | INDUSTRIALS | United States | $478,930.91 | ($15,525.06) | 490,000.00 |
| FIXED INCOME | AMERICAN AIRLINES 2025-1 C | INDUSTRIALS | United States | $220,568.44 | ($3,017.89) | 221,000.00 |
| FIXED INCOME | AMERICAN AIRLINES 2026-1 C | INDUSTRIALS | United States | $575,559.53 | ($4,640.47) | 576,000.00 |
| FIXED INCOME | AMERICAN AIRLINES 2026-1 C | INDUSTRIALS | United States | $601,034.27 | ($2,749.41) | 599,000.00 |
| FIXED INCOME | AMERICAN ASSETS TRUST LP | YANKEE BONDS - COI | United States | $176,238.40 | $1,156.72 | 190,000.00 |
| FIXED INCOME | AMERICAN ASSETS TRUST LP | YANKEE BONDS - COI | United States | $4,637,852.50 | $407,790.00 | 5,000,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $172,480.53 | ($2,900.39) | 166,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $129,761.45 | $3,458.62 | 123,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $276,048.32 | $1,885.95 | 273,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $131,541.75 | ($774.06) | 130,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $4,408,683.88 | ($25,775.23) | 4,360,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $2,544,826.94 | ($1,082.99) | 2,515,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $2,109,942.34 | $69,331.71 | 2,000,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $2,078,078.68 | $33,303.12 | 2,000,000.00 |
| FIXED INCOME | AMERICAN ELECTRIC POWER | UTILITIES | United States | $986,804.25 | ($15,762.42) | 1,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $70,903.07 | ($1,117.81) | 69,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $837,484.69 | $103.15 | 820,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $1,074,348.97 | $20,838.02 | 1,030,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $567,036.84 | ($170.05) | 555,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $699,734.70 | ($21,657.96) | 715,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $5,090,615.40 | $63,185.40 | 6,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $18,273,771.55 | ($143,374.40) | 17,860,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $1,021,688.00 | ($306.39) | 1,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $5,871,899.51 | ($181,745.16) | 6,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $5,004,748.52 | ($30,433.15) | 5,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $848,435.90 | $19,125.90 | 1,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $1,047,107.20 | $23,200.95 | 1,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CO | BANKS & FINANCE | United States | $25,579,187.50 | ($190,000.00) | 25,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CREDIT | CARDS | United States | $328,465.94 | ($6,965.39) | 325,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CREDIT | CARDS | United States | $5,028,761.23 | $19,738.40 | 5,000,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CREDIT | CARDS | United States | $117,877.51 | ($3,223.82) | 115,000.00 |
| FIXED INCOME | AMERICAN EXPRESS CREDIT | CARDS | United States | $1,006,473.73 | $4,452.46 | 1,000,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $58,624.11 | $2,940.40 | 85,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | INDUSTRIALS | United States | $672,972.09 | ($2,198.95) | 719,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $257,401.08 | ($11,881.30) | 322,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $101,582.05 | ($2,308.96) | 98,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $551,243.39 | ($1,219.73) | 549,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $2,008,172.64 | $14,892.64 | 2,000,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $1,021,858.22 | $8,487.11 | 1,000,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $1,035,009.53 | $13,162.86 | 1,000,000.00 |
| FIXED INCOME | AMERICAN HOMES 4 RENT LP | BANKS & FINANCE | United States | $2,150,844.45 | $32,765.89 | 2,075,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $9,975,184.41 | ($14,355.85) | 9,727,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $3,885,359.84 | $78,712.94 | 3,780,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $3,734,859.60 | $8,600.70 | 3,640,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $2,556,083.36 | ($14,574.47) | 2,550,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $7,447,162.52 | ($121,027.15) | 7,400,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $4,052,632.03 | ($20,634.64) | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $1,013,060.09 | $2,690.09 | 1,000,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $9,361,579.98 | ($47,596.02) | 9,240,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $3,199,279.23 | ($62,656.77) | 3,200,000.00 |
| FIXED INCOME | AMERICAN HONDA FINANCE C | BANKS & FINANCE | United States | $12,594,987.25 | ($76,450.25) | 12,500,000.00 |
| FIXED INCOME | AMERICAN INTERNATIONAL G | BANKS & FINANCE | United States | $2,004,140.00 | ($9,400.00) | 2,000,000.00 |
| FIXED INCOME | AMERICAN INTERNATIONAL G | BANKS & FINANCE | United States | $892,921.83 | $74.78 | 1,000,000.00 |
| FIXED INCOME | AMERICAN INTERNATIONAL G | BANKS & FINANCE | United States | $7,082,784.49 | ($106,422.69) | 7,159,000.00 |
| FIXED INCOME | AMERICAN INTERNATIONAL G | BANKS & FINANCE | United States | $950,904.01 | ($49,060.43) | 1,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $200,465.02 | $1,915.29 | 200,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $87,301.28 | $3,790.49 | 91,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $59,304.87 | $567.81 | 59,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $147,340.06 | ($3,049.77) | 143,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $108,781.60 | ($1,885.69) | 105,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $397,216.15 | $7,665.07 | 379,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $398,611.19 | $8,473.69 | 379,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $395,332.42 | ($5,242.07) | 401,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,719,329.16 | $42,876.83 | 1,900,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $2,063,966.58 | $52,584.36 | 2,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $3,152,476.68 | ($38,111.21) | 3,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,032,809.33 | $16,784.89 | 1,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,036,213.48 | $22,774.59 | 1,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,542,488.08 | $16,908.08 | 1,500,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $2,068,163.22 | $34,063.22 | 2,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $2,037,772.78 | $11,997.22 | 2,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,022,088.27 | $9,095.49 | 1,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $1,971,732.78 | ($26,145.00) | 2,000,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $905,099.55 | $18,335.49 | 903,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $670,355.33 | $1,726.95 | 675,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $2,894,364.99 | $129,981.01 | 3,037,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $416,847.05 | $24,585.78 | 468,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $238,879.32 | $4,423.41 | 249,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $3,148,749.67 | $7,263.99 | 3,056,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $15,718,461.90 | ($7,228.00) | 15,682,000.00 |
| FIXED INCOME | AMERICAN TOWER CORP | BANKS & FINANCE | United States | $8,617,151.29 | ($113,314.07) | 8,316,000.00 |
| FIXED INCOME | AMERICAN WATER CAPITAL C | UTILITIES | United States | $16,743,572.44 | ($139,534.56) | 16,550,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AMERICOLD REALTY OPERAT | BANKS & FINANCE | United States | $8,179,172.70 | $35,212.05 | 8,098,000.00 |
| FIXED INCOME | AMERICREDIT AUTOMOBILE F | OTHER | United States | $73,514.98 | ($1,333.31) | 73,136.99 |
| FIXED INCOME | AMERICREDIT AUTOMOBILE F | CARS | United States | $101,165.44 | ($2,029.03) | 100,000.00 |
| FIXED INCOME | AMERICREDIT AUTOMOBILE F | OTHER | United States | $338,430.03 | $2,771.25 | 335,000.00 |
| FIXED INCOME | AMERIKING INC | INDUSTRIALS | United States | $0.00 | ($15.09) | 150,920.08 |
| FIXED INCOME | AMERIPRISE FINANCIAL INC | BANKS & FINANCE | United States | $986,213.61 | ($1,996.94) | 985,000.00 |
| FIXED INCOME | AMERIPRISE FINANCIAL INC | BANKS & FINANCE | United States | $637,439.73 | $1,643.86 | 635,000.00 |
| FIXED INCOME | AMERIPRISE FINANCIAL INC | BANKS & FINANCE | United States | $1,007,237.16 | ($20,050.62) | 1,000,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $1,819,273.97 | ($86,587.51) | 1,840,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $1,813,411.06 | ($4,212.41) | 1,752,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $625,891.52 | ($15,946.78) | 631,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $617,615.40 | ($33,039.71) | 610,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $915,389.39 | ($17,732.21) | 918,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $220,672.89 | ($5,967.96) | 223,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $831,917.77 | ($17,147.85) | 835,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $984,029.38 | ($20,554.06) | 1,244,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $3,019,356.23 | $56,707.47 | 3,044,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $304,132.64 | ($5,763.63) | 305,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $3,978,457.78 | ($95,280.00) | 4,000,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $1,977,471.71 | ($119,708.08) | 2,000,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $224,966.63 | ($1,158.53) | 375,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $852,290.31 | $6,075.94 | 862,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $1,694,408.30 | $50,452.30 | 2,000,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $5,148,313.18 | ($64,456.54) | 5,500,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $1,036,230.10 | $9,179.27 | 1,000,000.00 |
| FIXED INCOME | AMGEN INC | INDUSTRIALS | United States | $6,074,905.51 | ($134,813.91) | 6,000,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $267,040.41 | ($6,051.69) | 270,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $1,108,975.98 | ($56,965.80) | 1,160,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $1,898,800.92 | ($120,754.64) | 2,000,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $890,380.96 | ($112,436.82) | 1,000,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $4,915,897.01 | ($71,664.10) | 5,000,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $4,915,897.01 | $20,735.90 | 5,000,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $10,127,754.78 | ($269,861.58) | 10,240,000.00 |
| FIXED INCOME | AMPHENOL CORP | INDUSTRIALS | United States | $4,086,958.88 | ($209,938.62) | 4,275,000.00 |
| FIXED INCOME | AMRIZE FINANCE US LLC | INDUSTRIALS | United States | $4,049,437.55 | ($11,509.12) | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ANALOG DEVICES INC | INDUSTRIALS | United States | $733,553.33 | ($30,956.67) | 1,000,000.00 |
| FIXED INCOME | ANALOG DEVICES INC | INDUSTRIALS | United States | $9,940,115.03 | ($13,718.30) | 10,000,000.00 |
| FIXED INCOME | ANALOG DEVICES INC | INDUSTRIALS | United States | $998,969.05 | ($11,109.84) | 1,000,000.00 |
| FIXED INCOME | ANGLO AMERICAN CAPITAL P | UTILITIES | United Kingdom | $3,084,671.67 | $73,350.00 | 3,000,000.00 |
| FIXED INCOME | ANGLO AMERICAN CAPITAL P | UTILITIES | United Kingdom | $718,728.50 | $9,744.06 | 699,000.00 |
| FIXED INCOME | ANGLO AMERICAN CAPITAL P | YANKEE BONDS - COI | United Kingdom | $541,225.58 | ($11,059.08) | 628,000.00 |
| FIXED INCOME | ANGLO AMERICAN CAPITAL P | YANKEE BONDS - COI | United Kingdom | $770,139.69 | $14,245.98 | 749,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH COS LLC / | INDUSTRIALS | United States | $2,181,270.36 | ($75,574.98) | 2,197,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH INBEV WC | INDUSTRIALS | United States | $443,787.59 | ($22,294.98) | 426,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH INBEV WC | INDUSTRIALS | United States | $2,414,735.18 | ($119,176.97) | 2,500,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH INBEV WC | INDUSTRIALS | United States | $5,131,593.81 | ($79,592.30) | 5,000,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH INBEV WC | INDUSTRIALS | United States | $5,131,593.81 | ($79,592.30) | 5,000,000.00 |
| FIXED INCOME | ANHEUSER-BUSCH INBEV WC | INDUSTRIALS | United States | $3,047,395.80 | ($65,248.33) | 3,155,000.00 |
| FIXED INCOME | ANTOFAGASTA PLC 144A | UTILITIES | United Kingdom | $288,968.33 | $17,784.90 | 270,000.00 |
| FIXED INCOME | ANZ NEW ZEALAND INT'L LTD | UTILITIES | New Zealand | $3,013,700.00 | ($39,300.00) | 3,000,000.00 |
| FIXED INCOME | AON CORP | BANKS & FINANCE | United States | $105,742.50 | ($6,138.18) | 100,000.00 |
| FIXED INCOME | AON CORP | BANKS & FINANCE | United States | $981,896.71 | ($23,339.12) | 1,000,000.00 |
| FIXED INCOME | AON CORP / AON GLOBAL HO | YANKEE BONDS - COI | United States | $1,785,651.97 | ($119,086.92) | 2,000,000.00 |
| FIXED INCOME | AON CORP / AON GLOBAL HO | YANKEE BONDS - COI | United States | $5,935,275.00 | $34,980.00 | 6,000,000.00 |
| FIXED INCOME | AON NORTH AMERICA INC | BANKS & FINANCE | United States | $55,681.48 | ($1,020.29) | 54,000.00 |
| FIXED INCOME | AON NORTH AMERICA INC | BANKS & FINANCE | United States | $465,400.24 | ($35,742.66) | 465,000.00 |
| FIXED INCOME | AON NORTH AMERICA INC | BANKS & FINANCE | United States | $3,116,121.02 | ($48,388.98) | 3,000,000.00 |
| FIXED INCOME | AON NORTH AMERICA INC | BANKS & FINANCE | United States | $2,062,276.89 | ($16,896.44) | 2,000,000.00 |
| FIXED INCOME | AON NORTH AMERICA INC | BANKS & FINANCE | United States | $5,929,978.30 | ($119,780.83) | 5,709,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $758,833.83 | ($10,450.71) | 729,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $207,295.00 | $48.62 | 198,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $2,081,848.64 | ($7,571.36) | 2,000,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $3,082,527.36 | ($11,670.97) | 3,000,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $4,034,643.83 | $4,462.16 | 4,000,000.00 |
| FIXED INCOME | APOLLO DEBT SOLUTIONS BL | BANKS & FINANCE | United States | $2,093,888.94 | $37,431.16 | 2,000,000.00 |
| FIXED INCOME | APOLLO GLOBAL MANAGEME | BANKS & FINANCE | United States | $828,857.27 | $2,916.24 | 814,000.00 |
| FIXED INCOME | APOLLO GLOBAL MANAGEME | BANKS & FINANCE | United States | $991,997.56 | ($25,487.16) | 1,000,000.00 |
| FIXED INCOME | APPALACHIAN POWER CO | UTILITIES | United States | $228,112.10 | ($19,299.64) | 230,000.00 |
| FIXED INCOME | APPALACHIAN POWER CO | UTILITIES | United States | $1,042,249.53 | $31,174.53 | 1,000,000.00 |
| FIXED INCOME | APPALACHIAN POWER RECO | UTILITIES | United States | $667,558.60 | $3,462.15 | 661,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | APPALACHIAN POWER RECO | UTILITIES | United States | $932,580.08 | $22,630.02 | 905,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $10,084,441.67 | $19,900.00 | 10,000,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $361,650.35 | ($34,940.06) | 587,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $217,971.60 | ($11,595.82) | 304,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $630,282.63 | ($77,636.33) | 799,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $1,862,973.72 | ($254,336.28) | 3,000,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $11,287,174.72 | $118,679.57 | 11,170,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $2,336,270.55 | ($626.17) | 4,278,000.00 |
| FIXED INCOME | APPLE INC | INDUSTRIALS | United States | $639,638.09 | ($21,650.72) | 1,035,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,011,627.42 | $7,736.59 | 1,000,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,017,905.95 | $14,686.78 | 1,000,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,012,568.04 | $11,094.71 | 1,000,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $2,242,778.00 | $7,344.65 | 2,217,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $5,769,490.91 | $14,067.28 | 5,668,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,967,736.19 | ($82,955.46) | 2,033,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,017,905.95 | ($13,773.22) | 1,000,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,012,568.04 | $11,094.71 | 1,000,000.00 |
| FIXED INCOME | APPLOVIN CORP | INDUSTRIALS | United States | $1,935,795.57 | ($64,161.10) | 2,000,000.00 |
| FIXED INCOME | APTIV SWISS HOLDINGS LTD | YANKEE BONDS - COI | Jersey C I | $1,245,758.99 | ($59,108.16) | 2,000,000.00 |
| FIXED INCOME | ARCELORMITTAL SA | YANKEE BONDS - COI | Luxembourg | $1,530,869.84 | ($892.59) | 1,535,000.00 |
| FIXED INCOME | ARCELORMITTAL SA | YANKEE BONDS - COI | Luxembourg | $1,100,211.21 | ($29,718.79) | 1,000,000.00 |
| FIXED INCOME | ARCELORMITTAL SA | YANKEE BONDS - COI | Luxembourg | $1,544,840.66 | ($26,412.67) | 1,500,000.00 |
| FIXED INCOME | ARCH CAPITAL FINANCE LLC | BANKS & FINANCE | United States | $105,121.03 | ($13,957.39) | 105,000.00 |
| FIXED INCOME | ARCH CAPITAL GROUP LTD | YANKEE BONDS - COI | Bermuda | $658,575.64 | $2,253.44 | 657,000.00 |
| FIXED INCOME | ARCHER-DANIELS-MIDLAND C | INDUSTRIALS | United States | $962,430.73 | ($38,285.38) | 1,000,000.00 |
| FIXED INCOME | ARCHER-DANIELS-MIDLAND C | INDUSTRIALS | United States | $1,007,932.22 | $1,110.00 | 1,000,000.00 |
| FIXED INCOME | ARCHROCK SERVICES LP / AF | UTILITIES | United States | $204,103.33 | ($2,484.00) | 200,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $3,238,549.38 | $323,936.40 | 3,210,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $2,668,802.97 | $2,813.43 | 2,645,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $4,035,575.56 | $302,358.12 | 4,000,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $1,915,985.58 | $14,670.02 | 2,000,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $4,170,591.11 | $8,410.00 | 4,000,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $7,775,937.31 | ($18,328.52) | 7,500,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $2,012,218.51 | $14,811.84 | 2,000,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $2,017,787.78 | $6,100.00 | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $957,992.79 | ($70,244.99) | 1,000,000.00 |
| FIXED INCOME | ARES CAPITAL CORP | BANKS & FINANCE | United States | $881,442.28 | ($116,436.61) | 1,000,000.00 |
| FIXED INCOME | ARES EUROPEAN CLO 11A A1 | EURO | Ireland | $2,451,790.77 | ($1,670.72) | 2,130,977.13 |
| FIXED INCOME | ARES MANAGEMENT CORP | BANKS & FINANCE | United States | $583,803.17 | ($51,199.47) | 636,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $147,687.08 | ($1,925.08) | 143,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $390,387.01 | ($2,182.28) | 389,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $81,230.73 | ($191.14) | 80,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $342,842.88 | $1,051.00 | 341,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $245,326.85 | ($391.61) | 242,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $503,704.11 | ($1,857.30) | 502,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $555,452.66 | ($18,981.20) | 568,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $266,266.09 | ($5,479.49) | 270,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $2,010,808.64 | $6,164.20 | 2,000,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $977,909.62 | ($33,417.60) | 1,000,000.00 |
| FIXED INCOME | ARES STRATEGIC INCOME FU | BANKS & FINANCE | United States | $1,032,776.77 | $19,817.88 | 1,000,000.00 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | EURO | Argentina | $176,205.11 | $11,461.97 | 196,000.00 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | EURO | Argentina | $800,030.82 | $40,040.85 | 811,175.76 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | SOVEREIGN DEBT | Argentina | $1,819,310.92 | $93,682.73 | 2,047,889.52 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | SOVEREIGN DEBT | Argentina | $1,084,371.56 | $55,518.90 | 1,264,000.00 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | SOVEREIGN DEBT | Argentina | $137,305.35 | $1,531.82 | 179,432.00 |
| FIXED INCOME | ARGENTINE REPUBLIC GOVEI | SOVEREIGN DEBT | Argentina | $2,141,219.95 | $92,343.01 | 2,334,320.10 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $184,356.85 | ($573.23) | 175,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $744,202.38 | ($6,414.39) | 726,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $1,197,970.44 | ($17,026.22) | 1,199,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $3,149,797.11 | $42,632.11 | 3,000,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $2,106,935.51 | $69,348.84 | 2,000,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $949,984.54 | ($58,527.68) | 1,000,000.00 |
| FIXED INCOME | ARIZONA PUBLIC SERVICE CC | UTILITIES | United States | $2,106,935.51 | $69,348.84 | 2,000,000.00 |
| FIXED INCOME | ARMADA EURO CLO VII 7A A 1 | EURO | Ireland | $6,960,045.17 | ($6,715.40) | 6,050,000.00 |
| FIXED INCOME | ARROW ELECTRONICS INC | INDUSTRIALS | United States | $1,042,631.28 | $11,962.53 | 1,000,000.00 |
| FIXED INCOME | ARTHUR J GALLAGHER & CO | BANKS & FINANCE | United States | $1,999,431.52 | ($29,356.26) | 2,000,000.00 |
| FIXED INCOME | ARTHUR J GALLAGHER & CO | BANKS & FINANCE | United States | $1,009,393.75 | $8,018.19 | 1,000,000.00 |
| FIXED INCOME | ARTHUR J GALLAGHER & CO | BANKS & FINANCE | United States | $2,082,615.51 | $9,664.40 | 2,000,000.00 |
| FIXED INCOME | ARTHUR J GALLAGHER & CO | BANKS & FINANCE | United States | $999,715.76 | ($14,678.13) | 1,000,000.00 |
| FIXED INCOME | ARTHUR J GALLAGHER & CO | BANKS & FINANCE | United States | $970,042.99 | ($44,683.68) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ASBURY AUTOMOTIVE GROUI | INDUSTRIALS | United States | $335,873.53 | $23,149.34 | 340,000.00 |
| FIXED INCOME | ASCENSION HEALTH | INDUSTRIALS | United States | $3,085,833.39 | ($308,426.50) | 3,280,000.00 |
| FIXED INCOME | ASCENSION HEALTH | INDUSTRIALS | United States | $1,612,008.35 | ($98,729.24) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $2,008,199.44 | ($20.00) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $2,010,085.83 | ($41,160.00) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $990,294.47 | ($10,727.61) | 1,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $982,692.97 | ($13,084.25) | 1,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $991,420.74 | ($18,094.26) | 1,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $1,893,925.20 | ($95,882.58) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $3,971,953.33 | ($32,120.00) | 4,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $1,894,663.89 | ($105,177.78) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $1,999,999.48 | ($22,383.58) | 2,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $987,188.72 | ($21,921.70) | 1,000,000.00 |
| FIXED INCOME | ASIAN DEVELOPMENT BANK | SUPRANATIONALS | Supranational | $2,923,515.45 | ($59,624.13) | 3,000,000.00 |
| FIXED INCOME | ASIAN INFRASTRUCTURE INV | SUPRANATIONALS | Supranational | $1,015,674.84 | $2,313.73 | 1,000,000.00 |
| FIXED INCOME | ASIAN INFRASTRUCTURE INV | SUPRANATIONALS | Supranational | $1,016,199.58 | $4,360.00 | 1,000,000.00 |
| FIXED INCOME | ASIAN INFRASTRUCTURE INV | SUPRANATIONALS | Supranational | $2,009,565.86 | $2,065.86 | 2,000,000.00 |
| FIXED INCOME | ASSURED GUARANTY US HOL | BANKS & FINANCE | United States | $2,660,733.14 | ($87,951.36) | 2,454,000.00 |
| FIXED INCOME | ASSURED GUARANTY US HOL | BANKS & FINANCE | United States | $3,710,733.24 | $65,333.24 | 4,000,000.00 |
| FIXED INCOME | ASSURED GUARANTY US HOL | BANKS & FINANCE | United States | $1,415,088.82 | ($36,476.60) | 2,000,000.00 |
| FIXED INCOME | ASTRAZENECA FINANCE LLC | INDUSTRIALS | United States | $865,041.35 | ($19,961.84) | 875,000.00 |
| FIXED INCOME | ASTRAZENECA FINANCE LLC | INDUSTRIALS | United States | $1,023,244.52 | ($2,434.65) | 1,000,000.00 |
| FIXED INCOME | ASTRAZENECA PLC | YANKEE BONDS - COI | United Kingdom | $888,462.58 | $24,404.38 | 1,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $962,412.45 | $82,874.35 | 1,015,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $686,065.50 | ($1,836.00) | 780,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $952,854.59 | ($526,292.42) | 1,467,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $3,237,886.92 | ($305,689.83) | 4,985,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $296,783.35 | $7,170.71 | 313,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $514,139.38 | $17,205.60 | 564,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $485,020.08 | ($4,141.09) | 493,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $564,843.58 | ($9,314.82) | 566,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $235,511.69 | ($1,515.34) | 235,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $308,899.51 | ($19,115.79) | 400,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $320,287.71 | ($37,737.98) | 486,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $487,383.78 | ($53,756.06) | 746,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AT&T INC | UTILITIES | United States | $254,614.18 | ($31,335.36) | 392,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $366,092.74 | ($45,180.60) | 546,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $344,631.53 | ($21,172.11) | 363,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,218,397.50 | ($19,534.70) | 1,217,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $792,514.90 | ($20,796.42) | 803,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $616,708.50 | ($19,800.06) | 622,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,405,858.51 | ($21,448.57) | 1,420,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $818,500.32 | ($9,103.73) | 819,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $409,890.56 | ($1,692.28) | 409,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,312,822.88 | ($79,046.45) | 1,700,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,137,300.81 | ($33,627.19) | 1,100,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,381,454.87 | ($25,834.25) | 1,380,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $888,009.09 | $20,077.53 | 800,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $15,171,033.76 | ($306,956.24) | 16,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $817,321.75 | ($1,253.81) | 1,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $2,015,562.22 | ($16,775.56) | 2,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $2,015,982.54 | ($18,517.46) | 2,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $5,676,902.32 | $82,939.14 | 6,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $7,224,878.89 | $22,820.00 | 7,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,702,277.64 | ($83,014.17) | 2,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,544,497.51 | ($46,868.56) | 2,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,925,328.34 | $67,578.34 | 2,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $8,423,823.30 | $293,735.20 | 10,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,998,779.79 | ($22,231.32) | 2,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $118,836.37 | $1,461.17 | 120,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,410,201.35 | $14,214.50 | 1,704,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,324,542.17 | $4,449.98 | 1,562,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,592,212.17 | ($104,536.89) | 2,416,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $394,611.00 | ($21,987.60) | 604,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $2,015,479.06 | ($132,737.61) | 3,103,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,298,757.56 | ($61,109.92) | 1,937,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $1,774,196.44 | ($120,170.98) | 1,781,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,016,459.26 | ($20,461.79) | 1,072,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $2,444,699.97 | ($182,780.70) | 3,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $5,174,955.99 | ($35,738.06) | 5,135,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,835,373.27 | $43,204.20 | 1,740,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $1,331,230.71 | ($15,640.12) | 1,500,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $3,352,469.27 | ($137,522.40) | 5,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $7,560,427.73 | ($92,786.51) | 11,696,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $5,633,147.04 | ($156,552.96) | 6,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $9,979,568.49 | ($134,670.40) | 10,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $4,950,206.02 | ($27,323.15) | 5,000,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $2,998,169.69 | $12,793.02 | 3,000,000.00 |
| FIXED INCOME | AT&T INC | INDUSTRIALS | United States | $3,826,257.11 | ($258,158.17) | 5,595,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $11,410,224.87 | ($174,080.86) | 11,525,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $2,693,355.77 | ($29,956.70) | 2,695,000.00 |
| FIXED INCOME | AT&T INC | UTILITIES | United States | $3,412,414.05 | ($14,088.53) | 3,405,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | YANKEE BONDS - COI | United States | $276,446.65 | $22,745.67 | 290,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | BANKS & FINANCE | United States | $214,341.63 | ($9,395.31) | 220,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | YANKEE BONDS - COI | United States | $264,731.47 | $1,111.45 | 255,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | YANKEE BONDS - COI | United States | $1,380,457.30 | $2,277.30 | 2,000,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | BANKS & FINANCE | United States | $468,090.55 | ($36,626.95) | 500,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | YANKEE BONDS - COI | United States | $1,086,728.18 | $61,809.85 | 1,000,000.00 |
| FIXED INCOME | ATHENE HOLDING LTD | BANKS & FINANCE | United States | $468,090.55 | ($36,626.95) | 500,000.00 |
| FIXED INCOME | ATLASSIAN CORP | INDUSTRIALS | United States | $137,151.79 | ($4,398.97) | 136,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $484,584.56 | ($1,038.80) | 485,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $635,397.80 | ($48,798.87) | 1,000,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $4,995,717.09 | ($10,709.30) | 5,000,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $844,613.94 | ($14,378.85) | 1,000,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $989,443.69 | ($9,139.64) | 1,000,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $1,040,748.77 | $31,483.21 | 1,000,000.00 |
| FIXED INCOME | ATMOS ENERGY CORP | UTILITIES | United States | $4,995,717.09 | $8,190.70 | 5,000,000.00 |
| FIXED INCOME | AUGUSTA SPINCO CORP | INDUSTRIALS | United States | $207,305.95 | ($1,467.10) | 206,000.00 |
| FIXED INCOME | AUGUSTA SPINCO CORP | INDUSTRIALS | United States | $346,510.46 | ($2,633.20) | 345,000.00 |
| FIXED INCOME | AUGUSTA SPINCO CORP | INDUSTRIALS | United States | $196,236.21 | ($65.71) | 195,000.00 |
| FIXED INCOME | AUSTRALIA & NEW ZEALAND I | YANKEE BONDS - COI | Australia | $3,025,877.24 | $20,108.49 | 3,000,000.00 |
| FIXED INCOME | AUSTRALIAN 10YR BOND FUT | AUSTRALIA | Australia | $56,613.38 | $56,613.38 | 43.00 |
| FIXED INCOME | AUSTRALIAN 10YR BOND FUT | AUSTRALIA | Australia | $107,767.17 | $107,767.17 | 94.00 |
| FIXED INCOME | AUSTRALIAN METCOAL FINAN | UTILITIES | Australia | $211,043.04 | $7,413.40 | 202,000.00 |
| FIXED INCOME | AUTODESK INC | INDUSTRIALS | United States | $1,518,162.26 | $3,578.04 | 1,515,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | AUTODESK INC | INDUSTRIALS | United States | $1,983,051.11 | $15,920.00 | 2,000,000.00 |
| FIXED INCOME | AUTODESK INC | INDUSTRIALS | United States | $1,902,938.07 | ($38,275.26) | 2,000,000.00 |
| FIXED INCOME | AUTONATION INC | INDUSTRIALS | United States | $3,054,621.91 | ($8,347.26) | 3,000,000.00 |
| FIXED INCOME | AUTONATION INC | INDUSTRIALS | United States | $945,719.77 | ($65,463.56) | 1,000,000.00 |
| FIXED INCOME | AUTONATION INC | INDUSTRIALS | United States | $4,072,829.21 | ($16,659.68) | 4,000,000.00 |
| FIXED INCOME | AUTOZONE INC | INDUSTRIALS | United States | $1,143,629.05 | $34,432.22 | 1,300,000.00 |
| FIXED INCOME | AUTOZONE INC | INDUSTRIALS | United States | $982,764.61 | ($25,009.83) | 1,000,000.00 |
| FIXED INCOME | AUTOZONE INC | INDUSTRIALS | United States | $1,028,746.39 | ($28,470.28) | 1,000,000.00 |
| FIXED INCOME | AUTOZONE INC | INDUSTRIALS | United States | $1,036,702.61 | $14,275.94 | 1,000,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | INDUSTRIALS | United States | $832,604.39 | ($15,110.16) | 1,000,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | BANKS & FINANCE | United States | $4,647,410.48 | ($6,232.85) | 5,000,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | BANKS & FINANCE | United States | $2,969,471.76 | ($51,573.61) | 3,219,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | BANKS & FINANCE | United States | $1,984,813.94 | ($21,556.06) | 2,000,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | BANKS & FINANCE | United States | $232,134.39 | ($3,369.32) | 233,000.00 |
| FIXED INCOME | AVALONBAY COMMUNITIES IN | BANKS & FINANCE | United States | $1,803,195.26 | ($82,420.47) | 1,940,000.00 |
| FIXED INCOME | AVANGRID INC | UTILITIES | United States | $976,871.89 | ($24,874.78) | 1,000,000.00 |
| FIXED INCOME | AVERY DENNISON CORP | INDUSTRIALS | United States | $2,016,662.27 | $19,891.44 | 2,000,000.00 |
| FIXED INCOME | AVERY DENNISON CORP | INDUSTRIALS | United States | $929,650.95 | ($70,539.33) | 1,000,000.00 |
| FIXED INCOME | AVERY DENNISON CORP | INDUSTRIALS | United States | $1,162,063.69 | ($8,161.66) | 1,250,000.00 |
| FIXED INCOME | AVNET INC | INDUSTRIALS | United States | $1,039,757.09 | $24,124.31 | 1,000,000.00 |
| FIXED INCOME | AXIS SPECIALTY FINANCE PL( | YANKEE BONDS - COI | United Kingdom | $993,139.99 | ($7,437.79) | 1,000,000.00 |
| FIXED INCOME | B&G FOODS INC | INDUSTRIALS | United States | $1,369,896.75 | $59,778.00 | 1,350,000.00 |
| FIXED INCOME | BAIDU INC | YANKEE BONDS - COI | Cayman Islands | $2,026,653.69 | $23,004.52 | 2,000,000.00 |
| FIXED INCOME | BAIN CAPITAL EURO 2A B2R 1 | EURO | Ireland | $3,458,108.66 | ($2,398.01) | 3,014,227.60 |
| FIXED INCOME | BAIN CAPITAL SPECIALTY FIN | BANKS & FINANCE | United States | $999,775.00 | $4,920.00 | 1,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $553,649.39 | ($11,416.53) | 565,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $1,069,415.43 | ($19,675.32) | 1,089,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $543,850.29 | ($11,214.46) | 555,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $907,879.59 | ($16,872.37) | 926,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $531,943.25 | ($5,905.21) | 537,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $1,019,648.78 | ($18,949.53) | 1,040,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $958,661.72 | ($46,045.28) | 1,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $3,503,513.29 | $27,919.96 | 3,500,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $1,982,912.00 | ($18,920.00) | 2,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $4,910,080.02 | ($90,336.65) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $2,939,731.28 | ($60,618.72) | 3,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $980,431.52 | ($18,220.70) | 1,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $3,503,513.29 | $18,709.96 | 3,500,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $991,456.00 | ($9,460.00) | 1,000,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $1,470,647.28 | ($3,181.05) | 1,500,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $5,721,798.36 | ($106,336.01) | 5,836,000.00 |
| FIXED INCOME | BAKER HUGHES HOLDINGS LI | INDUSTRIALS | United States | $5,913,782.48 | ($65,650.12) | 5,970,000.00 |
| FIXED INCOME | BALL CORP | INDUSTRIALS | United States | $732,291.00 | $11,291.00 | 700,000.00 |
| FIXED INCOME | BALL CORP | INDUSTRIALS | United States | $423,792.40 | $2,517.40 | 410,000.00 |
| FIXED INCOME | BALL CORP | INDUSTRIALS | United States | $184,670.22 | $186.00 | 200,000.00 |
| FIXED INCOME | BALL CORP | INDUSTRIALS | United States | $627,678.00 | ($1,026.00) | 600,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | INDUSTRIALS | United States | $497,353.83 | $1,777.66 | 557,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $356,552.46 | $883.33 | 349,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $1,045,919.05 | ($99,125.95) | 1,100,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $1,523,929.42 | ($54,965.58) | 1,500,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $166,983.29 | ($5,004.90) | 218,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | INDUSTRIALS | United States | $121,626.03 | ($1,176.73) | 179,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $2,511,759.86 | ($195,459.57) | 3,000,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $3,047,858.84 | $41,478.84 | 3,000,000.00 |
| FIXED INCOME | BALTIMORE GAS AND ELECTF | UTILITIES | United States | $2,043,280.57 | $16,257.24 | 2,000,000.00 |
| FIXED INCOME | BAMLL RE-REMIC FRR5 AK86 | PRINCIPAL ONLY | United States | $5,552,514.50 | $381,056.00 | 6,500,000.00 |
| FIXED INCOME | BANCO BILBAO VIZCAYA ARG | YANKEE BONDS - COI | Spain | $207,144.79 | ($3,802.96) | 200,000.00 |
| FIXED INCOME | BANCO BILBAO VIZCAYA ARG | YANKEE BONDS - COI | Spain | $1,386,196.19 | ($37,331.04) | 1,400,000.00 |
| FIXED INCOME | BANCO BILBAO VIZCAYA ARG | YANKEE BONDS - COI | Spain | $2,970,420.41 | ($79,995.09) | 3,000,000.00 |
| FIXED INCOME | BANCO BILBAO VIZCAYA ARG | YANKEE BONDS - COI | Spain | $1,035,723.94 | $19,580.94 | 1,000,000.00 |
| FIXED INCOME | BANCO BILBAO VIZCAYA ARG | YANKEE BONDS - COI | Spain | $1,058,331.24 | $40,232.24 | 1,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $828,714.49 | $19,778.36 | 800,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $732,605.38 | $22,381.99 | 616,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $595,061.13 | ($9,110.62) | 600,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $322,986.41 | $5,204.52 | 316,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $198,353.71 | ($3,036.87) | 200,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $395,308.56 | ($7,824.61) | 400,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,090,843.50 | ($111,722.23) | 1,200,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $4,178,875.34 | ($437,195.91) | 4,600,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $999,468.17 | ($5,650.00) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,076,981.68 | ($27,221.99) | 1,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $4,958,842.73 | ($75,921.85) | 5,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,008,324.44 | $7,800.00 | 1,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,848,345.20 | ($167,430.80) | 2,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,998,936.33 | ($11,300.00) | 2,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,027,250.48 | $7,692.09 | 1,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $2,153,963.35 | ($54,443.98) | 2,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $955,319.85 | ($47,879.32) | 1,000,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $1,818,072.50 | ($10,683.72) | 2,000,000.00 |
| FIXED INCOME | BANK 2018-BNK12 BN12 A4 | COMMERCIAL MORTG | United States | $4,964,232.77 | ($203,269.90) | 5,000,000.00 |
| FIXED INCOME | BANK 2018-BNK15 BN15 A3 | COMMERCIAL MORTG | United States | $4,590,400.93 | $323,428.77 | 4,637,866.74 |
| FIXED INCOME | BANK 2019-BNK22 BN22 A4 | COMMERCIAL MORTG | United States | $722,478.07 | $63,127.83 | 765,000.00 |
| FIXED INCOME | BANK 2019-BNK24 BN24 A3 | COMMERCIAL MORTG | United States | $707,306.18 | $70,680.26 | 751,000.00 |
| FIXED INCOME | BANK 2020-BNK26 BN26 A3 | COMMERCIAL MORTG | United States | $12,517,677.41 | ($1,140,736.09) | 13,500,000.00 |
| FIXED INCOME | BANK 2020-BNK26 BN26 A4 | COMMERCIAL MORTG | United States | $921,895.49 | $95,390.40 | 1,005,000.00 |
| FIXED INCOME | BANK 2021-BNK33 BN33 A4 | COMMERCIAL MORTG | United States | $5,505,014.80 | ($566,287.20) | 6,000,000.00 |
| FIXED INCOME | BANK 2021-BNK34 BN34 A4 | COMMERCIAL MORTG | United States | $4,473,639.68 | $679,582.35 | 5,000,000.00 |
| FIXED INCOME | BANK 2021-BNK34 BN34 A5 | COMMERCIAL MORTG | United States | $1,305,382.18 | $44,259.68 | 1,480,000.00 |
| FIXED INCOME | BANK 2021-BNK34 BN34 A5 | COMMERCIAL MORTG | United States | $4,410,074.93 | $234,486.91 | 5,000,000.00 |
| FIXED INCOME | BANK 2021-BNK36 BN36 A4 | COMMERCIAL MORTG | United States | $8,150,749.33 | ($1,157,482.54) | 9,200,000.00 |
| FIXED INCOME | BANK 2021-BNK37 BN37 A5 | COMMERCIAL MORTG | United States | $3,558,580.87 | $402,395.60 | 4,000,000.00 |
| FIXED INCOME | BANK 2022-BNK44 BNK44 A5 | COMMERCIAL MORTG | United States | $325,731.76 | $1,822.84 | 311,000.00 |
| FIXED INCOME | BANK 2023-BNK45 BNK45 XA | COMMERCIAL MORTG | United States | $79,076.56 | ($14,660.80) | 1,495,758.51 |
| FIXED INCOME | BANK 2024-BNK48 BNK48 A5 | COMMERCIAL MORTG | United States | $1,002,988.83 | ($31,168.00) | 1,000,000.00 |
| FIXED INCOME | BANK 2024-BNK48 BNK48 XA | COMMERCIAL MORTG | United States | $268,911.77 | ($51,851.24) | 3,540,058.38 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $13,036,076.26 | ($1,291,991.60) | 12,860,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,051,126.48 | ($101,542.71) | 1,068,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,862,934.05 | ($168,562.86) | 1,995,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,332,601.40 | ($262,661.81) | 2,550,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,490,989.07 | ($12,720.01) | 2,345,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $821,404.38 | ($2,518.33) | 815,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $98,596.67 | $4,277.85 | 98,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $191,853.05 | ($2,478.32) | 187,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $6,013,708.93 | ($100,284.23) | 5,840,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,348,190.54 | $42,821.73 | 2,295,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,959,412.04 | $14,922.93 | 2,915,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $876,283.50 | $75,154.17 | 945,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,288,252.07 | $113,363.34 | 1,414,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $375,796.92 | ($86.24) | 380,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,491,946.94 | $19,776.36 | 1,456,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $168,529.12 | $685.47 | 166,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $840,151.56 | $25,251.98 | 806,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $542,086.27 | $35,458.73 | 595,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $81,515.17 | $47.41 | 80,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $4,147,017.27 | ($26,239.16) | 4,138,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $4,497,883.80 | ($68,048.82) | 4,475,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,685,787.76 | $51,900.09 | 3,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,744,519.66 | $32,652.66 | 3,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,161,855.71 | ($6,488.34) | 2,145,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $9,047,601.78 | ($1,143,723.22) | 10,155,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,049,473.32 | $13,200.00 | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $3,625,809.86 | $47,017.67 | 3,500,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,025,568.49 | ($76,032.20) | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,000,490.83 | ($13,300.00) | 2,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,554,829.46 | ($112,846.48) | 5,644,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $884,012.97 | $10.08 | 1,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $3,735,206.12 | $148,056.98 | 4,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,407,591.33 | ($40,319.34) | 6,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $3,018,265.50 | ($4,710.00) | 3,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $4,555,346.77 | $148,652.55 | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,639,932.96 | ($9,500.37) | 3,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,998,433.17 | ($22,400.00) | 2,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,013,659.11 | ($1,900.00) | 2,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $8,900,453.45 | $215,901.52 | 9,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $11,254,943.77 | $27,857.44 | 11,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $8,498,043.74 | $137,895.52 | 8,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $6,272,473.10 | $78,288.60 | 6,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,010,895.68 | ($31,387.10) | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $235,057.67 | $1,238.45 | 235,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,727,213.51 | $13,411.90 | 1,716,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $725,356.01 | $3,781.96 | 737,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $199,146.52 | $2,772.01 | 197,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $119,889.66 | ($161.62) | 143,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $498,650.02 | $5,236.50 | 534,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $371,526.33 | $6,844.38 | 417,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $648,681.38 | $23,789.80 | 712,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,228,485.92 | $29,115.85 | 1,289,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $120,624.09 | $1,816.29 | 135,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $193,882.38 | ($7,294.77) | 294,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $4,732,074.41 | $46,580.07 | 4,785,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $567,064.81 | $2,583.36 | 554,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $896,666.89 | ($1,022.95) | 880,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,164,011.47 | ($15,844.63) | 2,080,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $360,215.10 | ($5,069.08) | 353,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $820,757.76 | ($6,402.17) | 799,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,856,414.65 | $15,030.63 | 1,792,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,501,177.10 | ($30,050.68) | 5,500,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $2,999,441.13 | $16,832.13 | 3,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $23,365,595.48 | ($149,003.50) | 23,050,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $12,002,945.00 | ($15,900.00) | 12,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $11,063,822.64 | ($13,990.24) | 12,418,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $3,909,049.97 | ($54,927.10) | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $4,996,082.92 | $31,950.00 | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,006,829.56 | ($950.00) | 1,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $1,018,939.65 | $9,402.65 | 1,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $16,974,842.38 | ($235,948.11) | 15,980,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $5,220,252.62 | ($6,989.60) | 5,000,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $10,563,890.11 | $221,081.37 | 10,105,000.00 |
| FIXED INCOME | BANK OF AMERICA CORP | BANKS & FINANCE | United States | $14,810,475.38 | ($37,777.10) | 14,695,000.00 |
| FIXED INCOME | BANK OF AMERICA NA | BANKS & FINANCE | United States | $20,424,110.00 | ($24,550.00) | 20,000,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $85,652.42 | ($1,604.88) | 85,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $762,941.14 | $33,521.20 | 724,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $342,155.46 | $704.40 | 340,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $416,649.02 | $17.95 | 415,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $1,017,409.33 | $2,094.55 | 1,011,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $4,013,498.80 | ($35,665.20) | 4,000,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $3,009,356.51 | ($43,539.57) | 3,000,000.00 |
| FIXED INCOME | BANK OF MONTREAL | YANKEE BONDS - COI | Canada | $1,005,681.08 | ($5,459.42) | 1,000,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $337,180.80 | ($254.92) | 328,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $219,989.91 | ($379.66) | 214,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $1,003,381.69 | ($14,396.33) | 1,000,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $2,660,808.79 | $3,816.00 | 2,650,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $2,006,096.43 | ($38,060.24) | 2,000,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $1,007,804.19 | ($1,164.00) | 1,000,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $9,139,811.91 | ($216,963.09) | 9,000,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $17,547,402.51 | $22,766.49 | 17,379,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $73,616.61 | ($1,480.89) | 73,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $1,755,399.07 | ($4,400.24) | 1,754,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $1,389,936.07 | ($2,979.92) | 1,388,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $1,316,062.93 | ($20,032.89) | 1,310,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $3,496,106.11 | ($53,217.13) | 3,480,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $4,005,579.43 | ($8,587.68) | 4,000,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $10,052,972.31 | ($85,256.30) | 10,000,000.00 |
| FIXED INCOME | BANK5 2023-5YR2 5YR2 C | COMMERCIAL MORTG | United States | $1,991,125.34 | ($17,357.49) | 1,959,500.00 |
| FIXED INCOME | BANK5 2024-5YR10 5YR10 A3 | COMMERCIAL MORTG | United States | $5,887,383.98 | ($112,062.55) | 5,800,000.00 |
| FIXED INCOME | BANK5 2024-5YR10 5YR10 A3 | COMMERCIAL MORTG | United States | $1,015,066.20 | ($19,321.13) | 1,000,000.00 |
| FIXED INCOME | BANK5 2024-5YR5 5YR5 C | COMMERCIAL MORTG | United States | $1,918,406.14 | ($51,178.28) | 1,900,000.00 |
| FIXED INCOME | BANK5 2024-5YR8 5YR8 A3 | COMMERCIAL MORTG | United States | $2,300,863.57 | ($13,157.92) | 2,236,000.00 |
| FIXED INCOME | BANK5 2024-5YR9 5YR9 A3 | COMMERCIAL MORTG | United States | $6,145,036.14 | ($126,116.20) | 6,000,000.00 |
| FIXED INCOME | BANK5 2025-5YR18 5YR18 A3 | COMMERCIAL MORTG | United States | $391,640.80 | ($8,613.75) | 387,000.00 |
| FIXED INCOME | BANK5 2025-5YR19 5YR19 A3 | COMMERCIAL MORTG | United States | $265,640.74 | ($4,332.10) | 261,000.00 |
| FIXED INCOME | BANK5 2026-5YR20 5YR20 A3 | COMMERCIAL MORTG | United States | $168,822.80 | ($3,890.83) | 167,000.00 |
| FIXED INCOME | BANK5 2026-5YR20 5YR20 B | COMMERCIAL MORTG | United States | $741,040.56 | ($23,532.91) | 739,000.00 |
| FIXED INCOME | BANK5 2026-5YR21 5YR21 A3 | COMMERCIAL MORTG | United States | $274,681.11 | ($1,553.42) | 267,000.00 |
| FIXED INCOME | BANK5 2026-5YR21 5YR21 A3 | COMMERCIAL MORTG | United States | $600,800.64 | ($3,397.74) | 584,000.00 |
| FIXED INCOME | BANK5 2026-5YR22 5YR22 A3 | COMMERCIAL MORTG | United States | $563,666.00 | $767.53 | 544,000.00 |
| FIXED INCOME | BANK5 2026-5YR22 5YR22 A3 | COMMERCIAL MORTG | United States | $1,942,782.62 | $2,645.43 | 1,875,000.00 |
| FIXED INCOME | BANK5 TRUST 2025-5YR1 5YR | COMMERCIAL MORTG | United States | $2,062,463.87 | ($7,071.66) | 2,000,000.00 |
| FIXED INCOME | BANQUE FEDERATIVE DU CRI | UTILITIES | France | $507,600.27 | ($7,973.95) | 505,000.00 |
| FIXED INCOME | BANQUE FEDERATIVE DU CRI | UTILITIES | France | $2,764,159.90 | ($43,422.50) | 2,750,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BARCLAYS COMMERCIAL MOI | COMMERCIAL MORTG | United States | $1,895,944.22 | ($203,220.10) | 2,004,313.52 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $663,941.21 | ($871.57) | 650,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $790,113.75 | ($499.16) | 790,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $418,543.20 | ($18,309.94) | 400,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $2,063,196.70 | $71,241.72 | 1,945,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $203,337.84 | ($1,409.75) | 200,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $601,951.37 | $32,651.43 | 571,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $540,123.40 | $7,299.11 | 523,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $933,533.78 | ($24,751.58) | 941,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $3,034,438.18 | ($136,750.08) | 2,900,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $696,046.60 | $12,480.77 | 670,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $2,553,620.02 | ($7,527.20) | 2,500,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,817,662.18 | ($198,784.32) | 2,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,349,077.99 | ($155,383.59) | 1,500,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $16,441,927.44 | ($437,731.00) | 15,500,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,440,023.89 | ($81,218.61) | 1,500,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,009,973.03 | ($12,401.97) | 1,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $993,672.31 | ($8,670.00) | 1,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $4,185,431.98 | $137,019.20 | 4,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,127,571.53 | $115,383.11 | 1,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,054,265.84 | $34,795.84 | 1,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $1,058,532.32 | $40,256.65 | 1,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $10,388,755.20 | ($194,519.80) | 10,000,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $643,541.33 | ($11,058.65) | 645,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $7,426,574.20 | ($172,724.94) | 7,480,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $7,346,246.13 | ($194,777.34) | 7,405,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $3,419,928.84 | $2,599.53 | 3,415,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $5,525,106.11 | $1,194.58 | 5,520,000.00 |
| FIXED INCOME | BARCLAYS PLC | YANKEE BONDS - COI | United Kingdom | $4,520,650.81 | ($2,855.96) | 4,520,000.00 |
| FIXED INCOME | BARRICK NORTH AMERICA FI | INDUSTRIALS | United States | $2,028,886.59 | ($63,030.22) | 2,000,000.00 |
| FIXED INCOME | BASIN ELECTRIC POWER CO( | UTILITIES | United States | $1,240,088.14 | ($29,476.66) | 1,256,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $209,767.37 | $2,367.95 | 209,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,652,075.57 | $92,623.77 | 2,495,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $1,048,893.09 | $24,384.92 | 1,005,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $110,403.88 | $1,175.19 | 110,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $267,444.09 | $6,462.23 | 231,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $745,532.93 | ($24,484.09) | 885,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $656,530.49 | $4,533.67 | 627,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $930,832.80 | $4,638.36 | 1,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,669,208.70 | ($4,976.36) | 2,647,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,986,488.16 | $200,992.16 | 4,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $1,003,671.64 | ($9,765.92) | 1,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $3,025,170.42 | ($265,410.00) | 3,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $1,013,549.44 | $1,930.00 | 1,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $6,659,473.55 | $169,818.18 | 5,752,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $1,070,552.15 | ($17,643.70) | 1,080,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $4,443,254.33 | $73,465.15 | 4,427,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,495,218.69 | $173,449.22 | 2,962,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $517,996.05 | $21,485.15 | 566,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,503,054.57 | $48,838.79 | 2,585,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $621,558.35 | ($6,633.09) | 648,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $3,025,170.42 | ($5,640.00) | 3,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $2,034,459.98 | $10,202.54 | 2,000,000.00 |
| FIXED INCOME | BAT CAPITAL CORP | INDUSTRIALS | United States | $10,003,733.02 | ($40,740.20) | 9,870,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $899,396.77 | $30,708.45 | 852,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $137,231.90 | ($3,229.37) | 130,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $2,021,591.01 | ($4,355.66) | 2,000,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $2,111,260.02 | $62,164.52 | 2,000,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $284,033.54 | $1,356.18 | 281,000.00 |
| FIXED INCOME | BAT INTERNATIONAL FINANCI | YANKEE BONDS - COI | United Kingdom | $2,021,591.01 | ($4,355.66) | 2,000,000.00 |
| FIXED INCOME | BATH & BODY WORKS INC | INDUSTRIALS | United States | $517,730.00 | $12,905.00 | 500,000.00 |
| FIXED INCOME | BAXTER INTERNATIONAL INC | INDUSTRIALS | United States | $347,853.64 | ($2,671.75) | 350,000.00 |
| FIXED INCOME | BAXTER INTERNATIONAL INC | INDUSTRIALS | United States | $435,212.23 | $6,775.05 | 500,000.00 |
| FIXED INCOME | BAXTER INTERNATIONAL INC | INDUSTRIALS | United States | $193,790.84 | ($1,219.16) | 195,000.00 |
| FIXED INCOME | BAXTER INTERNATIONAL INC | INDUSTRIALS | United States | $6,963,395.65 | $54,832.61 | 8,000,000.00 |
| FIXED INCOME | BAXTER INTERNATIONAL INC | INDUSTRIALS | United States | $12,637,692.69 | ($403,547.60) | 14,519,000.00 |
| FIXED INCOME | BAYCARE HEALTH SYSTEM IN | INDUSTRIALS | United States | $1,083,647.04 | ($333,255.15) | 1,410,000.00 |
| FIXED INCOME | BAYLOR SCOTT & WHITE HOL | INDUSTRIALS | United States | $1,278,190.36 | ($95,469.58) | 2,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $7,666,401.71 | ($54,264.86) | 7,460,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $3,667,108.22 | ($3,980.97) | 3,547,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $5,169,309.58 | ($5,611.75) | 5,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $146,687.58 | ($890.16) | 145,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $1,011,638.48 | ($22,665.02) | 1,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $165,994.26 | ($1,725.92) | 162,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $973,235.60 | ($12,996.24) | 953,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $560,927.65 | $38.77 | 542,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $489,014.16 | ($10,399.85) | 475,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $2,181,351.67 | ($21,291.72) | 2,129,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $3,073,769.37 | ($30,002.43) | 3,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $201,163.34 | ($5,664.33) | 200,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $4,023,266.83 | ($113,286.64) | 4,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $312,156.28 | ($6,404.50) | 308,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $276,191.16 | ($5,180.59) | 272,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $394,800.89 | ($3,477.86) | 385,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $282,135.91 | ($326.71) | 273,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $856,742.37 | ($992.10) | 829,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2 | COMMERCIAL MORTG | United States | $412,780.56 | ($1,170.89) | 400,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $1,201,446.46 | $25,344.17 | 1,153,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $192,411.09 | ($4,204.01) | 190,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | INTEREST ONLY | United States | $1,234,021.70 | ($1,425,289.05) | 25,019,557.37 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $285,432.69 | ($3,759.38) | 320,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $396,437.14 | $220.39 | 407,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $86,546.19 | ($24,427.22) | 990,206.81 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $1,581,200.72 | $28,999.97 | 1,500,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $223,526.24 | ($40,753.37) | 3,344,524.75 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $1,025,964.20 | ($8,495.80) | 1,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $1,048,409.62 | $13,670.95 | 1,000,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $154,557.97 | ($19,862.11) | 1,989,430.52 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $1,406,757.18 | $110,676.58 | 1,450,889.61 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | COMMERCIAL MORTG | United States | $2,278,721.54 | ($481,625.00) | 2,500,000.00 |
| FIXED INCOME | BBCMS MORTGAGE TRUST 2( | INTEREST ONLY | United States | $43,073.44 | ($28,043.84) | 1,104,575.20 |
| FIXED INCOME | BCP V MODULAR SERVICES F | EURO | United Kingdom | $211,589.72 | ($476.95) | 195,000.00 |
| FIXED INCOME | BECTON DICKINSON & CO | INDUSTRIALS | United States | $1,782,788.71 | $125,106.68 | 2,000,000.00 |
| FIXED INCOME | BECTON DICKINSON & CO | INDUSTRIALS | United States | $762,665.03 | ($7,198.89) | 748,000.00 |
| FIXED INCOME | BECTON DICKINSON & CO | INDUSTRIALS | United States | $116,839.68 | ($925.81) | 114,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BECTON DICKINSON & CO | INDUSTRIALS | United States | $4,541,371.92 | ($3,896.75) | 4,560,000.00 |
| FIXED INCOME | BECTON DICKINSON & CO | INDUSTRIALS | United States | $3,074,728.53 | ($40,233.30) | 3,000,000.00 |
| FIXED INCOME | BELL TELEPHONE CO OF CAN | YANKEE BONDS - COI | Canada | $1,094,556.24 | ($4,848.06) | 1,096,000.00 |
| FIXED INCOME | BELL TELEPHONE CO OF CAN | YANKEE BONDS - COI | Canada | $1,997,365.40 | ($8,846.82) | 2,000,000.00 |
| FIXED INCOME | BELLIS ACQUISITION CO PLC | CORPORATE | United Kingdom | $1,082,640.13 | ($64,321.04) | 850,000.00 |
| FIXED INCOME | BELLIS ACQUISITION CO PLC | EURO | United Kingdom | $1,151,573.57 | ($45,989.81) | 992,000.00 |
| FIXED INCOME | BELLIS ACQUISITION CO PLC | CORPORATE | United Kingdom | $458,529.94 | ($1,679.55) | 360,000.00 |
| FIXED INCOME | BENCHMARK 2018-B7 MORTG | COMMERCIAL MORTG | United States | $4,940,603.93 | $320,510.25 | 5,000,000.00 |
| FIXED INCOME | BENCHMARK 2019-B13 MORT | COMMERCIAL MORTG | United States | $2,553,521.54 | $138,888.92 | 2,705,000.00 |
| FIXED INCOME | BENCHMARK 2019-B15 MORT( | COMMERCIAL MORTG | United States | $856,139.55 | ($192,266.84) | 1,015,000.00 |
| FIXED INCOME | BENCHMARK 2019-B9 MORTG | COMMERCIAL MORTG | United States | $29,510.68 | $1,533.31 | 29,657.27 |
| FIXED INCOME | BENCHMARK 2020-B16 MORT | COMMERCIAL MORTG | United States | $3,259,620.65 | $381,072.37 | 3,500,000.00 |
| FIXED INCOME | BENCHMARK 2020-B16 MORT | COMMERCIAL MORTG | United States | $836,648.24 | $60,950.80 | 900,000.00 |
| FIXED INCOME | BENCHMARK 2020-B16 MORT( | COMMERCIAL MORTG | United States | $607,613.62 | $37,329.99 | 693,000.00 |
| FIXED INCOME | BENCHMARK 2020-B19 MORT | COMMERCIAL MORTG | United States | $1,311,123.56 | $113,448.72 | 1,470,000.00 |
| FIXED INCOME | BENCHMARK 2020-B21 MORT | COMMERCIAL MORTG | United States | $1,807,972.05 | $149,500.92 | 2,040,000.00 |
| FIXED INCOME | BENCHMARK 2021-B23 MORT | COMMERCIAL MORTG | United States | $4,352,538.00 | $619,975.35 | 5,000,000.00 |
| FIXED INCOME | BENCHMARK 2021-B25 MORT | COMMERCIAL MORTG | United States | $249,252.93 | $7,537.19 | 273,000.00 |
| FIXED INCOME | BENCHMARK 2021-B26 MORT | COMMERCIAL MORTG | United States | $5,572,316.21 | ($600,110.31) | 6,100,000.00 |
| FIXED INCOME | BENCHMARK 2021-B26 MORT | INTEREST ONLY | United States | $1,453,212.28 | ($1,970,542.43) | 48,800,543.76 |
| FIXED INCOME | BENCHMARK 2021-B28 MORT | COMMERCIAL MORTG | United States | $1,338,716.82 | $34,215.14 | 1,529,000.00 |
| FIXED INCOME | BENCHMARK 2021-B30 MORT | COMMERCIAL MORTG | United States | $544,649.22 | ($554,616.39) | 15,881,586.61 |
| FIXED INCOME | BENCHMARK 2022-B32 B32 XA | INTEREST ONLY | United States | $57,947.86 | ($50,377.58) | 5,224,018.43 |
| FIXED INCOME | BENCHMARK 2022-B33 MORT | COMMERCIAL MORTG | United States | $9,963,919.30 | ($1,139,560.41) | 10,750,000.00 |
| FIXED INCOME | BENCHMARK 2022-B34 MORT | COMMERCIAL MORTG | United States | $3,017,818.93 | $353,468.28 | 3,250,000.00 |
| FIXED INCOME | BENCHMARK 2022-B35 MORT | COMMERCIAL MORTG | United States | $28,978.58 | ($1,995.12) | 30,000.00 |
| FIXED INCOME | BENCHMARK 2022-B37 MORT | COMMERCIAL MORTG | United States | $1,248,621.42 | ($18,809.30) | 1,195,000.00 |
| FIXED INCOME | BENCHMARK 2023-B39 MORT | COMMERCIAL MORTG | United States | $53,957.60 | ($16,614.14) | 1,634,520.91 |
| FIXED INCOME | BENCHMARK 2023-V2 MORTG | COMMERCIAL MORTG | United States | $5,805,125.42 | ($93,474.93) | 5,700,000.00 |
| FIXED INCOME | BENCHMARK 2023-V2 MORTG | COMMERCIAL MORTG | United States | $4,169,666.40 | ($5,666.57) | 4,122,000.00 |
| FIXED INCOME | BENCHMARK 2023-V3 MORTG | COMMERCIAL MORTG | United States | $3,112,137.56 | $25,199.49 | 3,044,000.00 |
| FIXED INCOME | BENCHMARK 2024-V12 MORT | COMMERCIAL MORTG | United States | $536,092.65 | ($1,361.42) | 521,000.00 |
| FIXED INCOME | BENCHMARK 2024-V5 MORTG | COMMERCIAL MORTG | United States | $2,028,888.68 | ($74,443.16) | 2,010,000.00 |
| FIXED INCOME | BENCHMARK 2024-V8 MORTG | COMMERCIAL MORTG | United States | $2,075,736.08 | $5,430.48 | 2,000,000.00 |
| FIXED INCOME | BENCHMARK 2026-V20 MORT | COMMERCIAL MORTG | United States | $207,803.07 | ($4,224.10) | 205,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BENCHMARK 2026-V20 MORT | COMMERCIAL MORTG | United States | $217,357.18 | ($5,064.99) | 215,000.00 |
| FIXED INCOME | BENCHMARK 2026-V20 MORT( | COMMERCIAL MORTG | United States | $222,115.27 | ($5,519.87) | 220,000.00 |
| FIXED INCOME | BENCHMARK 2026-V21 MORT | COMMERCIAL MORTG | United States | $836,557.06 | ($18,785.96) | 827,000.00 |
| FIXED INCOME | BENCHMARK 2026-V22 V22 A3 | COMMERCIAL MORTG | United States | $1,282,362.23 | ($10,796.10) | 1,250,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY ENEF | UTILITIES | United States | $615,811.66 | ($59,810.01) | 1,000,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY ENEF | UTILITIES | United States | $1,748,202.20 | ($22,977.80) | 2,000,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY ENEF | UTILITIES | United States | $3,370,401.46 | ($172,221.44) | 4,000,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY ENEF | UTILITIES | United States | $1,847,434.97 | ($156,084.12) | 3,000,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY FINAI | BANKS & FINANCE | United States | $1,842,310.30 | ($166,892.48) | 2,000,000.00 |
| FIXED INCOME | BERKSHIRE HATHAWAY FINAI | BANKS & FINANCE | United States | $3,843,301.36 | ($67,118.64) | 6,000,000.00 |
| FIXED INCOME | BERRY GLOBAL INC | INDUSTRIALS | United States | $1,205,928.66 | $26,884.04 | 1,160,000.00 |
| FIXED INCOME | BERTRAND FRANCHISE FINAI | EURO | France | $219,868.88 | $6,009.93 | 190,000.00 |
| FIXED INCOME | BEST BUY CO INC | INDUSTRIALS | United States | $2,016,124.64 | $1,714.64 | 2,000,000.00 |
| FIXED INCOME | BEST BUY CO INC | INDUSTRIALS | United States | $1,008,062.32 | $857.32 | 1,000,000.00 |
| FIXED INCOME | BETH ISRAEL LAHEY HEALTH | INDUSTRIALS | United States | $666,485.59 | ($1,034.41) | 1,000,000.00 |
| FIXED INCOME | BGC GROUP INC | BANKS & FINANCE | United States | $631,868.48 | $13,527.24 | 610,000.00 |
| FIXED INCOME | BGC GROUP INC | BANKS & FINANCE | United States | $2,587,718.45 | $80,518.45 | 2,500,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $1,028,219.56 | $17,561.23 | 1,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $1,038,167.76 | $26,998.59 | 1,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $2,060,910.95 | $25,939.84 | 2,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $2,068,918.91 | $40,145.02 | 2,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $2,076,389.66 | $45,771.88 | 2,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $1,033,715.41 | $22,117.63 | 1,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $3,064,318.55 | ($36,028.95) | 3,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $1,017,468.50 | ($18,573.17) | 1,000,000.00 |
| FIXED INCOME | BHP BILLITON FINANCE USA L | YANKEE BONDS - COI | Australia | $5,152,277.38 | $64,849.60 | 5,000,000.00 |
| FIXED INCOME | BIO-RAD LABORATORIES INC | INDUSTRIALS | United States | $1,001,076.67 | ($6,560.00) | 1,000,000.00 |
| FIXED INCOME | BIOGEN INC | INDUSTRIALS | United States | $865,139.24 | $34,704.78 | 825,000.00 |
| FIXED INCOME | BIOGEN INC | INDUSTRIALS | United States | $3,118,465.35 | $223,957.85 | 4,750,000.00 |
| FIXED INCOME | BIOGEN INC | INDUSTRIALS | United States | $4,582,067.10 | ($107,102.90) | 5,000,000.00 |
| FIXED INCOME | BIOGEN INC | INDUSTRIALS | United States | $984,778.53 | ($50,588.24) | 1,500,000.00 |
| FIXED INCOME | BIOGEN INC | INDUSTRIALS | United States | $1,374,620.13 | $10,070.13 | 1,500,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $130,700.89 | ($3,660.36) | 126,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $3,839,146.16 | ($55,253.84) | 4,000,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $2,074,617.37 | ($1,121.52) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $1,003,151.18 | ($15,157.15) | 1,000,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $5,758,719.24 | ($82,880.76) | 6,000,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $1,037,308.68 | $23,019.24 | 1,000,000.00 |
| FIXED INCOME | BLACK HILLS CORP | UTILITIES | United States | $3,009,453.55 | ($41,151.45) | 3,000,000.00 |
| FIXED INCOME | BLACKROCK FUNDING INC | BANKS & FINANCE | United States | $2,874,338.15 | $74,365.65 | 3,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $312,280.59 | ($781.56) | 301,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $315,390.53 | ($2,302.06) | 307,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $396,608.09 | ($7,240.23) | 403,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $454,401.70 | ($14,980.39) | 467,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $128,416.34 | $774.99 | 125,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $129,438.50 | ($445.51) | 130,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $2,529,859.58 | ($83,402.59) | 2,600,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $3,095,069.82 | $1,769.65 | 3,177,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $1,037,477.03 | $42,102.59 | 1,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $2,054,661.43 | $20,539.76 | 2,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $992,662.89 | ($1,343.78) | 1,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $990,286.67 | $1,140.00 | 1,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $974,211.46 | ($37,252.98) | 1,000,000.00 |
| FIXED INCOME | BLACKSTONE PRIVATE CRED | BANKS & FINANCE | United States | $2,054,661.43 | $21,159.76 | 2,000,000.00 |
| FIXED INCOME | BLACKSTONE REG FINANCE C | BANKS & FINANCE | United States | $3,431,174.97 | ($100,382.83) | 3,470,000.00 |
| FIXED INCOME | BLACKSTONE SECURED LENI | BANKS & FINANCE | United States | $978,871.09 | ($34,663.08) | 1,000,000.00 |
| FIXED INCOME | BLACKSTONE SECURED LENI | BANKS & FINANCE | United States | $1,901,136.99 | ($95,951.34) | 2,000,000.00 |
| FIXED INCOME | BLOCK FINANCIAL LLC | BANKS & FINANCE | United States | $7,627,709.43 | ($28,105.90) | 7,909,000.00 |
| FIXED INCOME | BLOCK FINANCIAL LLC | BANKS & FINANCE | United States | $964,434.12 | ($42,463.66) | 1,000,000.00 |
| FIXED INCOME | BLOCK INC | INDUSTRIALS | United States | $514,607.78 | $2,130.00 | 500,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $1,258,560.04 | $97,365.05 | 1,240,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $1,393,262.24 | ($1,328.50) | 1,370,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $1,014,967.78 | $10,840.00 | 1,000,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $5,689,985.23 | $27,261.90 | 6,000,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $2,033,959.47 | ($24,679.42) | 2,000,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $1,998,728.33 | ($11,220.00) | 2,000,000.00 |
| FIXED INCOME | BLUE OWL CAPITAL CORP | BANKS & FINANCE | United States | $1,016,979.73 | ($9,289.71) | 1,000,000.00 |
| FIXED INCOME | BLUE OWL CREDIT INCOME C | BANKS & FINANCE | United States | $9,418,401.82 | ($128,587.07) | 9,500,000.00 |
| FIXED INCOME | BLUE OWL CREDIT INCOME C | BANKS & FINANCE | United States | $4,194,733.14 | $2,273.78 | 3,933,000.00 |
| FIXED INCOME | BLUE OWL CREDIT INCOME C | BANKS & FINANCE | United States | $495,705.36 | ($11,408.53) | 500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BLUE OWL CREDIT INCOME C | BANKS & FINANCE | United States | $1,066,547.96 | $43,231.85 | 1,000,000.00 |
| FIXED INCOME | BLUE OWL FINANCE LLC | BANKS & FINANCE | United States | $991,327.36 | ($7,206.25) | 1,000,000.00 |
| FIXED INCOME | BLUE OWL FINANCE LLC | BANKS & FINANCE | United States | $1,982,654.72 | ($49,792.50) | 2,000,000.00 |
| FIXED INCOME | BLUE OWL TECHNOLOGY FIN | BANKS & FINANCE | United States | $2,048,510.38 | $6,409.34 | 2,020,000.00 |
| FIXED INCOME | BLUE OWL TECHNOLOGY FIN | BANKS & FINANCE | United States | $1,014,114.05 | $3,172.94 | 1,000,000.00 |
| FIXED INCOME | BMO 2024-5C4 MORTGAGE T | COMMERCIAL MORTG | United States | $3,204,821.97 | $26,027.00 | 3,070,000.00 |
| FIXED INCOME | BMO 2024-5C4 MORTGAGE T | COMMERCIAL MORTG | United States | $2,087,831.90 | $16,955.70 | 2,000,000.00 |
| FIXED INCOME | BMO 2024-5C6 MORTGAGE T | COMMERCIAL MORTG | United States | $6,392,845.14 | ($124,044.23) | 6,300,000.00 |
| FIXED INCOME | BMO 2024-5C8 MORTGAGE T | COMMERCIAL MORTG | United States | $160,988.67 | ($1,456.68) | 157,000.00 |
| FIXED INCOME | BMO 2024-5C8 MORTGAGE T | COMMERCIAL MORTG | United States | $1,697,046.09 | ($15,355.52) | 1,655,000.00 |
| FIXED INCOME | BMO 2024-C10 MORTGAGE T | COMMERCIAL MORTG | United States | $514,350.32 | ($2,931.24) | 500,000.00 |
| FIXED INCOME | BMO 2024-C8 A5 | COMMERCIAL MORTG | United States | $5,181,192.74 | $7,870.70 | 5,000,000.00 |
| FIXED INCOME | BMO 2024-C8 MORTGAGE TRU | COMMERCIAL MORTG | United States | $815,182.23 | ($210,153.42) | 11,339,996.28 |
| FIXED INCOME | BMO 2024-C9 MORTGAGE TRU | COMMERCIAL MORTG | United States | $1,047,154.16 | $12,358.53 | 1,000,000.00 |
| FIXED INCOME | BMO 2024-C9 MORTGAGE TRU | COMMERCIAL MORTG | United States | $184,288.16 | ($28,407.30) | 3,102,078.54 |
| FIXED INCOME | BMO 2025-5C9 MORTGAGE T | COMMERCIAL MORTG | United States | $985,795.20 | ($2,691.89) | 954,935.00 |
| FIXED INCOME | BMW VEHICLE LEASE TRUST | CARS | United States | $1,994,378.89 | ($6,938.84) | 2,000,000.00 |
| FIXED INCOME | BMW VEHICLE LEASE TRUST | CARS | United States | $5,468,692.56 | ($41,017.24) | 5,500,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $1,019,011.87 | $5,852.43 | 1,000,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $1,008,659.58 | $1,796.25 | 1,000,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $4,728,735.57 | ($106,986.65) | 5,000,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $935,517.47 | ($75,512.53) | 1,000,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $509,505.94 | $951.22 | 500,000.00 |
| FIXED INCOME | BOARDWALK PIPELINES LP | INDUSTRIALS | United States | $10,087,338.72 | ($217,057.71) | 10,666,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $577,293.38 | $4,710.71 | 680,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $802,156.44 | $14,508.77 | 1,100,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $873,101.00 | ($477,506.50) | 1,200,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $900,496.97 | $77,278.80 | 905,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $431,829.39 | $13,502.21 | 435,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $99,438.16 | $3,941.69 | 102,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $2,149,372.78 | $38,530.92 | 2,095,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $116,725.93 | ($2,236.37) | 114,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,051,535.60 | $31,698.84 | 1,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $715,088.66 | $77,887.76 | 630,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,625,184.24 | $13,520.97 | 1,480,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $92,613.97 | $4,567.09 | 95,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $90,515.51 | $5,193.00 | 95,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $68,738.89 | $1,148.09 | 67,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $438,903.58 | ($5,703.30) | 430,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $112,682.87 | $1,048.12 | 105,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $734,747.48 | ($7,110.57) | 737,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $499,427.00 | $14,405.87 | 440,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $2,970,589.87 | $95,199.87 | 3,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,490,913.40 | $49,703.40 | 2,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $2,755,906.21 | $18,232.21 | 2,700,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,207,907.21 | $15,782.21 | 1,100,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $905,264.46 | $108,144.46 | 1,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $3,773,520.00 | $126,350.00 | 5,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $2,002,220.00 | ($30,840.00) | 2,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $3,077,860.78 | $35,114.58 | 3,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,993,887.30 | $4,797.49 | 2,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $995,024.27 | ($11,949.23) | 1,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $5,103,530.02 | $148,899.06 | 5,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,051,535.60 | $41,038.93 | 1,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,073,170.17 | $62,523.50 | 1,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $5,490,487.30 | $192,427.30 | 5,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $4,540,245.48 | $465,005.48 | 4,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $574,459.54 | $68,619.54 | 500,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,438,446.69 | $58,863.46 | 1,252,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $4,874,419.63 | ($8,363.70) | 5,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $6,037,632.00 | $186,782.00 | 8,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $7,653,485.95 | $79,586.40 | 7,645,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,905,589.69 | ($116,653.64) | 2,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,993,887.30 | ($23,222.70) | 2,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $2,985,072.82 | ($35,847.69) | 3,000,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $1,535,867.50 | $20,220.00 | 1,500,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $3,815,028.72 | $231,185.37 | 5,055,000.00 |
| FIXED INCOME | BOEING CO/THE | INDUSTRIALS | United States | $16,565,749.20 | ($442,393.79) | 16,380,000.00 |
| FIXED INCOME | BOOTS GROUP FINCO LP 144/ | EURO | United States | $208,704.72 | $5,045.80 | 175,000.00 |
| FIXED INCOME | BOOTS GROUP FINCO LP REC | EURO | United States | $268,334.64 | $1,892.93 | 225,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BORGWARNER INC | INDUSTRIALS | United States | $6,968,713.01 | $5,463.01 | 7,000,000.00 |
| FIXED INCOME | BORGWARNER INC | INDUSTRIALS | United States | $5,973,182.58 | ($11,007.42) | 6,000,000.00 |
| FIXED INCOME | BOSTON PROPERTIES LP | BANKS & FINANCE | United States | $1,033,179.62 | $28,144.62 | 1,000,000.00 |
| FIXED INCOME | BOSTON PROPERTIES LP | INDUSTRIALS | United States | $1,003,615.00 | $4,030.00 | 1,000,000.00 |
| FIXED INCOME | BOSTON PROPERTIES LP | BANKS & FINANCE | United States | $940,434.40 | ($67,644.49) | 1,000,000.00 |
| FIXED INCOME | BOSTON PROPERTIES LP | BANKS & FINANCE | United States | $1,033,179.62 | $28,144.62 | 1,000,000.00 |
| FIXED INCOME | BOSTON PROPERTIES LP | BANKS & FINANCE | United States | $1,036,925.93 | $10,802.04 | 1,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $282,289.49 | ($5,450.57) | 279,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $929,059.16 | ($74,046.34) | 1,500,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $5,783,100.76 | ($405,679.71) | 6,340,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $1,977,844.72 | ($78,456.44) | 3,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $974,872.49 | ($123,875.43) | 1,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $6,297,727.03 | $42,665.28 | 7,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $1,270,454.28 | ($99,674.14) | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $1,824,322.01 | ($201,225.16) | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $7,082,532.17 | ($92,559.83) | 7,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $2,020,580.10 | ($1,430.40) | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $2,028,712.78 | $7,967.28 | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $510,706.17 | $6,403.11 | 500,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $3,058,393.49 | $48,851.82 | 3,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $6,083,265.36 | ($46,582.64) | 6,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $921,714.58 | $7,839.59 | 1,451,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $1,999,496.96 | ($25,080.26) | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $1,318,563.15 | $26,756.48 | 2,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $899,675.29 | ($107,174.96) | 1,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $753,971.44 | ($14,047.95) | 1,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $912,161.00 | ($100,612.58) | 1,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $2,818,579.62 | ($44,898.22) | 2,780,000.00 |
| FIXED INCOME | BPCE SA | YANKEE BONDS - COI | France | $999,638.75 | $6,640.00 | 1,000,000.00 |
| FIXED INCOME | BRAZIL NOTAS DO TESOURO | BRAZIL | Brazil | $12,994,174.98 | ($2,076,707.11) | 76,645,000.00 |
| FIXED INCOME | BRAZILIAN GOVERNMENT INT | SOVEREIGN DEBT | Brazil | $8,556,583.75 | $13,213.20 | 8,580,000.00 |
| FIXED INCOME | BRIDGECREST LENDING AUT | CARS | United States | $2,564,522.60 | ($10,856.50) | 2,570,000.00 |
| FIXED INCOME | BRIDGECREST LENDING AUT | CARS | United States | $3,009,227.74 | $2,943.51 | 3,000,000.00 |
| FIXED INCOME | BRIGHTHOUSE FINANCIAL IN | BANKS & FINANCE | United States | $2,012,785.16 | $24,560.11 | 1,980,000.00 |
| FIXED INCOME | BRIGHTHOUSE FINANCIAL IN | BANKS & FINANCE | United States | $576,898.64 | ($75,883.86) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BRIGHTSTAR LOTTERY PLC/ E | UTILITIES | United Kingdom | $379,325.83 | ($7,413.75) | 375,000.00 |
| FIXED INCOME | BRIGHTSTAR LOTTERY PLC/ E | UTILITIES | United Kingdom | $303,460.67 | $276.00 | 300,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $864,304.24 | ($29,660.03) | 1,054,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $1,488,097.17 | ($117,491.72) | 2,000,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $4,030,727.24 | ($56,336.65) | 5,000,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $1,780,529.98 | ($72,799.88) | 2,000,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $4,761,095.02 | ($66,544.85) | 5,906,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $8,023,099.53 | ($18,162.97) | 7,500,000.00 |
| FIXED INCOME | BRISTOL-MYERS SQUIBB CO | INDUSTRIALS | United States | $175,321.29 | $175.04 | 169,000.00 |
| FIXED INCOME | BRITISH TELECOMMUNICATIC | YANKEE BONDS - COI | United Kingdom | $1,186,289.51 | $21,131.73 | 1,000,000.00 |
| FIXED INCOME | BRITTAN WEST | BANKS & FINANCE | United States | $71,388,606.75 | $0.00 | 71,100,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $917,743.61 | ($108,503.89) | 1,020,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $619,027.06 | $8,358.70 | 688,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $301,875.65 | ($4,627.68) | 301,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $883,498.50 | $1,423.60 | 878,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | INDUSTRIALS | United States | $1,007,553.33 | $43,640.00 | 1,000,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $1,040,524.94 | ($6,612.84) | 1,000,000.00 |
| FIXED INCOME | BRIXMOR OPERATING PARTN | BANKS & FINANCE | United States | $1,018,855.86 | ($17,984.14) | 1,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,573,975.48 | $8,437.51 | 1,535,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,171,730.20 | ($16,695.76) | 1,295,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $2,557,122.60 | ($41,420.90) | 2,550,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $911,116.05 | ($1,703.40) | 895,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $212,748.57 | ($2,342.15) | 212,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $798,779.74 | $4,281.97 | 779,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,219,924.77 | $55,940.46 | 1,328,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $508,122.75 | ($14,102.96) | 514,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $323,605.04 | $922.29 | 315,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $420,737.10 | $197.30 | 465,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,454,848.46 | ($19,567.22) | 1,421,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,062,739.34 | ($17,093.84) | 1,059,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,467,078.60 | ($37,001.94) | 1,483,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,401,490.77 | ($12,365.18) | 1,377,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $881,836.43 | ($4,720.56) | 860,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $465,374.87 | ($3,628.57) | 453,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $120,124.80 | ($172.66) | 118,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,600,631.96 | ($17,621.37) | 1,595,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $445,843.11 | ($12,374.39) | 451,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $2,290,017.60 | ($3,004.90) | 2,250,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,016,165.45 | $7,362.12 | 1,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,029,504.01 | $19,696.23 | 1,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $2,741,457.80 | $172,737.28 | 3,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $3,619,243.86 | $78,233.99 | 4,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,837,236.10 | $79,185.74 | 2,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $3,977,918.85 | $75,051.22 | 4,043,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $214,260.79 | ($332.59) | 220,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,429,252.96 | ($8,648.39) | 1,396,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $511,800.81 | $10,999.98 | 510,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $2,343,566.57 | $41,244.69 | 2,369,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,722,360.20 | $32,386.77 | 1,673,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $546,533.51 | $2,796.52 | 533,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $648,544.34 | $11,744.67 | 706,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $15,091,676.65 | ($171,448.35) | 15,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,538,086.80 | ($8,419.87) | 1,500,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $969,441.90 | ($35,354.77) | 1,000,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $11,310,137.06 | $8,674.00 | 12,500,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $1,217,982.54 | $1,358.72 | 1,500,000.00 |
| FIXED INCOME | BROADCOM INC | INDUSTRIALS | United States | $6,040,557.54 | ($7,926.25) | 5,935,000.00 |
| FIXED INCOME | BROADRIDGE FINANCIAL SOL | INDUSTRIALS | United States | $940,326.36 | ($59,260.31) | 1,000,000.00 |
| FIXED INCOME | BROOKFIELD ASSET MANAGE | YANKEE BONDS - COI | Canada | $660,272.02 | ($16,153.69) | 655,000.00 |
| FIXED INCOME | BROOKFIELD ASSET MANAGE | YANKEE BONDS - COI | Canada | $1,152,821.96 | ($10,910.62) | 1,152,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $198,812.94 | ($5,968.01) | 199,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $689,805.07 | ($77,142.15) | 1,000,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $2,603,795.89 | $28,475.75 | 2,500,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $1,005,555.71 | ($7,884.29) | 1,000,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $6,249,110.13 | ($136,178.20) | 6,000,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $11,805,795.40 | ($203,344.76) | 11,641,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE INC | YANKEE BONDS - COI | Canada | $3,643,231.21 | ($76,727.49) | 3,498,000.00 |
| FIXED INCOME | BROOKFIELD FINANCE LLC / E | BANKS & FINANCE | United States | $686,478.60 | ($10,014.73) | 1,000,000.00 |
| FIXED INCOME | BROOKFIELD RESIDENTIAL PI | PRINCIPAL ONLY | Canada | $214,754.00 | $16,040.55 | 225,000.00 |
| FIXED INCOME | BROWN & BROWN INC | BANKS & FINANCE | United States | $4,061,480.32 | $50,504.76 | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | BROWN & BROWN INC | BANKS & FINANCE | United States | $1,010,244.21 | $11,275.32 | 1,000,000.00 |
| FIXED INCOME | BROWN & BROWN INC | BANKS & FINANCE | United States | $1,006,264.07 | ($5,385.93) | 1,000,000.00 |
| FIXED INCOME | BROWN & BROWN INC | BANKS & FINANCE | United States | $2,030,740.16 | $29,602.38 | 2,000,000.00 |
| FIXED INCOME | BRUNSWICK CORP/DE | INDUSTRIALS | United States | $480,712.31 | ($25,025.47) | 500,000.00 |
| FIXED INCOME | BRYKS UPPER WESTSIDE | BANKS & FINANCE | United States | $118,978,711.81 | $0.00 | 118,500,000.00 |
| FIXED INCOME | BUCKEYE PARTNERS LP | INDUSTRIALS | United States | $64,720.95 | ($1,252.30) | 70,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $405,411.11 | $460.00 | 400,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,112,634.26 | ($11,478.93) | 1,095,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,374,326.81 | $21,836.39 | 1,500,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,415,228.20 | ($44,616.77) | 1,445,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,782,926.51 | $51,015.29 | 1,900,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $5,052,131.43 | ($48,764.40) | 5,000,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $4,581,089.34 | $27,837.95 | 5,000,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,959,342.39 | ($31,346.04) | 2,088,000.00 |
| FIXED INCOME | BUNGE LTD FINANCE CORP | INDUSTRIALS | United States | $1,010,426.29 | ($24,002.88) | 1,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $2,690,919.53 | ($70,990.47) | 3,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $5,226,654.68 | $35,559.68 | 6,500,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $1,997,376.40 | ($134,649.08) | 2,500,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $1,883,619.82 | ($175,054.00) | 2,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $3,086,759.75 | $16,356.42 | 3,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $6,278,812.24 | ($165,644.43) | 7,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $10,404,158.30 | $197,795.49 | 11,471,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $1,597,901.12 | ($107,719.26) | 2,000,000.00 |
| FIXED INCOME | BURLINGTON NORTHERN SAI | INDUSTRIALS | United States | $1,127,387.02 | ($8,053.42) | 1,525,000.00 |
| FIXED INCOME | CABOT CORP | INDUSTRIALS | United States | $2,009,822.22 | $21,160.00 | 2,000,000.00 |
| FIXED INCOME | CABOT CORP | INDUSTRIALS | United States | $997,980.33 | ($19,059.67) | 1,000,000.00 |
| FIXED INCOME | CABOT CORP | INDUSTRIALS | United States | $998,208.76 | $4,769.87 | 1,000,000.00 |
| FIXED INCOME | CALIFORNIA INSTITUTE OF TE | INDUSTRIALS | United States | $974,658.78 | ($121,159.50) | 1,500,000.00 |
| FIXED INCOME | CALIFORNIA ST | US TAXABLE MUNI BC | United States | $2,657,323.75 | $13,339.50 | 2,575,000.00 |
| FIXED INCOME | CALIFORNIA ST | US TAXABLE MUNI BC | United States | $2,322,507.20 | ($103,392.80) | 2,000,000.00 |
| FIXED INCOME | CALIFORNIA ST | US TAXABLE MUNI BC | United States | $974,929.45 | ($70,155.55) | 1,000,000.00 |
| FIXED INCOME | CALPINE CORP ESCROW | INDUSTRIALS | United States | $0.00 | $0.00 | 4,685,000.00 |
| FIXED INCOME | CALPINE CORP ESCROW | BANKS & FINANCE | United States | $0.00 | $0.00 | 580,000.00 |
| FIXED INCOME | CAMDEN PROPERTY TRUST | BANKS & FINANCE | United States | $937,233.46 | ($65,634.32) | 1,000,000.00 |
| FIXED INCOME | CAMDEN PROPERTY TRUST | BANKS & FINANCE | United States | $708,346.56 | ($25,069.18) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CAMDEN PROPERTY TRUST | BANKS & FINANCE | United States | $1,018,237.65 | ($736.79) | 1,000,000.00 |
| FIXED INCOME | CAMPBELL'S COMPANY/THE | INDUSTRIALS | United States | $380,325.87 | $4,410.22 | 380,000.00 |
| FIXED INCOME | CAMPBELL'S COMPANY/THE | INDUSTRIALS | United States | $4,928,688.99 | $12,894.55 | 5,000,000.00 |
| FIXED INCOME | CAMPBELL'S COMPANY/THE | INDUSTRIALS | United States | $9,857,377.99 | ($212,910.90) | 10,000,000.00 |
| FIXED INCOME | CANADIAN IMPERIAL BANK OF | YANKEE BONDS - COI | Canada | $531,155.22 | $1,194.72 | 524,000.00 |
| FIXED INCOME | CANADIAN IMPERIAL BANK OF | YANKEE BONDS - COI | Canada | $1,009,546.73 | $9,110.31 | 1,000,000.00 |
| FIXED INCOME | CANADIAN IMPERIAL BANK OF | YANKEE BONDS - COI | Canada | $10,101,188.96 | ($44,844.10) | 10,000,000.00 |
| FIXED INCOME | CANADIAN NATIONAL RAILWA | YANKEE BONDS - COI | Canada | $1,933,830.52 | $50,182.74 | 2,000,000.00 |
| FIXED INCOME | CANADIAN NATIONAL RAILWA | YANKEE BONDS - COI | Canada | $2,976,680.69 | ($56,789.31) | 3,000,000.00 |
| FIXED INCOME | CANADIAN NATIONAL RAILWA | YANKEE BONDS - COI | Canada | $4,834,576.29 | $100,454.98 | 5,000,000.00 |
| FIXED INCOME | CANADIAN NATURAL RESOUR | YANKEE BONDS - COI | Canada | $1,660,024.60 | $16,904.96 | 1,640,000.00 |
| FIXED INCOME | CANADIAN NATURAL RESOUR | YANKEE BONDS - COI | Canada | $93,803.91 | $818.28 | 94,000.00 |
| FIXED INCOME | CANADIAN NATURAL RESOUR | YANKEE BONDS - COI | Canada | $891,483.56 | ($17,810.02) | 1,000,000.00 |
| FIXED INCOME | CANADIAN NATURAL RESOUR | YANKEE BONDS - COI | Canada | $5,061,050.61 | $94,164.50 | 5,000,000.00 |
| FIXED INCOME | CANADIAN NATURAL RESOUR | YANKEE BONDS - COI | Canada | $7,243,375.63 | $98,762.65 | 7,156,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $851,236.54 | ($65,613.76) | 1,185,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $1,989,202.27 | ($15,624.40) | 2,000,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $1,983,139.44 | ($16,720.00) | 2,000,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $4,456,411.71 | $172,193.65 | 5,000,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $991,569.72 | ($8,360.00) | 1,000,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $3,270,190.86 | ($53,583.31) | 3,215,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $920,078.16 | ($84,547.40) | 1,000,000.00 |
| FIXED INCOME | CANADIAN PACIFIC RAILWAY | YANKEE BONDS - COI | Canada | $754,678.21 | ($57,744.58) | 1,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $142,065.31 | ($13,384.41) | 140,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $3,903,469.80 | $118,391.19 | 3,675,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,987,815.67 | $87,120.00 | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $946,421.74 | ($23,743.39) | 955,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $8,903,176.56 | ($445,436.09) | 10,140,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $231,185.00 | $5,479.46 | 220,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $3,724,194.46 | $135,950.71 | 3,500,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $993,907.83 | $5,200.00 | 1,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $3,028,799.75 | ($31,290.00) | 3,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $5,257,980.95 | ($103,786.55) | 5,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,065,362.05 | $57,296.72 | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,219,530.85 | $193,693.96 | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,080,101.60 | $33,059.10 | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $4,740,587.14 | ($32,995.36) | 4,500,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,050,840.87 | $24,906.62 | 1,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,982,035.06 | ($49,724.38) | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,015,033.33 | ($2,180.00) | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $3,011,119.87 | ($30,440.13) | 3,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,776,727.78 | ($231,853.44) | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $3,106,831.45 | ($13,418.55) | 3,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,124,337.31 | $31,258.92 | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,109,765.42 | $96,846.98 | 1,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $2,080,101.60 | $33,059.10 | 2,000,000.00 |
| FIXED INCOME | CAPITAL ONE FINANCIAL COR | BANKS & FINANCE | United States | $1,050,840.87 | $24,906.62 | 1,000,000.00 |
| FIXED INCOME | CAPITAL ONE MULTI-ASSET A | CARDS | United States | $2,827,249.13 | $326,394.48 | 3,000,000.00 |
| FIXED INCOME | CAPITAL ONE PRIME AUTO RE | CARS | United States | $1,981,605.26 | ($21,393.36) | 2,000,000.00 |
| FIXED INCOME | CARDINAL HEALTH INC | INDUSTRIALS | United States | $431,699.87 | $3,394.38 | 425,000.00 |
| FIXED INCOME | CARDINAL HEALTH INC | INDUSTRIALS | United States | $173,225.10 | ($983.44) | 170,000.00 |
| FIXED INCOME | CARDINAL HEALTH INC | INDUSTRIALS | United States | $336,401.20 | ($5,305.82) | 335,000.00 |
| FIXED INCOME | CARLISLE COS INC | INDUSTRIALS | United States | $942,700.27 | ($54,026.40) | 1,000,000.00 |
| FIXED INCOME | CARLISLE COS INC | INDUSTRIALS | United States | $3,028,234.34 | $239.34 | 3,000,000.00 |
| FIXED INCOME | CARLISLE COS INC | INDUSTRIALS | United States | $1,012,456.12 | $447.79 | 1,000,000.00 |
| FIXED INCOME | CARLISLE COS INC | INDUSTRIALS | United States | $869,780.46 | ($12,162.87) | 1,000,000.00 |
| FIXED INCOME | CARLYLE EURO CLO 20 2A A1 | EURO | Ireland | $9,207,345.31 | ($1,575.36) | 8,000,000.00 |
| FIXED INCOME | CARLYLE GROUP INC/THE | BANKS & FINANCE | United States | $4,856,544.12 | ($211,807.95) | 5,000,000.00 |
| FIXED INCOME | CARLYLE SECURED LENDING | BANKS & FINANCE | United States | $4,923,457.26 | ($156,753.85) | 5,000,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $1,510,192.31 | $7,219.14 | 1,500,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $1,986,823.91 | ($16,422.80) | 2,000,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $89,353.61 | ($1,776.39) | 88,479.92 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $324,617.04 | ($1,938.74) | 326,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $1,338,986.59 | $1,524.30 | 1,335,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $71,207.03 | ($1,647.05) | 70,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $101,603.08 | ($898.82) | 101,035.60 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $790,044.91 | ($318.35) | 789,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $1,001,324.35 | ($403.48) | 1,000,000.00 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $1,338,363.19 | $6,122.06 | 1,329,411.81 |
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $537,363.06 | ($513.79) | 537,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CARMAX AUTO OWNER TRUS | CARS | United States | $3,986,811.66 | ($43,114.38) | 4,015,000.00 |
| FIXED INCOME | CARMAX SELECT RECEIVABLI | CARS | United States | $6,180,750.20 | $66,023.17 | 6,100,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $463,347.30 | $9,887.30 | 500,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $5,582,111.59 | $160,765.77 | 5,905,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $1,156,425.17 | $1,347.73 | 1,425,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $1,776,085.39 | $92,901.11 | 1,657,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $945,319.49 | ($4,233.62) | 1,000,000.00 |
| FIXED INCOME | CARRIER GLOBAL CORP | INDUSTRIALS | United States | $811,526.44 | ($3,890.84) | 1,000,000.00 |
| FIXED INCOME | CARVANA AUTO RECEIVABLE | CARS | United States | $73,693.67 | $1,983.97 | 75,281.10 |
| FIXED INCOME | CARVANA AUTO RECEIVABLE | CARS | United States | $2,008,628.33 | $3,481.20 | 2,000,000.00 |
| FIXED INCOME | CARVANA AUTO RECEIVABLE | CARS | United States | $39,136.17 | ($35.67) | 38,992.28 |
| FIXED INCOME | CARVANA AUTO RECEIVABLE | CARS | United States | $769,852.00 | ($5,313.45) | 766,144.50 |
| FIXED INCOME | CATERPILLAR FINANCIAL SEF | BANKS & FINANCE | United States | $484,695.99 | ($9,307.48) | 478,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SEF | BANKS & FINANCE | United States | $2,197,631.19 | ($5,515.09) | 2,193,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SEF | BANKS & FINANCE | United States | $808,459.86 | ($3,079.18) | 808,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SEF | BANKS & FINANCE | United States | $5,017,763.03 | ($80,152.25) | 5,000,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SEF | BANKS & FINANCE | United States | $5,017,763.03 | ($80,152.25) | 5,000,000.00 |
| FIXED INCOME | CATERPILLAR INC | INDUSTRIALS | United States | $1,687,810.66 | ($67,557.91) | 2,000,000.00 |
| FIXED INCOME | CATERPILLAR INC | INDUSTRIALS | United States | $5,135,718.02 | $115,995.80 | 5,000,000.00 |
| FIXED INCOME | CBOE GLOBAL MARKETS INC | BANKS & FINANCE | United States | $874,222.12 | $25,249.90 | 1,000,000.00 |
| FIXED INCOME | CBOE GLOBAL MARKETS INC | BANKS & FINANCE | United States | $1,013,574.72 | ($1,150.00) | 1,000,000.00 |
| FIXED INCOME | CBRE SERVICES INC | BANKS & FINANCE | United States | $2,129,341.62 | $17,397.34 | 2,000,000.00 |
| FIXED INCOME | CBRE SERVICES INC | BANKS & FINANCE | United States | $2,002,489.43 | ($32,537.24) | 2,000,000.00 |
| FIXED INCOME | CCO HOLDINGS LLC / CCO HC | INDUSTRIALS | United States | $931,659.75 | ($25,810.25) | 1,043,000.00 |
| FIXED INCOME | CCP_CDX. BP UL CDX.NA.IG.4 | UNITED STATES | United States | ($3,949,200.00) | ($3,949,200.01) | 180,000,000.00 |
| FIXED INCOME | CCP_CDX. BP UL MARKIT CDX | UNITED STATES | United States | ($9,503,286.00) | ($9,503,286.00) | 438,000,000.00 |
| FIXED INCOME | CCP_CDX. SP UL CDX.NA.HY.4 | UNITED STATES | United States | $3,203,133.14 | $96,478.81 | 38,976,300.00 |
| FIXED INCOME | CCP_CDX. SP UL CDX.NA.IG.4 | UNITED STATES | United States | $1,588,693.05 | $427,236.84 | 71,595,000.00 |
| FIXED INCOME | CCP_CDX._BP UL CDX.NA.IG.4 | UNITED STATES | United States | ($45,000.00) | $0.01 | (180,000,000.00) |
| FIXED INCOME | CCP_CDX._BP UL MARKIT CDX | UNITED STATES | United States | ($109,500.00) | $9,770,969.58 | (438,000,000.00) |
| FIXED INCOME | CCP_CDX._SP UL CDX.NA.HY. | UNITED STATES | United States | $0.00 | $0.01 | (38,976,300.00) |
| FIXED INCOME | CCP_CDX._SP UL CDX.NA.IG.4 | UNITED STATES | United States | $0.00 | $0.01 | (71,595,000.00) |
| FIXED INCOME | CCP_IFS. R USA-CPI-U CME | UNITED STATES | United States | ($130,247.18) | ($131,357.73) | 25,300,000.00 |
| FIXED INCOME | CCP_IFS. R USA-CPI-U CME | UNITED STATES | United States | ($103,937.06) | ($104,058.53) | 20,240,000.00 |
| FIXED INCOME | CCP_IFS._R USA-CPI-U CME | UNITED STATES | United States | $0.00 | $729.68 | (25,300,000.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CCP_IFS._R USA-CPI-U CME | UNITED STATES | United States | $0.00 | $3,102.33 | (20,240,000.00) |
| FIXED INCOME | CCP_IRS. P CAD-CORRA-OIS ( | CANADA | Canada | ($13,637.75) | ($33,720.92) | 4,150,000.00 |
| FIXED INCOME | CCP_IRS. P CHF-SARON-OIS ( | SWITZERLAND | Switzerland | ($2,032.98) | ($3,517.25) | 1,100,000.00 |
| FIXED INCOME | CCP_IRS. P GBP-SONIA-OIS C | UNITED KINGDOM | United Kingdom | ($27,937.13) | ($37,044.40) | 1,000,000.00 |
| FIXED INCOME | CCP_IRS. P JPY-TONA-OIS CC | JAPAN | Japan | ($202,764.40) | ($366,515.50) | 420,000,000.00 |
| FIXED INCOME | CCP_IRS. P JPY-TONA-OIS CC | JAPAN | Japan | ($75,534.96) | ($135,962.00) | 155,000,000.00 |
| FIXED INCOME | CCP_IRS. P MXN-TIIE ON-OIS | MEXICO | Mexico | ($21,018.44) | ($43,822.78) | 65,705,000.00 |
| FIXED INCOME | CCP_IRS. P MXN-TIIE ON-OIS | MEXICO | Mexico | ($18,338.22) | ($32,114.17) | 38,625,000.00 |
| FIXED INCOME | CCP_IRS. P NZD-BKBM FRA 3M | NEW ZEALAND | New Zealand | $49,710.15 | $15,030.84 | 5,140,000.00 |
| FIXED INCOME | CCP_IRS. P USD-SOFR-OIS C( | UNITED STATES | United States | $17,993.49 | ($2,341.26) | 6,280,000.00 |
| FIXED INCOME | CCP_IRS. P ZAR-ZARONIA-OIS | SOUTH AFRICA | South Africa | $82,364.58 | $60,228.91 | 59,570,000.00 |
| FIXED INCOME | CCP_IRS. R USD-SOFR-OIS C( | UNITED STATES | United States | $128,849.13 | $113,351.24 | 4,266,000.00 |
| FIXED INCOME | CCP_IRS. R USD-SOFR-OIS C( | UNITED STATES | United States | ($41,950.66) | ($41,950.67) | 8,541,000.00 |
| FIXED INCOME | CCP_IRS. R USD-SOFR-OIS C( | UNITED STATES | United States | ($34,167.74) | ($34,167.75) | 7,200,000.00 |
| FIXED INCOME | CCP_IRS._P CAD-CORRA-OIS | CANADA | Canada | ($7,679.01) | $0.01 | (4,150,000.00) |
| FIXED INCOME | CCP_IRS._P CHF-SARON-OIS | SWITZERLAND | Switzerland | $221.79 | $0.01 | (1,100,000.00) |
| FIXED INCOME | CCP_IRS._P GBP-SONIA-OIS C | UNITED KINGDOM | United Kingdom | ($18,020.31) | $0.01 | (1,000,000.00) |
| FIXED INCOME | CCP_IRS._P JPY-TONA-OIS C( | JAPAN | Japan | ($6,795.85) | $0.02 | (420,000,000.00) |
| FIXED INCOME | CCP_IRS._P JPY-TONA-OIS C( | JAPAN | Japan | ($2,393.65) | $0.01 | (155,000,000.00) |
| FIXED INCOME | CCP_IRS._P MXN-TIIE ON-OIS | MEXICO | Mexico | ($20,327.80) | $0.00 | (65,705,000.00) |
| FIXED INCOME | CCP_IRS._P MXN-TIIE ON-OIS | MEXICO | Mexico | ($11,949.79) | $0.00 | (38,625,000.00) |
| FIXED INCOME | CCP_IRS._P NZD-BKBM FRA 3 | NEW ZEALAND | New Zealand | ($7,765.53) | $0.01 | (5,140,000.00) |
| FIXED INCOME | CCP_IRS._P USD-SOFR-OIS C | UNITED STATES | United States | ($19,004.60) | $0.01 | (6,280,000.00) |
| FIXED INCOME | CCP_IRS._P ZAR-ZARONIA-OI | SOUTH AFRICA | South Africa | ($19,167.03) | $0.00 | (59,570,000.00) |
| FIXED INCOME | CCP_IRS._R USD-SOFR-OIS C | UNITED STATES | United States | ($15,663.47) | $0.01 | (4,266,000.00) |
| FIXED INCOME | CCP_IRS._R USD-SOFR-OIS C | UNITED STATES | United States | $0.00 | $0.01 | (8,541,000.00) |
| FIXED INCOME | CCP_IRS._R USD-SOFR-OIS C | UNITED STATES | United States | $0.00 | $2,641.09 | (7,200,000.00) |
| FIXED INCOME | CCP_OIS. P USD-SOFR-COMP | UNITED STATES | United States | $253,336.89 | ($271,866.50) | 24,635,000.00 |
| FIXED INCOME | CCP_OIS. P USD-SOFR-OIS C( | UNITED STATES | United States | ($529,590.79) | ($805,375.61) | 13,245,000.00 |
| FIXED INCOME | CCP_OIS. P USD-SOFR-OIS C( | UNITED STATES | United States | ($63,828.28) | ($320,393.82) | 12,105,000.00 |
| FIXED INCOME | CCP_OIS. P USD-SOFR-OIS C( | UNITED STATES | United States | ($142.64) | ($142.65) | 25,700,000.00 |
| FIXED INCOME | CCP_OIS. R GBP-SONIA-COMI | UNITED KINGDOM | United Kingdom | $173,111.76 | ($157,555.29) | 4,400,000.00 |
| FIXED INCOME | CCP_OIS. R USD-SOFR-COMP | UNITED STATES | United States | $217,568.69 | ($15,407.70) | 7,865,000.00 |
| FIXED INCOME | CCP_OIS. R USD-SOFR-COMP | UNITED STATES | United States | $887,684.28 | $14,350.04 | 1,885,000.00 |
| FIXED INCOME | CCP_OIS. R USD-SOFR-COMP | UNITED STATES | United States | ($53,222.42) | ($128,605.68) | 15,330,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CCP_OIS. R USD-SOFR-OIS C( | UNITED STATES | United States | $1,133,980.11 | $260,168.77 | 11,730,000.00 |
| FIXED INCOME | CCP_OIS. R USD-SOFR-OIS C( | UNITED STATES | United States | $723,876.25 | $210,602.27 | 9,230,000.00 |
| FIXED INCOME | CCP_OIS. R USD-SOFR-OIS C( | UNITED STATES | United States | $389,309.81 | $118,940.93 | 10,755,000.00 |
| FIXED INCOME | CCP_OIS._P USD-SOFR-COMF | UNITED STATES | United States | ($121,139.37) | $0.01 | (24,635,000.00) |
| FIXED INCOME | CCP_OIS._P USD-SOFR-OIS C | UNITED STATES | United States | ($266,796.37) | $570,619.19 | (13,245,000.00) |
| FIXED INCOME | CCP_OIS._P USD-SOFR-OIS C | UNITED STATES | United States | ($236,282.85) | $160,626.35 | (12,105,000.00) |
| FIXED INCOME | CCP_OIS._P USD-SOFR-OIS C | UNITED STATES | United States | ($25,774.58) | $0.01 | (25,700,000.00) |
| FIXED INCOME | CCP_OIS._R GBP-SONIA-COM | UNITED KINGDOM | United Kingdom | ($9,071.85) | $0.01 | (4,400,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-COMF | UNITED STATES | United States | ($286,421.67) | $80,781.28 | (7,865,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-COMF | UNITED STATES | United States | ($3,605.06) | $0.01 | (1,885,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-COMF | UNITED STATES | United States | ($88,742.39) | $386,499.13 | (15,330,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-OIS C | UNITED STATES | United States | ($238,719.51) | $0.01 | (11,730,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-OIS C | UNITED STATES | United States | ($187,311.80) | $0.01 | (9,230,000.00) |
| FIXED INCOME | CCP_OIS._R USD-SOFR-OIS C | UNITED STATES | United States | $0.00 | $0.01 | (10,755,000.00) |
| FIXED INCOME | CCUBS COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $982,506.82 | $75,756.34 | 1,000,000.00 |
| FIXED INCOME | CDW LLC / CDW FINANCE COI | INDUSTRIALS | United States | $24,345.92 | ($437.67) | 24,000.00 |
| FIXED INCOME | CDW LLC / CDW FINANCE COI | INDUSTRIALS | United States | $174,479.07 | ($254.01) | 172,000.00 |
| FIXED INCOME | CDW LLC / CDW FINANCE COI | INDUSTRIALS | United States | $2,905,723.13 | $84,968.97 | 3,000,000.00 |
| FIXED INCOME | CDW LLC / CDW FINANCE COI | INDUSTRIALS | United States | $6,985,358.41 | $574,366.83 | 7,212,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $144,613.31 | $2,167.20 | 140,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $21,339.24 | $584.80 | 20,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $75,104.61 | $2,322.60 | 70,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $829,760.13 | $17,226.26 | 770,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $539,544.72 | ($2,240.00) | 500,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $542,822.69 | ($4,385.00) | 500,000.00 |
| FIXED INCOME | CELANESE US HOLDINGS LLC | INDUSTRIALS | United States | $858,338.44 | ($12,552.00) | 800,000.00 |
| FIXED INCOME | CEMEX SAB DE CV | YANKEE BONDS - COI | Mexico | $1,572,415.09 | $1,614.96 | 1,571,000.00 |
| FIXED INCOME | CEMEX SAB DE CV | YANKEE BONDS - COI | Mexico | $736,662.95 | $756.59 | 736,000.00 |
| FIXED INCOME | CEMEX SAB DE CV | YANKEE BONDS - COI | Mexico | $876,789.06 | $900.51 | 876,000.00 |
| FIXED INCOME | CEMEX SAB DE CV 144A | PRINCIPAL ONLY | Mexico | $441,806.36 | $47,332.00 | 460,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $81,755.00 | ($371.49) | 80,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $1,021,937.50 | ($28,693.61) | 1,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $1,812,071.87 | ($1,580.02) | 1,780,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $986,453.85 | ($12,629.48) | 1,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $935,575.78 | ($65,062.00) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $919,620.36 | ($86,259.64) | 1,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $2,986,038.52 | ($65,271.48) | 3,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $1,987,217.65 | ($43,629.02) | 2,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $935,575.78 | ($9,852.00) | 1,000,000.00 |
| FIXED INCOME | CENCORA INC | INDUSTRIALS | United States | $1,021,937.50 | $3,906.39 | 1,000,000.00 |
| FIXED INCOME | CENOVUS ENERGY INC | YANKEE BONDS - COI | Canada | $605,537.83 | ($78,871.67) | 655,000.00 |
| FIXED INCOME | CENOVUS ENERGY INC | YANKEE BONDS - COI | Canada | $1,294,070.07 | ($526,436.94) | 1,780,000.00 |
| FIXED INCOME | CENOVUS ENERGY INC | YANKEE BONDS - COI | Canada | $3,000,651.73 | ($28,135.77) | 3,000,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $234,226.59 | $2,855.90 | 235,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $1,052,727.25 | $52,755.35 | 1,115,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $140,458.89 | $4,332.53 | 146,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $264,362.00 | $15,212.80 | 280,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $428,331.37 | $28,807.50 | 470,000.00 |
| FIXED INCOME | CENTENE CORP | INDUSTRIALS | United States | $1,951,671.11 | ($1,320.00) | 2,000,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY HOUS | UTILITIES | United States | $303,220.19 | ($20,504.16) | 412,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY HOUS | UTILITIES | United States | $881,701.47 | ($12,143.65) | 876,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY HOUS | UTILITIES | United States | $772,968.56 | ($15,444.13) | 777,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY HOUS | UTILITIES | United States | $1,005,060.00 | ($1,780.00) | 1,000,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY HOUS | UTILITIES | United States | $920,521.71 | ($84,848.29) | 1,000,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $1,205,027.35 | ($125,277.33) | 1,269,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $112,819.37 | ($1,918.11) | 110,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $217,625.74 | $7,204.63 | 205,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $180,731.91 | $8,384.44 | 168,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $330,426.73 | ($422.52) | 326,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $2,161,262.62 | $14,076.63 | 2,276,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $2,858,432.65 | $64,743.85 | 2,787,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $1,657,031.31 | ($19,003.38) | 1,745,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY INC | UTILITIES | United States | $512,815.33 | $11,615.33 | 500,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY RESC | INDUSTRIALS | United States | $1,038,000.00 | $17,132.96 | 1,000,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY RESC | INDUSTRIALS | United States | $1,939,416.67 | ($150,899.03) | 2,500,000.00 |
| FIXED INCOME | CENTERPOINT ENERGY RESC | INDUSTRIALS | United States | $2,061,112.72 | ($27,427.28) | 2,000,000.00 |
| FIXED INCOME | CENTRAL GARDEN & PET CO | INDUSTRIALS | United States | $288,692.50 | $1,530.00 | 300,000.00 |
| FIXED INCOME | CENTRAL PORT BLDG I | BANKS & FINANCE | United States | $62,402,277.21 | $0.00 | 62,150,000.00 |
| FIXED INCOME | CENTRAL PORT III | INDUSTRIALS | United States | $19,729,762.63 | $0.00 | 19,650,000.00 |
| FIXED INCOME | CGI INC | YANKEE BONDS - COI | Canada | $874,412.79 | $16,536.68 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CH ROBINSON WORLDWIDE II | INDUSTRIALS | United States | $4,105,818.29 | ($39,227.04) | 4,100,000.00 |
| FIXED INCOME | CH ROBINSON WORLDWIDE II | INDUSTRIALS | United States | $10,014,190.97 | ($99,175.70) | 10,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $370,698.26 | $1,430.80 | 365,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $365,217.49 | ($8,123.30) | 371,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $1,743,492.46 | ($256,257.54) | 2,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $1,831,699.05 | $15,747.94 | 2,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $4,731,781.59 | ($31,168.05) | 4,500,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $1,626,412.14 | $10,598.45 | 1,500,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $702,870.15 | $8,636.82 | 800,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $965,229.34 | ($38,691.77) | 1,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $1,001,440.00 | ($110,220.00) | 1,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $952,237.17 | ($129,707.83) | 1,000,000.00 |
| FIXED INCOME | CHARLES SCHWAB CORP/THE | BANKS & FINANCE | United States | $5,257,535.10 | ($76,807.40) | 5,000,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $2,798,693.29 | ($1,198,969.23) | 3,505,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $844,435.45 | ($624.55) | 940,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $438,589.70 | ($349.76) | 434,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $65,687.39 | ($3,954.47) | 65,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $346,407.56 | $630.77 | 425,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $869,289.54 | ($18,698.62) | 1,015,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $463,121.86 | ($9,663.34) | 580,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $154,395.30 | ($4,773.85) | 245,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $208,060.85 | ($572.40) | 350,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $132,416.71 | ($6,060.11) | 205,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $652,423.31 | ($16,278.79) | 1,019,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $300,839.76 | ($6,111.97) | 428,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $711,913.99 | ($45.57) | 694,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $522,188.72 | $1,074.25 | 545,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | BANKS & FINANCE | United States | $1,614,329.16 | $1,984.72 | 1,600,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $3,182,397.09 | $229,027.74 | 3,500,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $3,996,392.91 | $71,166.24 | 4,000,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | BANKS & FINANCE | United States | $4,045,912.46 | $28,330.50 | 4,010,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $3,087,803.29 | $74,233.29 | 3,000,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $2,727,770.61 | ($171,278.37) | 3,185,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $115,780.47 | ($6,046.36) | 145,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $650,339.12 | ($19,857.37) | 854,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $740,467.27 | ($19,968.46) | 1,175,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $575,592.30 | ($19,608.71) | 899,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $935,960.01 | ($54,355.26) | 1,449,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $4,186,482.97 | ($208,212.01) | 7,089,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $330,273.12 | ($16,876.44) | 416,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $181,159.67 | ($13,657.69) | 232,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $14,223,458.35 | ($424,621.65) | 15,000,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $17,908,094.84 | $154,003.17 | 17,000,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $1,481,158.77 | $3,853.47 | 1,945,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $4,243,781.94 | $17,414.21 | 6,044,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $5,300,112.68 | ($172,750.07) | 5,450,000.00 |
| FIXED INCOME | CHARTER COMMUNICATIONS | INDUSTRIALS | United States | $3,176,248.80 | ($163,134.34) | 3,315,000.00 |
| FIXED INCOME | CHASE ISSUANCE TRUST A1 / | CARDS | United States | $1,994,896.36 | ($8,761.22) | 2,000,000.00 |
| FIXED INCOME | CHASE ISSUANCE TRUST A2I | CARDS | United States | $1,008,520.34 | ($14,007.13) | 1,000,000.00 |
| FIXED INCOME | CHENIERE CORPUS CHRISTI I | INDUSTRIALS | United States | $2,137,232.81 | ($39,398.30) | 2,200,000.00 |
| FIXED INCOME | CHENIERE CORPUS CHRISTI I | INDUSTRIALS | United States | $4,969,815.04 | $6,434.29 | 4,957,000.00 |
| FIXED INCOME | CHENIERE CORPUS CHRISTI I | INDUSTRIALS | United States | $2,711,371.26 | $62,646.03 | 2,791,000.00 |
| FIXED INCOME | CHENIERE CORPUS CHRISTI I | INDUSTRIALS | United States | $1,942,938.92 | ($65,016.64) | 2,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY INC | INDUSTRIALS | United States | $1,141,845.93 | ($17,243.63) | 1,100,000.00 |
| FIXED INCOME | CHENIERE ENERGY INC | INDUSTRIALS | United States | $4,152,166.99 | $4,835.88 | 4,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY INC | INDUSTRIALS | United States | $5,913,723.84 | $146,614.83 | 5,697,000.00 |
| FIXED INCOME | CHENIERE ENERGY INC | INDUSTRIALS | United States | $1,038,041.75 | $24,495.52 | 1,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $554,564.99 | $3,295.32 | 531,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $272,628.03 | $4,842.06 | 266,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $527,832.46 | $9,374.66 | 515,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $1,003,694.96 | $78,914.96 | 1,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $6,520,929.71 | $318,350.50 | 7,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $1,044,378.52 | $46,473.24 | 1,000,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $586,157.86 | $26,560.00 | 584,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $721,340.39 | $29,697.75 | 739,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $1,456,030.45 | $84,178.24 | 1,563,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $1,987,452.32 | $48,424.28 | 1,903,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $569,537.15 | $2,290.29 | 541,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $799,435.56 | $14,198.51 | 780,000.00 |
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $5,018,474.80 | $136,124.80 | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CHENIERE ENERGY PARTNEF | INDUSTRIALS | United States | $2,678,238.99 | $130,377.95 | 2,875,000.00 |
| FIXED INCOME | CHEVRON USA INC | INDUSTRIALS | United States | $5,769,180.41 | $1,712.58 | 5,730,000.00 |
| FIXED INCOME | CHILDREN'S HEALTH SYSTEM | INDUSTRIALS | United States | $1,006,340.87 | ($4,948.33) | 1,700,000.00 |
| FIXED INCOME | CHILDREN'S HEALTH SYSTEM | INDUSTRIALS | United States | $1,727,946.47 | ($86,112.78) | 2,919,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $3,674,464.35 | $164,950.98 | 3,445,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $563,272.72 | ($9,535.40) | 568,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $742,238.59 | ($12,576.18) | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $898,084.59 | $2,016.88 | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,813,688.75 | $13,730.31 | 1,790,006.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $990,442.10 | ($7,257.52) | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,029,020.28 | $8,569.45 | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,066,607.94 | $47,881.27 | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $991,677.32 | ($16,787.68) | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $179,616.92 | ($4,301.75) | 200,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $724,756.71 | $9,919.05 | 715,293.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $2,968,954.35 | ($50,304.72) | 4,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,834,541.55 | ($204,315.12) | 2,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $3,848,359.05 | $74,580.70 | 5,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,029,020.28 | $8,569.45 | 1,000,000.00 |
| FIXED INCOME | CHILE GOVERNMENT INTERN/ | SOVEREIGN DEBT | Chile | $1,599,911.91 | $71,821.91 | 1,500,000.00 |
| FIXED INCOME | CHOICE HOTELS INTERNATIO | INDUSTRIALS | United States | $962,274.57 | ($34,848.76) | 1,000,000.00 |
| FIXED INCOME | CHOICE HOTELS INTERNATIO | INDUSTRIALS | United States | $962,274.57 | ($34,848.76) | 1,000,000.00 |
| FIXED INCOME | CHUBB INA HOLDINGS LLC | BANKS & FINANCE | United States | $3,051,442.96 | $11,506.29 | 3,000,000.00 |
| FIXED INCOME | CHUBB INA HOLDINGS LLC | BANKS & FINANCE | United States | $1,021,912.51 | $5,305.84 | 1,000,000.00 |
| FIXED INCOME | CHUBB INA HOLDINGS LLC | BANKS & FINANCE | United States | $3,560,016.79 | ($70,190.99) | 3,500,000.00 |
| FIXED INCOME | CHURCH & DWIGHT CO INC | INDUSTRIALS | United States | $2,002,043.30 | ($22,146.70) | 2,000,000.00 |
| FIXED INCOME | CHURCH & DWIGHT CO INC | INDUSTRIALS | United States | $1,612,731.35 | ($65,393.86) | 2,000,000.00 |
| FIXED INCOME | CIGNA GROUP/THE | INDUSTRIALS | United States | $2,351,635.14 | ($320,283.42) | 2,340,000.00 |
| FIXED INCOME | CIGNA GROUP/THE | INDUSTRIALS | United States | $1,485,171.51 | ($22,864.65) | 1,884,000.00 |
| FIXED INCOME | CIGNA GROUP/THE | INDUSTRIALS | United States | $1,005,483.33 | ($37,930.00) | 1,000,000.00 |
| FIXED INCOME | CIGNA GROUP/THE | INDUSTRIALS | United States | $5,444.00 | ($2.12) | 6,000.00 |
| FIXED INCOME | CIGNA GROUP/THE | INDUSTRIALS | United States | $8,031,449.66 | ($34,703.80) | 7,825,000.00 |
| FIXED INCOME | CIMIC FINANCE LTD 144A | UTILITIES | Australia | $414,531.05 | ($1,834.30) | 415,000.00 |
| FIXED INCOME | CINTAS CORP NO 2 | INDUSTRIALS | United States | $5,017,383.80 | ($11,216.20) | 5,000,000.00 |
| FIXED INCOME | CINTAS CORP NO 2 | INDUSTRIALS | United States | $969,586.96 | ($36,509.71) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CISCO SYSTEMS INC | UTILITIES | United States | $9,913,089.46 | $2,469.25 | 9,877,000.00 |
| FIXED INCOME | CISCO SYSTEMS INC | INDUSTRIALS | United States | $1,029,501.66 | $5,209.16 | 1,000,000.00 |
| FIXED INCOME | CISCO SYSTEMS INC | INDUSTRIALS | United States | $952,899.16 | ($67,007.23) | 1,000,000.00 |
| FIXED INCOME | CITIBANK CREDIT CARD ISSU | CARDS | United States | $2,998,008.76 | ($4,760.67) | 3,000,000.00 |
| FIXED INCOME | CITIBANK NA | BANKS & FINANCE | United States | $20,399,658.33 | ($27,700.00) | 20,000,000.00 |
| FIXED INCOME | CITIBANK NA | BANKS & FINANCE | United States | $5,004,200.05 | ($4,022.45) | 5,000,000.00 |
| FIXED INCOME | CITIBANK NA | BANKS & FINANCE | United States | $5,009,176.32 | $426.60 | 5,000,000.00 |
| FIXED INCOME | CITIBANK NA | BANKS & FINANCE | United States | $10,076,286.67 | ($54,625.00) | 10,000,000.00 |
| FIXED INCOME | CITIGROUP COMMERCIAL M C | COMMERCIAL MORTC | United States | $4,565.55 | $35.93 | 4,620.99 |
| FIXED INCOME | CITIGROUP COMMERCIAL M C | CMO CORPORATE | United States | $714,613.24 | $66,926.67 | 760,000.00 |
| FIXED INCOME | CITIGROUP COMMERCIAL M C | COMMERCIAL MORTC | United States | $1,533,535.90 | $77,421.11 | 1,650,000.00 |
| FIXED INCOME | CITIGROUP COMMERCIAL M C | COMMERCIAL MORTC | United States | $1,858,831.39 | $206,762.90 | 2,000,000.00 |
| FIXED INCOME | CITIGROUP COMMERCIAL MO | COMMERCIAL MORTC | United States | $2,034,609.74 | $155,823.86 | 2,150,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,413,909.62 | ($187,407.44) | 1,400,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $2,360,923.44 | $194,394.90 | 2,380,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $222,363.76 | ($3,382.52) | 220,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $398,639.86 | ($39,958.85) | 420,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,334,699.55 | $48,024.90 | 3,230,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,062,527.28 | $44,756.36 | 1,055,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $225,669.89 | ($3,481.66) | 219,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $585,529.81 | $8,333.10 | 570,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $667,659.21 | $23,471.27 | 635,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,471,946.25 | $4,649.86 | 3,500,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $935,936.67 | ($2,892.47) | 885,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,010,908.84 | $3,480.84 | 1,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $780,321.87 | ($10,410.28) | 780,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $798,488.04 | ($4,001.42) | 790,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,216,773.98 | $52,259.48 | 3,500,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,484,696.54 | ($10,298.10) | 1,476,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $2,902,132.03 | ($371,103.57) | 3,260,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $536,230.23 | $23,081.49 | 510,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $2,030,346.50 | ($6,580.00) | 2,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,967,938.56 | $252,024.12 | 4,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,004,560.83 | ($27,930.00) | 3,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $4,077,829.89 | $65,721.00 | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $10,004,126.57 | ($54,465.10) | 10,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $2,757,234.84 | ($282,506.16) | 3,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $8,935.14 | $171.56 | 9,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,668,518.17 | $619.87 | 1,682,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $822,248.15 | $13,357.67 | 821,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,512,178.75 | $65,261.43 | 3,694,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $574,068.82 | $20,981.71 | 574,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $140,142.04 | $1,142.74 | 136,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,447,927.67 | $919.68 | 1,437,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,230,507.57 | ($16,416.21) | 1,230,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,149,216.33 | ($16,196.67) | 1,137,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,972,318.18 | $27,853.52 | 2,078,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $535,822.64 | $27,273.54 | 583,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $4,116,109.94 | $16,657.49 | 4,092,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,342,835.51 | ($354.84) | 1,319,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $3,103,970.62 | $94,079.23 | 3,500,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $2,500,759.11 | ($48,802.05) | 2,500,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $9,033,240.13 | ($31,743.20) | 10,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $890,224.55 | ($2,395.45) | 1,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $6,009,121.67 | ($17,920.00) | 6,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $10,057,273.89 | ($15,400.00) | 10,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,000,119.89 | ($4,926.50) | 1,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $4,121,824.59 | $34,689.92 | 4,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,043,029.06 | $20,692.23 | 1,000,000.00 |
| FIXED INCOME | CITIGROUP INC | BANKS & FINANCE | United States | $1,577,147.75 | $66,986.75 | 1,500,000.00 |
| FIXED INCOME | CITIZENS BANK NA/PROVIDEN | BANKS & FINANCE | United States | $1,577,748.89 | ($13,198.56) | 1,563,000.00 |
| FIXED INCOME | CITIZENS BANK NA/PROVIDEN | BANKS & FINANCE | United States | $1,017,856.35 | ($189.48) | 1,000,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $92,255.06 | $8,797.50 | 97,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $913,568.85 | $17,752.21 | 868,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $398,951.82 | $4,384.40 | 388,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $101,282.76 | ($954.60) | 100,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $2,517,576.83 | $65,548.00 | 2,392,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $389,938.61 | ($3,675.21) | 385,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $1,052,498.68 | $27,403.01 | 1,000,000.00 |
| FIXED INCOME | CITIZENS FINANCIAL GROUP I | BANKS & FINANCE | United States | $2,570,565.83 | ($33,325.00) | 2,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CLARIOS GLOBAL LP / CLARI I | EURO | United States | $318,714.72 | ($4,701.46) | 275,000.00 |
| FIXED INCOME | CLECO CORPORATE HOLDIN( | UTILITIES | United States | $351,909.78 | $25,314.55 | 370,000.00 |
| FIXED INCOME | CLOROX CO/THE | INDUSTRIALS | United States | $416,809.90 | ($3,424.31) | 418,000.00 |
| FIXED INCOME | CLOROX CO/THE | INDUSTRIALS | United States | $997,152.88 | ($7,142.12) | 1,000,000.00 |
| FIXED INCOME | CLOROX CO/THE | INDUSTRIALS | United States | $897,813.74 | $33,743.74 | 1,000,000.00 |
| FIXED INCOME | CME GROUP INC | BANKS & FINANCE | United States | $3,026,061.53 | ($69,055.14) | 3,000,000.00 |
| FIXED INCOME | CMS ENERGY CORP | UTILITIES | United States | $7,942,781.56 | ($497.29) | 7,935,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $1,000,487.15 | ($10,276.18) | 1,000,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $2,708,375.35 | $15,532.02 | 3,000,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $1,524,570.79 | ($40,460.88) | 1,500,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $3,023,715.84 | $54,342.51 | 3,000,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $1,000,487.15 | ($51,946.18) | 1,000,000.00 |
| FIXED INCOME | CNA FINANCIAL CORP | BANKS & FINANCE | United States | $1,016,380.52 | $20,466.08 | 1,000,000.00 |
| FIXED INCOME | CNH EQUIPMENT TRUST 2024 | EQUIPMENT LOANS | United States | $471,531.56 | $3,330.09 | 467,165.13 |
| FIXED INCOME | CNH EQUIPMENT TRUST 2024 | EQUIPMENT LOANS | United States | $974,131.21 | ($2,677.78) | 975,211.29 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | BANKS & FINANCE | United States | $4,781,527.63 | $54,730.94 | 4,745,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | YANKEE BONDS - COI | United States | $3,321,584.33 | $78,590.30 | 3,180,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | INDUSTRIALS | United States | $2,011,172.22 | $13,640.00 | 2,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | BANKS & FINANCE | United States | $2,015,396.26 | $17,781.26 | 2,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | YANKEE BONDS - COI | United States | $2,089,046.75 | $49,427.86 | 2,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | BANKS & FINANCE | United States | $2,030,264.79 | $6,482.57 | 2,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | INDUSTRIALS | United States | $5,027,930.56 | $232,480.00 | 5,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL CAPITAL LL( | BANKS & FINANCE | United States | $5,048,958.20 | ($29,966.80) | 5,000,000.00 |
| FIXED INCOME | CNH INDUSTRIAL NV | YANKEE BONDS - COI | Netherlands | $994,464.31 | ($4,295.13) | 1,000,000.00 |
| FIXED INCOME | CNO FINANCIAL GROUP INC | BANKS & FINANCE | United States | $682,118.99 | $24,330.48 | 675,000.00 |
| FIXED INCOME | CNO FINANCIAL GROUP INC | BANKS & FINANCE | United States | $280,074.10 | $12,195.59 | 268,000.00 |
| FIXED INCOME | CNO FINANCIAL GROUP INC | BANKS & FINANCE | United States | $532,558.09 | $27,843.25 | 527,000.00 |
| FIXED INCOME | CNO FINANCIAL GROUP INC | BANKS & FINANCE | United States | $1,640,732.60 | $71,444.33 | 1,570,000.00 |
| FIXED INCOME | COCA-COLA CO/THE | INDUSTRIALS | United States | $1,942,884.94 | ($28,729.35) | 2,000,000.00 |
| FIXED INCOME | COCA-COLA CONSOLIDATED | INDUSTRIALS | United States | $69,557.29 | ($1,502.20) | 68,000.00 |
| FIXED INCOME | COCA-COLA CONSOLIDATED | INDUSTRIALS | United States | $1,030,174.86 | $26,703.19 | 1,000,000.00 |
| FIXED INCOME | COCA-COLA FEMSA SAB DE C | YANKEE BONDS - COI | Mexico | $1,892,966.65 | ($110,765.02) | 2,000,000.00 |
| FIXED INCOME | COCA-COLA FEMSA SAB DE C | YANKEE BONDS - COI | Mexico | $946,483.32 | ($55,382.51) | 1,000,000.00 |
| FIXED INCOME | COLGATE-PALMOLIVE CO | INDUSTRIALS | United States | $947,415.15 | ($56,072.63) | 1,000,000.00 |
| FIXED INCOME | COLT 2021-5 MORTGAGE 5 A1 | UNITED STATES | United States | $154,409.94 | $13,479.92 | 170,334.83 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $1,169,123.57 | ($39,279.36) | 1,445,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $264,816.16 | ($6,900.29) | 345,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $34,467.89 | ($1,141.93) | 60,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $256,978.80 | ($28,507.77) | 450,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $70,918.32 | ($13,022.23) | 130,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $287,441.20 | ($46,783.53) | 404,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $246,471.46 | ($48,202.92) | 469,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $189,652.86 | ($3,077.91) | 218,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $210,281.85 | ($4,842.86) | 218,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $1,535,166.17 | ($109,727.16) | 2,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $861,697.09 | ($150,609.58) | 1,500,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $6,012,226.01 | ($294,849.03) | 7,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $3,563,138.79 | $98,872.12 | 4,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $1,008,319.47 | $7,222.80 | 1,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $7,063,570.99 | $37,425.99 | 7,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $167,642.64 | ($13,501.54) | 319,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $1,432,749.26 | ($161,541.34) | 2,000,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $1,414,149.67 | $8,482.17 | 1,500,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $18,500,760.31 | ($630,537.77) | 32,397,000.00 |
| FIXED INCOME | COMCAST CORP | INDUSTRIALS | United States | $3,027,244.71 | ($70,120.29) | 3,000,000.00 |
| FIXED INCOME | COMM 2024-277P MOR 277P X | INTEREST ONLY | United States | $55,003.69 | ($30,062.34) | 2,600,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $4,521,435.00 | $16,173.28 | 4,500,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $5,414,408.64 | ($6,518.05) | 6,192,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($0.01) | $0.00 | 0.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $14,222,040.03 | $11,123.33 | 14,429,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $11,122,455.79 | ($31,314.63) | 11,296,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $14,256,328.28 | $68,595.20 | 14,169,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $2,042,200.00 | $3,302.07 | 2,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $2,984,333.01 | ($320.29) | 2,879,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $1,257,552.00 | ($3,069.88) | 1,640,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $957,915.00 | $1,266.56 | 1,050,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $982,705.50 | $627.37 | 1,050,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $2,298,120.30 | $20,499.21 | 2,630,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $1,614,593.25 | $15,567.86 | 1,775,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $1,608,859.20 | ($319.70) | 1,770,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $1,094,040.00 | $7,623.98 | 1,125,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $748,936.00 | $6,217.25 | 800,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $743,762.25 | ($773.88) | 795,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $5,843,630.70 | $23,826.79 | 5,910,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | ($2,621,318.70) | ($21,313.62) | (2,730,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | $13,539,702.40 | $42,943.51 | 13,760,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | ($2,256,030.60) | ($2,817.32) | (2,220,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | $8,511,696.75 | $35,511.49 | 8,475,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $6,855,026.55 | ($11,211.54) | 6,835,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | $8,327,040.75 | $41,207.05 | 8,145,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $10,838,128.50 | ($4,058.42) | 10,635,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $16,890,432.65 | ($30,447.03) | 16,345,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | $11,807,880.00 | $55,081.70 | 12,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | $14,562,785.00 | $68,674.74 | 14,500,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $11,132,523.00 | $64,608.94 | 11,100,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $1,423,070.00 | $5,761.40 | 1,700,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $9,298,507.00 | ($47,100.42) | 11,100,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $5,065,836.00 | $18,703.19 | 5,800,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $5,733,798.00 | $21,133.55 | 6,300,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $187,376.67 | $70.94 | 200,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $13,453,300.00 | ($26,293.75) | 14,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $20,130,866.67 | $25,684.37 | 20,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $73,552,359.00 | ($160,394.91) | 74,700,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $33,611,215.01 | $75,152.50 | 33,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $26,425,275.67 | $90,414.47 | 26,300,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | ($0.01) | $0.00 | 0.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FHLMC | | United States | ($72,360,084.00) | ($375,103.21) | (70,640,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | ($2,009,921.33) | $2,172.16 | (1,900,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $3,351,733.33 | $18,868.75 | 4,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $33,767,666.00 | $199,441.00 | 38,600,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $6,934,515.00 | $16,819.69 | 7,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $51,055,000.00 | ($17,656.25) | 50,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $10,365,866.67 | ($7,362.50) | 10,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | $13,425,470.57 | $32,179.63 | 15,046,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT FNMA | | United States | ($2,657,218.00) | ($3,973.41) | (2,910,000.00) |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($4,739,852.29) | ($23,045.41) | (5,917,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $351,356.87 | $517.03 | 375,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($4,451,101.87) | ($9,553.89) | (5,312,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($1,999,518.09) | ($5,293.33) | (2,111,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($3,946,267.91) | ($13,685.24) | (4,511,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($497,653.12) | ($1,437.15) | (521,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $8,799,206.60 | $74,714.70 | 9,661,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $1,226,450.65 | $6,761.62 | 1,259,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($5,210,643.53) | ($15,215.02) | (5,558,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $6,256,913.83 | $20,597.96 | 6,316,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $6,370,234.56 | $11,088.15 | 6,624,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | ($487,576.83) | ($4,144.48) | (507,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $5,141,185.17 | $43,428.09 | 5,216,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | ($6,879,883.54) | ($52,903.53) | (6,980,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $74,554,690.66 | $64,801.28 | 74,098,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $6,811,927.50 | $4,290.29 | 6,650,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | ($25,916,539.10) | ($98,113.43) | (25,381,000.00) |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $12,658,796.37 | ($19,372.33) | 12,212,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $30,199,836.33 | $212,038.94 | 37,700,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $58,571,540.00 | $329,731.40 | 69,900,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $122,113,853.09 | $728,131.12 | 139,589,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $4,455,617.29 | $24,560.90 | 4,892,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $5,943,870.00 | $14,416.87 | 6,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FHLMC | United States | $9,616,900.00 | $49,165.62 | 10,000,000.00 |
| FIXED INCOME | COMMIT TO PUR FNMA SF MT | FNMA | United States | $93,496,000.40 | $19,375.21 | 91,564,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $12,617,828.75 | $3,754.68 | 12,748,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $3,628,908.40 | ($3,606.44) | 4,420,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($260,890.90) | ($902.23) | (305,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $1,512,031.00 | ($2,662.36) | 1,700,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $1,399,639.95 | $1,597.76 | 1,555,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $3,588,290.25 | ($1,556.23) | 3,635,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($2,841,272.00) | ($602.08) | (2,825,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $1,408,064.00 | $1,501.50 | 1,400,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $15,619,435.56 | $202,700.31 | 19,000,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $17,133,988.89 | $162,678.12 | 20,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $2,673,040.00 | $26,122.03 | 3,000,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($12,627,121.10) | ($117,197.50) | (14,000,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($3,731,564.44) | ($37,026.25) | (4,000,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($2,891,655.00) | ($24,686.25) | (3,000,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $13,857,044.44 | $71,662.50 | 14,000,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $18,155,930.00 | $95,594.06 | 18,000,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $15,596,708.33 | ($38,343.75) | 15,000,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $6,366,975.17 | $5,479.59 | 7,745,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $2,302,808.11 | $3,221.88 | 2,688,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $5,371,919.38 | $9,372.84 | 6,029,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($1,326,749.66) | ($4,959.10) | (1,471,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $1,585,914.89 | $7,468.07 | 1,700,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $178,318.73 | $313.63 | 185,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $9,496,511.10 | ($26,785.31) | 9,860,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $979,891.00 | $1,190.47 | 990,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $10,275,286.29 | ($19,514.23) | 10,392,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $178,533.31 | $167.32 | 177,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $18,279,060.59 | ($5,924.12) | 18,146,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($184,333.80) | ($116.38) | (180,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $9,530,312.44 | ($5,756.95) | 9,323,000.00 |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | ($58,227.71) | ($18.72) | (56,000.00) |
| FIXED INCOME | COMMIT TO PUR GNMA II JUM | GNMA | United States | $3,459,584.13 | ($4,110.86) | 3,332,000.00 |
| FIXED INCOME | COMMONSPIRIT HEALTH | INDUSTRIALS | United States | $2,259,202.92 | ($121,610.64) | 3,000,000.00 |
| FIXED INCOME | COMMONSPIRIT HEALTH | INDUSTRIALS | United States | $3,723,985.79 | ($80,414.21) | 3,750,000.00 |
| FIXED INCOME | COMMONSPIRIT HEALTH | INDUSTRIALS | United States | $1,744,114.46 | ($13,337.80) | 2,000,000.00 |
| FIXED INCOME | COMMONSPIRIT HEALTH | INDUSTRIALS | United States | $5,082,173.95 | $115,436.45 | 5,000,000.00 |
| FIXED INCOME | COMMONSPIRIT HEALTH | INDUSTRIALS | United States | $1,006,352.18 | ($40,109.49) | 1,000,000.00 |
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $187,917.36 | $1,694.97 | 185,000.00 |
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $2,386,260.06 | ($120,948.27) | 2,500,000.00 |
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $999,025.66 | ($12,552.12) | 1,000,000.00 |
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $186,120.42 | ($15,478.58) | 200,000.00 |
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $1,027,971.83 | $10,895.16 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COMMONWEALTH EDISON CC | UTILITIES | United States | $1,027,352.54 | $26,515.87 | 1,000,000.00 |
| FIXED INCOME | COMPASS DATACENTERS 1A | OTHER | United States | $318,536.17 | ($746.46) | 319,000.00 |
| FIXED INCOME | CONAGRA BRANDS INC | INDUSTRIALS | United States | $1,911,803.07 | ($18,923.60) | 2,000,000.00 |
| FIXED INCOME | CONAGRA BRANDS INC | INDUSTRIALS | United States | $960,058.70 | ($30,402.97) | 1,000,000.00 |
| FIXED INCOME | CONAGRA BRANDS INC | INDUSTRIALS | United States | $2,031,680.00 | $8,080.00 | 2,000,000.00 |
| FIXED INCOME | CONNECTICUT LIGHT AND PC | UTILITIES | United States | $2,412,309.72 | ($132,106.71) | 3,000,000.00 |
| FIXED INCOME | CONOCOPHILLIPS | INDUSTRIALS | United States | $1,701,078.04 | ($82,784.94) | 1,500,000.00 |
| FIXED INCOME | CONOCOPHILLIPS | INDUSTRIALS | United States | $3,006,705.00 | ($349,830.00) | 3,000,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $99,692.90 | ($226.81) | 134,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $148,318.61 | ($12,231.65) | 200,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $74,280.13 | ($1,765.29) | 75,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $909,925.32 | ($35,471.96) | 925,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $1,226,392.05 | $554.22 | 1,500,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $2,055,756.01 | $29,877.12 | 2,000,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $983,218.03 | ($76,247.04) | 1,000,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $1,115,965.26 | ($27,408.07) | 1,500,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $1,483,186.06 | ($45,586.42) | 2,000,000.00 |
| FIXED INCOME | CONOCOPHILLIPS CO | INDUSTRIALS | United States | $1,021,187.73 | ($137.83) | 1,000,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $165,141.58 | ($11,933.38) | 250,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $125,959.61 | ($4,969.40) | 130,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $154,147.96 | ($2,573.69) | 155,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $338,837.82 | $3,255.11 | 335,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $147,199.48 | ($1,162.56) | 211,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $81,910.22 | ($6,801.31) | 124,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $3,459,180.22 | $33,231.32 | 3,420,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $6,108,372.68 | ($115,252.30) | 5,915,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $2,625,372.68 | ($82,902.90) | 3,000,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | INDUSTRIALS | United States | $2,217,467.31 | ($12,353.48) | 2,302,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $6,321,601.28 | $52,917.25 | 6,250,000.00 |
| FIXED INCOME | CONSOLIDATED EDISON CO ( | UTILITIES | United States | $8,137,165.16 | $78,171.33 | 8,045,000.00 |
| FIXED INCOME | CONSTELLATION BRANDS INC | INDUSTRIALS | United States | $1,261,531.85 | ($98,938.15) | 1,500,000.00 |
| FIXED INCOME | CONSTELLATION BRANDS INC | INDUSTRIALS | United States | $5,123,695.22 | ($24,771.45) | 5,000,000.00 |
| FIXED INCOME | CONSTELLATION BRANDS INC | INDUSTRIALS | United States | $1,996,512.20 | ($26,827.80) | 2,000,000.00 |
| FIXED INCOME | CONSTELLATION BRANDS INC | INDUSTRIALS | United States | $798,908.33 | ($45,122.05) | 1,000,000.00 |
| FIXED INCOME | CONSTELLATION BRANDS INC | INDUSTRIALS | United States | $9,572,087.41 | ($40,331.07) | 9,341,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $97,217.20 | ($2,671.09) | 94,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $323,647.70 | $199.67 | 297,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $259,025.61 | ($3,991.06) | 258,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $351,980.51 | ($6,467.11) | 331,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $3,052,270.65 | ($108,064.35) | 3,000,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $1,034,225.49 | $15,698.82 | 1,000,000.00 |
| FIXED INCOME | CONSTELLATION ENERGY GE | UTILITIES | United States | $10,015,599.44 | ($38,395.00) | 10,000,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $83,992.88 | ($1,812.20) | 82,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $1,108,734.53 | ($13,604.33) | 1,094,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $814,224.79 | ($4,409.59) | 808,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $1,122,909.46 | $135.43 | 1,115,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $1,908,135.76 | $37,773.30 | 2,000,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $519,975.23 | $3,364.11 | 516,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $2,973,371.86 | ($54,617.31) | 3,000,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $1,029,357.55 | $11,346.44 | 1,000,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $2,015,310.86 | $12,028.64 | 2,000,000.00 |
| FIXED INCOME | CONSUMERS ENERGY CO | UTILITIES | United States | $2,026,936.98 | ($33,863.02) | 2,000,000.00 |
| FIXED INCOME | CONTINENTAL RESOURCES II | INDUSTRIALS | United States | $234,141.24 | $1,787.36 | 231,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $8,828,369.12 | $2,258.88 | 8,688,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $2,540,391.67 | $40,400.00 | 2,500,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $1,485,265.55 | ($128,158.20) | 1,500,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $8,436,413.27 | $14,324.94 | 8,345,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $1,999,503.36 | ($6,753.20) | 2,000,000.00 |
| FIXED INCOME | COOPERATIEVE RABOBANK L | YANKEE BONDS - COI | Netherlands | $2,062,974.79 | $18,608.12 | 2,000,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $2,098,263.61 | $83,496.83 | 2,300,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $313,227.14 | ($3,076.96) | 315,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $2,212,299.67 | ($201,389.05) | 2,425,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $1,647,990.61 | ($112,631.02) | 1,745,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $4,714,925.30 | ($197,723.95) | 5,505,000.00 |
| FIXED INCOME | COPT DEFENSE PROPERTIES | BANKS & FINANCE | United States | $856,480.53 | ($141,196.14) | 1,000,000.00 |
| FIXED INCOME | COREBRIDGE FINANCIAL INC | BANKS & FINANCE | United States | $2,071,710.28 | $3,804.11 | 2,100,000.00 |
| FIXED INCOME | COREBRIDGE FINANCIAL INC | BANKS & FINANCE | United States | $4,264,314.33 | $37,784.33 | 4,500,000.00 |
| FIXED INCOME | COREBRIDGE FINANCIAL INC | BANKS & FINANCE | United States | $2,105,792.82 | $56,605.04 | 2,000,000.00 |
| FIXED INCOME | COREBRIDGE FINANCIAL INC | BANKS & FINANCE | United States | $2,842,876.22 | ($78,943.78) | 3,000,000.00 |
| FIXED INCOME | COREBRIDGE FINANCIAL INC | BANKS & FINANCE | United States | $1,052,896.41 | $28,302.52 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | COREWEAVE INC 144A | UTILITIES | United States | $163,327.84 | ($2,245.65) | 165,000.00 |
| FIXED INCOME | COREWELL HEALTH OBLIGAT | INDUSTRIALS | United States | $293,452.48 | ($47,639.10) | 400,000.00 |
| FIXED INCOME | CORNELL UNIVERSITY | INDUSTRIALS | United States | $4,961,035.24 | ($48,229.20) | 5,000,000.00 |
| FIXED INCOME | CORNELL UNIVERSITY | INDUSTRIALS | United States | $6,034,235.81 | ($192,707.52) | 6,000,000.00 |
| FIXED INCOME | CORNING INC | INDUSTRIALS | United States | $1,766,739.96 | ($31,385.79) | 1,890,000.00 |
| FIXED INCOME | CORP ANDINA DE FOMENTO | SUPRANATIONALS | Supranational | $139,983.20 | $3,416.20 | 135,000.00 |
| FIXED INCOME | CORP ANDINA DE FOMENTO | SUPRANATIONALS | Supranational | $1,995,075.00 | ($14,440.00) | 2,000,000.00 |
| FIXED INCOME | CORP ANDINA DE FOMENTO | SUPRANATIONALS | Supranational | $1,024,833.33 | $15,060.00 | 1,000,000.00 |
| FIXED INCOME | CORP ANDINA DE FOMENTO | SUPRANATIONALS | Supranational | $1,036,912.61 | $18,117.05 | 1,000,000.00 |
| FIXED INCOME | CORP ANDINA DE FOMENTO | SUPRANATIONALS | Supranational | $6,246,977.23 | ($78,938.08) | 6,215,000.00 |
| FIXED INCOME | CORP NACIONAL DEL COBRE | YANKEE BONDS - COI | Chile | $854,269.87 | $36,073.23 | 852,000.00 |
| FIXED INCOME | CORP NACIONAL DEL COBRE | YANKEE BONDS - COI | Chile | $231,977.83 | $8,279.31 | 213,000.00 |
| FIXED INCOME | COUNCIL OF EUROPE DEVEL( | SUPRANATIONALS | Supranational | $1,007,162.32 | ($6,365.32) | 1,000,000.00 |
| FIXED INCOME | COUSINS PROPERTIES LP | BANKS & FINANCE | United States | $2,244,973.33 | ($43,423.18) | 2,265,000.00 |
| FIXED INCOME | CREDIABANK SA REGS | EURO | Greece | $142,331.59 | $1,975.67 | 110,000.00 |
| FIXED INCOME | CREDIT AGRICOLE SA 144A | YANKEE BONDS - COI | France | $941,823.89 | $74,354.65 | 985,000.00 |
| FIXED INCOME | CRH AMERICA FINANCE INC | INDUSTRIALS | United States | $3,061,718.52 | $54,938.52 | 3,000,000.00 |
| FIXED INCOME | CRH AMERICA FINANCE INC | INDUSTRIALS | United States | $2,004,187.37 | ($26,403.74) | 2,000,000.00 |
| FIXED INCOME | CRH AMERICA FINANCE INC | INDUSTRIALS | United States | $998,158.84 | ($223.38) | 1,000,000.00 |
| FIXED INCOME | CRH AMERICA FINANCE INC | INDUSTRIALS | United States | $2,372,707.15 | $23,387.96 | 2,275,000.00 |
| FIXED INCOME | CRH SMW FINANCE DAC | BANKS & FINANCE | Ireland | $3,636,780.92 | $49,637.35 | 3,505,000.00 |
| FIXED INCOME | CRH SMW FINANCE DAC | BANKS & FINANCE | Ireland | $3,112,793.94 | $42,485.61 | 3,000,000.00 |
| FIXED INCOME | CRH SMW FINANCE DAC | BANKS & FINANCE | Ireland | $1,037,597.98 | ($16,778.13) | 1,000,000.00 |
| FIXED INCOME | CROWN AMERICAS LLC | INDUSTRIALS | United States | $404,418.33 | $348.00 | 400,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $7,421,412.48 | $28,766.55 | 7,395,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $58,126.53 | $550.92 | 58,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $99,837.70 | ($1,127.73) | 97,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $1,151,133.34 | ($34,351.33) | 1,100,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $1,336,365.83 | $18,208.77 | 1,334,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $157,475.95 | $315.16 | 153,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $1,004,183.61 | ($9,830.83) | 1,000,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $1,194,561.81 | ($49,078.44) | 1,500,000.00 |
| FIXED INCOME | CROWN CASTLE INC | INDUSTRIALS | United States | $5,405,995.80 | ($9,034.20) | 6,000,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $2,007,143.33 | $3,740.00 | 2,000,000.00 |
| FIXED INCOME | CROWN CASTLE INC | BANKS & FINANCE | United States | $4,295,286.73 | $394,071.45 | 4,280,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CSAIL 2018-CX11 COMMER CX | COMMERCIAL MORTG | United States | $2,677,404.07 | ($112,654.21) | 2,700,000.00 |
| FIXED INCOME | CSAIL 2019-C15 COMMERCI C | COMMERCIAL MORTG | United States | $2,212,093.05 | ($274,724.89) | 2,250,000.00 |
| FIXED INCOME | CSAIL 2019-C16 COMMERC C1 | OTHER CMO GOVT AG | United States | $233,576.41 | $67.68 | 237,196.36 |
| FIXED INCOME | CSAIL 2019-C16 COMMERCI C | COMMERCIAL MORTG | United States | $1,920,794.11 | $189,047.68 | 2,000,000.00 |
| FIXED INCOME | CSAIL 2020-C19 COMMERCI C | COMMERCIAL MORTG | United States | $1,529,611.22 | ($209,522.78) | 1,685,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $3,269,499.51 | $7,239.51 | 3,000,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $7,634,151.59 | $36,741.24 | 7,000,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $4,439,154.42 | ($64,097.25) | 5,250,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $3,938,131.62 | $79,527.36 | 3,611,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $3,917,546.62 | ($64,770.05) | 5,000,000.00 |
| FIXED INCOME | CSX CORP | INDUSTRIALS | United States | $2,527,405.93 | ($84,217.44) | 3,000,000.00 |
| FIXED INCOME | CUBESMART LP | BANKS & FINANCE | United States | $6,136,496.04 | ($87.05) | 6,448,000.00 |
| FIXED INCOME | CUBESMART LP | BANKS & FINANCE | United States | $1,780,859.41 | $4,950.52 | 2,000,000.00 |
| FIXED INCOME | CUBESMART LP | INDUSTRIALS | United States | $1,008,176.67 | $2,720.00 | 1,000,000.00 |
| FIXED INCOME | CUBESMART LP | BANKS & FINANCE | United States | $945,407.86 | ($50,742.14) | 1,000,000.00 |
| FIXED INCOME | CUBESMART LP | BANKS & FINANCE | United States | $1,780,859.41 | $7,370.52 | 2,000,000.00 |
| FIXED INCOME | CUMBERLAND COMBINED CY | UTILITIES | United States | $1,738,639.13 | $39,074.90 | 1,690,000.00 |
| FIXED INCOME | CUMBERLAND COMBINED CY | UTILITIES | United States | $4,711,814.90 | $105,895.28 | 4,580,000.00 |
| FIXED INCOME | CUMMINS INC | INDUSTRIALS | United States | $514,386.64 | $6,411.36 | 500,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $2,195,438.75 | ($746,517.21) | 2,365,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $1,027,018.57 | $61,398.71 | 1,150,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $641,205.22 | $23,147.30 | 605,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $560,073.10 | ($2,995.78) | 551,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $988,992.31 | $30,831.00 | 1,103,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $1,656,151.23 | ($2,582.10) | 1,600,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $1,003,312.50 | ($3,970.00) | 1,000,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $976,351.56 | ($30,793.44) | 1,000,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $3,013,723.62 | ($12,945.13) | 3,500,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $2,060,393.66 | $25,629.22 | 2,000,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $2,374,536.68 | $21,062.00 | 2,306,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $12,508,601.81 | ($106,035.08) | 12,430,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $2,909,487.14 | $119,641.89 | 3,000,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $7,271,694.93 | $134,061.60 | 7,500,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $1,633,814.88 | ($16,854.16) | 1,760,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $3,931,760.02 | $40,437.94 | 4,385,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $9,685,897.65 | ($2,342.75) | 9,990,000.00 |
| FIXED INCOME | CVS HEALTH CORP | INDUSTRIALS | United States | $4,958,586.98 | $32,084.41 | 4,758,000.00 |
| FIXED INCOME | DANANTARA INVESTMENT MA | UTILITIES | Indonesia | $1,111,835.41 | ($1,310.98) | 1,111,000.00 |
| FIXED INCOME | DANSKE BANK A/S 144A | UTILITIES | Denmark | $556,391.45 | $2,501.55 | 545,000.00 |
| FIXED INCOME | DANSKE BANK A/S 144A | UTILITIES | Denmark | $1,102,573.89 | $4,957.20 | 1,080,000.00 |
| FIXED INCOME | DANSKE BANK A/S 144A | UTILITIES | Denmark | $5,104,508.75 | $22,950.00 | 5,000,000.00 |
| FIXED INCOME | DARDEN RESTAURANTS INC | INDUSTRIALS | United States | $2,155,471.61 | ($11,116.83) | 2,150,000.00 |
| FIXED INCOME | DARDEN RESTAURANTS INC | INDUSTRIALS | United States | $5,508,458.43 | $307,395.04 | 5,110,000.00 |
| FIXED INCOME | DARDEN RESTAURANTS INC | INDUSTRIALS | United States | $2,001,793.33 | ($10,180.00) | 2,000,000.00 |
| FIXED INCOME | DARDEN RESTAURANTS INC | INDUSTRIALS | United States | $2,346,754.21 | ($63,043.29) | 2,177,000.00 |
| FIXED INCOME | DARDEN RESTAURANTS INC | INDUSTRIALS | United States | $7,044,083.29 | ($18,730.04) | 7,000,000.00 |
| FIXED INCOME | DCLI BIDCO LLC 144A | UTILITIES | United States | $600,307.35 | $18,084.57 | 575,000.00 |
| FIXED INCOME | DCP MIDSTREAM OPERATING | INDUSTRIALS | United States | $2,208,460.52 | $90,608.63 | 2,170,000.00 |
| FIXED INCOME | DEERE & CO | INDUSTRIALS | United States | $8,472,923.65 | $93,970.32 | 8,000,000.00 |
| FIXED INCOME | DEERE & CO | INDUSTRIALS | United States | $1,459,553.21 | ($8,757.90) | 1,385,000.00 |
| FIXED INCOME | DEERE FUNDING CANADA CO | YANKEE BONDS - COI | Canada | $991,470.13 | ($17,182.65) | 1,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $876,946.07 | $8,902.98 | 855,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $475,703.39 | ($6,354.61) | 474,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $555,641.20 | ($5,021.01) | 556,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $294,132.01 | $904.81 | 288,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $580,914.54 | $3,865.26 | 564,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $1,399,937.27 | ($63,169.40) | 2,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $2,451,376.96 | $42,055.36 | 2,380,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $1,096,182.89 | ($1,187.19) | 1,100,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $1,032,624.60 | $8,969.60 | 1,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $6,107,871.01 | ($49,060.99) | 6,086,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $2,059,935.24 | ($31,304.76) | 2,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $2,042,583.42 | $20,903.42 | 2,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $5,149,951.60 | ($114,798.40) | 5,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $2,496,941.03 | ($33,354.97) | 2,488,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $2,029,749.96 | ($5,780.04) | 2,000,000.00 |
| FIXED INCOME | DELL INTERNATIONAL LLC / E | INDUSTRIALS | United States | $13,348,674.55 | $69,689.02 | 12,960,000.00 |
| FIXED INCOME | DELTA AIR LINES INC | INDUSTRIALS | United States | $259,959.06 | ($4,549.13) | 251,000.00 |
| FIXED INCOME | DELTA AIR LINES INC | INDUSTRIALS | United States | $1,746,121.00 | ($1,989.48) | 1,699,000.00 |
| FIXED INCOME | DELTA AIR LINES INC | INDUSTRIALS | United States | $1,786,571.24 | $5,997.50 | 1,725,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DELTA AIR LINES INC | INDUSTRIALS | United States | $9,321,241.23 | ($72,086.27) | 9,000,000.00 |
| FIXED INCOME | DELTA AIR LINES INC | INDUSTRIALS | United States | $1,002,495.87 | $25,965.87 | 1,000,000.00 |
| FIXED INCOME | DENSO CORP 144A | UTILITIES | Japan | $5,026,701.11 | $25,350.00 | 5,000,000.00 |
| FIXED INCOME | DENTSPLY SIRONA INC | INDUSTRIALS | United States | $2,602,753.05 | $1,420.72 | 2,537,000.00 |
| FIXED INCOME | DENTSPLY SIRONA INC | INDUSTRIALS | United States | $926,749.82 | ($73,838.51) | 1,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $3,167,268.74 | ($49,088.90) | 3,115,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,434,191.35 | ($24,601.71) | 1,455,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $889,101.31 | ($8,531.21) | 950,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,567,604.88 | $195,461.52 | 2,320,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $368,424.26 | $3,654.52 | 362,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $167,568.75 | ($2,874.43) | 170,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $641,088.84 | $90,789.25 | 685,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $419,643.40 | ($6,311.66) | 418,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $151,251.61 | ($371.81) | 150,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $930,290.72 | ($14,112.18) | 975,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,486,396.88 | $107,550.00 | 2,500,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $3,055,012.58 | ($79,006.06) | 2,900,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $753,132.46 | $7,470.56 | 740,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $404,136.40 | ($6,932.44) | 410,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,237,535.65 | ($38,382.05) | 2,270,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,804,935.86 | ($4,436.91) | 1,790,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $11,449,731.97 | ($172,368.36) | 12,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $4,563,204.82 | $264,087.41 | 5,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,989,117.50 | ($16,660.00) | 2,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,120,571.49 | ($41,341.84) | 2,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $3,320,178.73 | $177,170.88 | 3,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,029,768.18 | $22,098.35 | 1,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $4,928,492.63 | ($78,271.95) | 5,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $3,007,514.00 | ($29,490.00) | 3,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,028,783.40 | $12,073.62 | 1,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,068,316.00 | $1,620.00 | 2,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,520,860.14 | ($6,196.80) | 2,500,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $456,320.48 | $1,810.21 | 500,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $2,983,676.25 | ($24,990.00) | 3,000,000.00 |
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $1,060,285.75 | $29,859.08 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DEUTSCHE BANK AG/NEW YC | YANKEE BONDS - COI | Germany | $8,198,449.95 | ($107,925.13) | 8,760,000.00 |
| FIXED INCOME | DEUTSCHE TELEKOM INTERN | YANKEE BONDS - COI | Netherlands | $2,483,547.66 | ($151,532.25) | 2,200,000.00 |
| FIXED INCOME | DEUTSCHE TELEKOM INTERN | YANKEE BONDS - COI | Netherlands | $2,257,770.60 | ($79,068.12) | 2,000,000.00 |
| FIXED INCOME | DEVON ENERGY CORP | INDUSTRIALS | United States | $256,892.76 | ($1,424.84) | 254,000.00 |
| FIXED INCOME | DEVON ENERGY CORP | INDUSTRIALS | United States | $143,457.41 | ($1,472.63) | 143,000.00 |
| FIXED INCOME | DEVON ENERGY CORP | INDUSTRIALS | United States | $1,281,917.03 | $46,765.03 | 1,265,000.00 |
| FIXED INCOME | DEVON ENERGY CORP | INDUSTRIALS | United States | $3,048,867.86 | ($16,342.14) | 3,000,000.00 |
| FIXED INCOME | DIAGEO CAPITAL PLC | YANKEE BONDS - COI | United Kingdom | $1,989,223.06 | ($12,653.88) | 2,000,000.00 |
| FIXED INCOME | DIAGEO INVESTMENT CORP | INDUSTRIALS | United States | $7,247,006.00 | ($106,911.78) | 7,000,000.00 |
| FIXED INCOME | DIAGEO INVESTMENT CORP | INDUSTRIALS | United States | $11,388,152.28 | ($38,609.94) | 11,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $4,271,188.13 | ($135,473.25) | 4,275,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $45,735.05 | ($652.96) | 45,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $48,697.45 | ($560.67) | 47,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $100,151.75 | ($3,863.01) | 95,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $266,521.90 | ($3,496.50) | 260,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $168,968.07 | $2,550.93 | 170,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $3,247,195.25 | $23,286.92 | 3,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $2,072,231.66 | $32,428.88 | 2,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $1,025,084.23 | ($10,157.73) | 1,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $1,967,549.26 | ($54,910.18) | 2,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $1,034,144.90 | $16,839.90 | 1,000,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $4,217,236.28 | $117,184.68 | 4,221,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $9,755,246.89 | $346,669.66 | 10,085,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $4,894,590.64 | $280,321.63 | 5,217,000.00 |
| FIXED INCOME | DIAMONDBACK ENERGY INC | INDUSTRIALS | United States | $1,891,448.44 | $1,381.44 | 1,903,000.00 |
| FIXED INCOME | DICK'S SPORTING GOODS INC | INDUSTRIALS | United States | $1,358,030.46 | $32,470.95 | 1,820,000.00 |
| FIXED INCOME | DICK'S SPORTING GOODS INC | INDUSTRIALS | United States | $629,767.98 | ($18,240.45) | 844,000.00 |
| FIXED INCOME | DICK'S SPORTING GOODS INC | INDUSTRIALS | United States | $2,051,969.11 | $13,681.33 | 2,750,000.00 |
| FIXED INCOME | DICK'S SPORTING GOODS INC | INDUSTRIALS | United States | $927,487.60 | ($84,997.40) | 1,000,000.00 |
| FIXED INCOME | DIGITAL REALTY TRUST LP | INDUSTRIALS | United States | $1,016,946.31 | ($2,093.13) | 1,000,000.00 |
| FIXED INCOME | DIGITAL REALTY TRUST LP | INDUSTRIALS | United States | $987,179.74 | ($29,050.26) | 1,000,000.00 |
| FIXED INCOME | DIGITAL REALTY TRUST LP | BANKS & FINANCE | United States | $8,826,958.77 | ($24,972.20) | 8,781,000.00 |
| FIXED INCOME | DIGITAL REALTY TRUST LP | INDUSTRIALS | United States | $1,974,359.48 | ($58,100.52) | 2,000,000.00 |
| FIXED INCOME | DIRECTV FINANCING LLC / D T | UTILITIES | United States | $150,552.89 | $4,564.00 | 140,000.00 |
| FIXED INCOME | DIRECTV FINANCING LLC / D T | UTILITIES | United States | $537,688.89 | ($3,715.00) | 500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DISCOVERY COMMUNICATION | INDUSTRIALS | United States | $2,638,294.32 | $41,141.20 | 2,652,000.00 |
| FIXED INCOME | DISCOVERY GLOBAL HOLDIN( | INDUSTRIALS | United States | $270,254.94 | ($11,182.05) | 297,000.00 |
| FIXED INCOME | DISCOVERY GLOBAL HOLDIN( | INDUSTRIALS | United States | $443,979.03 | ($53,632.80) | 594,000.00 |
| FIXED INCOME | DISCOVERY GLOBAL HOLDIN( | INDUSTRIALS | United States | $224,231.83 | $1,944.00 | 300,000.00 |
| FIXED INCOME | DISH DBS CORP | INDUSTRIALS | United States | $224,321.63 | ($8,975.25) | 225,000.00 |
| FIXED INCOME | DISH DBS CORP | INDUSTRIALS | United States | $429,528.65 | ($40,375.00) | 475,000.00 |
| FIXED INCOME | DOC DR LLC | BANKS & FINANCE | United States | $895,549.86 | $18,184.86 | 1,000,000.00 |
| FIXED INCOME | DOC DR LLC | BANKS & FINANCE | United States | $895,549.86 | ($106,715.14) | 1,000,000.00 |
| FIXED INCOME | DOLLAR GENERAL CORP | INDUSTRIALS | United States | $962,682.87 | ($45,202.69) | 1,000,000.00 |
| FIXED INCOME | DOLLAR GENERAL CORP | INDUSTRIALS | United States | $3,128,380.00 | ($1,673.70) | 3,000,000.00 |
| FIXED INCOME | DOLLAR GENERAL CORP | INDUSTRIALS | United States | $1,042,793.33 | $17,748.89 | 1,000,000.00 |
| FIXED INCOME | DOLLAR TREE INC | INDUSTRIALS | United States | $2,993,031.11 | ($185,528.89) | 3,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $3,348,030.19 | $1,825.45 | 3,319,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $403,497.43 | $12,612.01 | 380,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $184,246.38 | $10,237.21 | 173,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $449,351.48 | ($957.08) | 438,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $554,449.50 | ($544.20) | 540,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $440,576.91 | $2,268.61 | 438,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $1,569,178.04 | $8,079.97 | 1,560,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $1,254,803.03 | $6,560.84 | 1,245,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $4,319,020.72 | ($46,592.68) | 3,809,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $2,299,500.32 | $7,126.98 | 3,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $4,050,761.93 | $46,113.04 | 4,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $2,012,645.00 | $3,829.44 | 2,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $2,051,833.23 | ($13,700.10) | 2,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $2,053,516.66 | ($10,647.78) | 2,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $2,011,766.72 | $10,358.94 | 2,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $963,832.20 | ($10,103.69) | 905,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $706,122.67 | ($1,169.00) | 700,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $6,438,401.50 | ($104,435.98) | 6,458,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $983,684.98 | ($25,958.35) | 1,000,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $3,607,242.84 | $5,410.34 | 3,500,000.00 |
| FIXED INCOME | DOMINION ENERGY INC | UTILITIES | United States | $4,648,249.31 | $52,914.71 | 4,590,000.00 |
| FIXED INCOME | DOMINION ENERGY SOUTH C. | UTILITIES | United States | $2,075,274.46 | $21,296.68 | 2,000,000.00 |
| FIXED INCOME | DOMINION ENERGY SOUTH C. | UTILITIES | United States | $136,381.07 | $2,550.87 | 126,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DOMINION ENERGY SOUTH C | UTILITIES | United States | $1,037,637.23 | $14,978.34 | 1,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $812,316.17 | ($69,019.95) | 1,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $4,428,945.72 | ($14,870.95) | 5,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $666,039.44 | ($96,945.18) | 1,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $6,611,438.39 | ($79,708.96) | 6,566,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $1,360,595.88 | ($15,214.05) | 1,528,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $2,419,421.68 | $61,381.68 | 3,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $5,283,732.24 | ($18,532.34) | 5,965,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $666,039.44 | ($25,290.56) | 1,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $7,048,441.77 | ($78,449.56) | 7,000,000.00 |
| FIXED INCOME | DOW CHEMICAL CO/THE | INDUSTRIALS | United States | $13,463,849.37 | ($332,608.56) | 14,217,000.00 |
| FIXED INCOME | DP WORLD LTD/UNITED ARAB | EURO | United Arab Emirates | $697,980.07 | $36,716.39 | 601,000.00 |
| FIXED INCOME | DR HORTON INC | INDUSTRIALS | United States | $870,295.44 | $11,059.68 | 843,000.00 |
| FIXED INCOME | DR HORTON INC | INDUSTRIALS | United States | $1,522,110.36 | ($22,647.97) | 1,500,000.00 |
| FIXED INCOME | DRIVE AUTO RECEIVABLES TI | CARS | United States | $2,917,987.67 | $11,340.16 | 2,900,000.00 |
| FIXED INCOME | DRIVE AUTO RECEIVABLES TI | CARS | United States | $5,393,085.13 | $24,159.31 | 5,385,000.00 |
| FIXED INCOME | DRIVE AUTO RECEIVABLES TI | CARS | United States | $3,495,239.94 | ($1,778.65) | 3,490,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $430,988.50 | ($30,521.49) | 651,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $220,975.47 | ($18,428.42) | 298,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $687,369.30 | ($61,555.70) | 1,000,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $4,755,645.16 | $61,882.64 | 4,670,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $2,981,701.61 | ($64,395.06) | 3,000,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $4,355,437.75 | ($82,456.39) | 4,277,000.00 |
| FIXED INCOME | DTE ELECTRIC CO | UTILITIES | United States | $2,981,701.61 | ($32,805.06) | 3,000,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $163,385.24 | ($2,731.80) | 162,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $136,762.59 | ($2,458.16) | 133,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $60,747.44 | ($731.13) | 59,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $1,154,095.01 | ($27,068.49) | 1,100,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $4,827,822.25 | $63,242.35 | 4,695,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $2,007,750.00 | $104,580.00 | 2,000,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $5,278,142.55 | $139,522.75 | 5,551,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $4,034,203.44 | ($62,166.56) | 4,000,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $3,084,870.45 | $190.45 | 3,000,000.00 |
| FIXED INCOME | DTE ENERGY CO | UTILITIES | United States | $1,028,290.15 | ($13,249.85) | 1,000,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $432,285.28 | $728.92 | 430,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $232,273.07 | $704.70 | 254,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $632,948.33 | ($2,722.77) | 692,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $362,836.43 | ($28,675.15) | 504,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $402,363.35 | $501.87 | 401,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $1,648,715.97 | $2,574.22 | 1,640,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $1,598,450.24 | $2,695.32 | 1,590,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $1,003,399.87 | $1,251.54 | 1,000,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $285,157.63 | $1,378.59 | 378,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $467,655.88 | ($1,864.65) | 591,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $111,503.61 | $2,385.45 | 162,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $442,590.16 | $10,163.78 | 623,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $120,225.56 | $3,587.29 | 167,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $217,170.05 | ($6,155.79) | 222,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $755,660.41 | $1,196.74 | 735,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $24,409,373.22 | ($236,272.93) | 23,742,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $2,007,981.72 | $2,356.16 | 2,000,000.00 |
| FIXED INCOME | DUKE ENERGY CAROLINAS LL | UTILITIES | United States | $5,190,632.73 | $11,777.67 | 5,170,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $7,036,337.01 | $3,846.70 | 6,994,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $118,402.25 | ($1,723.35) | 115,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $470,632.20 | $10,197.31 | 444,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | YANKEE BONDS - COI | United States | $198,644.16 | $12,404.52 | 220,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $76,329.52 | $2,002.85 | 100,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $58,067.08 | ($1,147.02) | 85,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $86,959.86 | $1,866.17 | 85,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $600,667.15 | ($12,317.84) | 605,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $235,684.04 | ($19,235.98) | 345,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $737,747.73 | ($28,089.04) | 755,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $9,648,547.39 | ($894,707.95) | 10,855,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $4,024,213.33 | $175,100.00 | 4,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $967,678.49 | $68,357.38 | 1,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $2,764,383.83 | $217,798.83 | 3,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $6,055,444.51 | ($48,662.16) | 6,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $4,444,287.14 | ($110,007.30) | 5,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $13,779,771.66 | ($40,505.48) | 13,000,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $4,118,339.12 | $58,548.01 | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $1,465,098.45 | ($43,525.20) | 1,500,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $438,165.26 | $10,990.93 | 562,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $1,087,961.49 | $15,308.56 | 1,224,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $2,182,996.68 | ($13,987.07) | 2,235,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $1,309,994.49 | ($10,195.17) | 1,298,000.00 |
| FIXED INCOME | DUKE ENERGY CORP | UTILITIES | United States | $9,341,547.34 | ($355,670.53) | 9,560,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $130,074.45 | $6,155.19 | 145,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $494,365.72 | $1,536.90 | 555,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $1,134,141.32 | ($90,150.74) | 1,100,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $2,123,636.61 | ($1,457.28) | 2,000,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $2,956,235.43 | ($50,094.57) | 3,000,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $3,930,112.39 | ($104,134.28) | 4,000,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $889,742.48 | ($7,720.20) | 949,000.00 |
| FIXED INCOME | DUKE ENERGY FLORIDA LLC | UTILITIES | United States | $1,069,593.07 | ($14,576.60) | 1,300,000.00 |
| FIXED INCOME | DUKE ENERGY INDIANA LLC | INDUSTRIALS | United States | $124,280.14 | ($5,424.86) | 200,000.00 |
| FIXED INCOME | DUKE ENERGY INDIANA LLC | UTILITIES | United States | $3,222,540.48 | ($15,496.35) | 3,000,000.00 |
| FIXED INCOME | DUKE ENERGY INDIANA LLC | UTILITIES | United States | $878,874.30 | ($12,963.90) | 880,000.00 |
| FIXED INCOME | DUKE ENERGY OHIO INC | UTILITIES | United States | $2,655,825.33 | $34,380.75 | 2,625,000.00 |
| FIXED INCOME | DUKE ENERGY OHIO INC | UTILITIES | United States | $990,435.93 | $26,509.78 | 997,000.00 |
| FIXED INCOME | DUKE ENERGY OHIO INC | UTILITIES | United States | $3,481,158.48 | $34,816.48 | 4,200,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $45,682.52 | ($279.39) | 45,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $143,059.17 | ($924.07) | 145,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $96,427.18 | ($2,966.78) | 126,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $332,165.29 | ($28,738.59) | 562,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $636,538.57 | ($54,136.99) | 1,000,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $2,546,154.26 | ($112,907.96) | 4,000,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $2,030,333.87 | $2,954.98 | 2,000,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $136,804.56 | $202.06 | 125,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $1,071,417.51 | ($7,579.86) | 1,243,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $204,021.15 | ($8,419.23) | 243,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $264,195.52 | ($9,491.16) | 447,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $223,378.32 | $5,915.55 | 251,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $120,799.72 | $2,308.36 | 156,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $1,267,489.81 | $19,580.38 | 1,224,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $272,064.74 | $3,169.21 | 268,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $458,775.98 | ($13,069.60) | 465,000.00 |
| FIXED INCOME | DUKE ENERGY PROGRESS LL | UTILITIES | United States | $2,755,743.00 | ($45,401.84) | 2,932,000.00 |
| FIXED INCOME | DUPONT DE NEMOURS INC | INDUSTRIALS | United States | $1,689,641.32 | ($61,090.73) | 1,700,000.00 |
| FIXED INCOME | DUPONT DE NEMOURS INC | INDUSTRIALS | United States | $200,267.88 | ($5,270.23) | 211,000.00 |
| FIXED INCOME | DXC TECHNOLOGY CO | INDUSTRIALS | United States | $2,857,627.92 | $251,927.76 | 2,856,000.00 |
| FIXED INCOME | DXC TECHNOLOGY CO | INDUSTRIALS | United States | $949,203.55 | ($56,889.51) | 1,000,000.00 |
| FIXED INCOME | EAGLE GEOPHYSICAL SR NT I | INDUSTRIALS | United States | $0.00 | $0.00 | 1,200,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $969,627.08 | ($41,570.70) | 1,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $558,802.00 | $15,653.29 | 530,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $4,848,135.39 | ($207,853.50) | 5,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $5,304,883.02 | $185,410.80 | 5,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $2,108,686.78 | $59,069.00 | 2,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $969,627.08 | ($41,570.70) | 1,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $1,060,976.60 | $37,082.16 | 1,000,000.00 |
| FIXED INCOME | EASTERN ENERGY GAS HOLL | INDUSTRIALS | United States | $1,054,343.39 | $29,534.50 | 1,000,000.00 |
| FIXED INCOME | EASTFIELD | OTHER | United States | $26,254,523.46 | $0.00 | 26,150,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $1,379,465.59 | $13,882.61 | 1,345,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $1,089,698.42 | ($18,871.37) | 1,093,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $1,038,537.10 | $7,158.35 | 1,000,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $3,076,874.92 | $25,664.92 | 3,000,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $1,557,805.66 | $11,917.53 | 1,500,000.00 |
| FIXED INCOME | EASTMAN CHEMICAL CO | INDUSTRIALS | United States | $2,051,249.95 | $15,343.28 | 2,000,000.00 |
| FIXED INCOME | EATON CAPITAL ULC | YANKEE BONDS - COI | Ireland | $582,137.94 | ($4,867.87) | 582,000.00 |
| FIXED INCOME | EATON CAPITAL ULC | YANKEE BONDS - COI | Ireland | $1,000,237.00 | ($14,810.78) | 1,000,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $198,755.84 | ($3,977.16) | 200,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $1,751,065.43 | ($15,115.91) | 1,746,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $1,104,236.07 | ($14,790.46) | 1,106,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $585,318.20 | ($10,294.31) | 589,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $463,101.12 | ($9,266.77) | 466,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $568,980.87 | ($9,563.94) | 571,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $1,987,498.11 | ($34,955.22) | 2,000,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $4,968,896.10 | ($73,568.90) | 5,000,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $4,968,745.28 | ($64,438.05) | 5,000,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $869,148.39 | ($37,264.57) | 1,000,000.00 |
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $2,311,796.18 | ($38,858.75) | 2,320,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EATON CORP | INDUSTRIALS | United States | $2,766,039.29 | ($34,374.54) | 2,770,000.00 |
| FIXED INCOME | EATON VANCE CORP | BANKS & FINANCE | United States | $1,447,404.32 | ($4,219.40) | 1,445,000.00 |
| FIXED INCOME | EBAY INC | INDUSTRIALS | United States | $904,550.38 | ($12,752.95) | 1,000,000.00 |
| FIXED INCOME | EBAY INC | INDUSTRIALS | United States | $732,743.86 | ($28,881.62) | 1,000,000.00 |
| FIXED INCOME | EBAY INC | INDUSTRIALS | United States | $4,096,732.61 | ($65,342.00) | 4,000,000.00 |
| FIXED INCOME | EBAY INC | INDUSTRIALS | United States | $12,872,183.32 | ($21,062.18) | 12,950,000.00 |
| FIXED INCOME | EBAY INC | INDUSTRIALS | United States | $936,234.96 | $16,814.96 | 1,000,000.00 |
| FIXED INCOME | ECHOSTAR CORP | INDUSTRIALS | United States | $1,361,921.18 | $89,330.26 | 1,250,000.00 |
| FIXED INCOME | ECHOSTAR CORP | INDUSTRIALS | United States | $255,603.13 | ($3,765.55) | 250,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,125,096.97 | $16,165.63 | 1,105,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,032,917.08 | $20,020.89 | 1,011,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $3,828,384.27 | $55,007.03 | 3,760,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,016,522.53 | ($28,023.46) | 1,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $6,244,895.96 | $251,623.91 | 7,202,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,014,074.54 | ($2,192.13) | 1,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $5,090,936.54 | $73,147.65 | 5,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $5,108,393.08 | $99,015.30 | 5,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,524,783.79 | ($9,594.44) | 1,500,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,999,160.00 | ($3,540.00) | 2,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $1,019,884.45 | ($18,828.88) | 1,000,000.00 |
| FIXED INCOME | ECOLAB INC | INDUSTRIALS | United States | $867,105.80 | ($137,766.98) | 1,000,000.00 |
| FIXED INCOME | ECOPETROL SA | YANKEE BONDS - COI | Colombia | $1,336,629.00 | $83,979.90 | 1,200,000.00 |
| FIXED INCOME | ECOPETROL SA | YANKEE BONDS - COI | Colombia | $1,738,094.28 | $80,226.30 | 1,610,000.00 |
| FIXED INCOME | ECOPETROL SA | YANKEE BONDS - COI | Colombia | $404,835.63 | $18,686.25 | 375,000.00 |
| FIXED INCOME | ECUADOR GOVERNMENT INTI | SOVEREIGN DEBT | Ecuador | $404,214.08 | $4,647.06 | 393,300.00 |
| FIXED INCOME | EDGED COMPUTE LLC 144A | UTILITIES | United States | $808,718.82 | ($20,859.93) | 819,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $89,149.71 | $368.04 | 89,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $407,610.84 | ($1,622.44) | 390,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $306,685.11 | ($7,976.26) | 310,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $2,095,504.43 | ($2,008.82) | 2,100,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $267,385.62 | $594.81 | 265,000.00 |
| FIXED INCOME | EDISON INTERNATIONAL | UTILITIES | United States | $2,016,952.01 | $7,395.34 | 2,000,000.00 |
| FIXED INCOME | EDWARDS LIFESCIENCES CO | INDUSTRIALS | United States | $996,759.61 | ($2,821.50) | 1,000,000.00 |
| FIXED INCOME | EIDP INC | INDUSTRIALS | United States | $1,613,140.32 | $24,386.07 | 1,585,000.00 |
| FIXED INCOME | EIDP INC | INDUSTRIALS | United States | $932,397.73 | ($74,577.83) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EIDP INC | INDUSTRIALS | United States | $6,950,987.14 | ($14,036.19) | 7,000,000.00 |
| FIXED INCOME | EIDP INC | INDUSTRIALS | United States | $7,124,278.99 | ($124,011.29) | 7,000,000.00 |
| FIXED INCOME | ELECTRONIC ARTS INC | INDUSTRIALS | United States | $930,614.38 | ($73,644.51) | 1,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $1,061,015.99 | ($109,897.70) | 1,070,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $1,885,475.83 | $26,693.69 | 1,855,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $1,928,667.36 | ($52,964.86) | 2,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $3,034,585.56 | ($58,944.44) | 3,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $1,079,748.93 | ($26,840.67) | 1,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $2,841,838.13 | ($84,217.07) | 3,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $119,102.56 | $3,303.75 | 120,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $145,384.16 | ($11,331.97) | 159,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $964,333.68 | ($18,837.43) | 1,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $5,295,351.80 | ($103,630.60) | 5,235,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $991,856.23 | ($14,973.77) | 1,000,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $18,142,346.19 | ($154,420.37) | 16,985,000.00 |
| FIXED INCOME | ELEVANCE HEALTH INC | INDUSTRIALS | United States | $2,721,835.10 | ($42,744.39) | 3,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $524,848.47 | ($2,837.34) | 525,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $942,567.58 | ($101,564.64) | 1,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $566,596.49 | $6,371.56 | 560,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $1,669,826.77 | $10,790.27 | 1,650,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $942,567.58 | ($67,328.67) | 1,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $4,173,882.91 | $6,874.41 | 4,470,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $2,065,333.73 | ($7,165.16) | 2,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $5,760,372.34 | ($64,978.22) | 5,750,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $999,696.88 | ($4,439.51) | 1,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $3,032,624.57 | $21,711.24 | 3,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $2,023,558.89 | $33,895.56 | 2,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $4,668,772.83 | ($163,130.50) | 5,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $1,002,997.52 | ($19,956.37) | 1,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $5,059,741.99 | ($70,246.90) | 5,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $2,977,026.46 | $21,313.20 | 2,945,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $1,320,372.18 | $14,848.00 | 1,305,000.00 |
| FIXED INCOME | EMBOTELLADORA ANDINA SA | CHILE | Chile | $580,391.02 | $57,949.60 | 116,596.00 |
| FIXED INCOME | EMBOTELLADORA ANDINA SA | CHILE | Chile | $188,190.53 | $15,852.73 | 37,806.00 |
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $1,277,359.26 | $53,196.59 | 1,200,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $720,643.51 | $14,169.54 | 677,000.00 |
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $639,531.81 | ($19,604.50) | 645,000.00 |
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $2,128,932.09 | $56,963.84 | 2,000,000.00 |
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $991,522.19 | ($30,997.81) | 1,000,000.00 |
| FIXED INCOME | EMBRAER NETHERLANDS FIN | YANKEE BONDS - COI | Netherlands | $94,737.47 | $3,694.13 | 89,000.00 |
| FIXED INCOME | EMERA US FINANCE LP | UTILITIES | United States | $1,281,003.01 | ($49,018.66) | 1,500,000.00 |
| FIXED INCOME | EMERSON ELECTRIC CO | INDUSTRIALS | United States | $903,844.11 | ($94,732.56) | 1,000,000.00 |
| FIXED INCOME | EMERSON ELECTRIC CO | INDUSTRIALS | United States | $2,035,944.68 | $8,420.24 | 2,000,000.00 |
| FIXED INCOME | EMERSON ELECTRIC CO | INDUSTRIALS | United States | $2,833,846.01 | ($70,470.66) | 3,000,000.00 |
| FIXED INCOME | EMORY UNIVERSITY | INDUSTRIALS | United States | $2,748,454.99 | $152,364.99 | 3,000,000.00 |
| FIXED INCOME | ENACT HOLDINGS INC | BANKS & FINANCE | United States | $555,997.60 | $16,173.43 | 537,000.00 |
| FIXED INCOME | ENACT HOLDINGS INC | BANKS & FINANCE | United States | $1,035,377.28 | $30,118.11 | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE ENERGY PARTNEF | UTILITIES | United States | $997,523.15 | ($9,352.90) | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $92,080.98 | ($2,582.41) | 91,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $502,235.84 | $43,304.60 | 490,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $482,860.77 | $33,329.70 | 470,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $676,407.95 | $60,176.95 | 655,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $336,896.92 | $30,394.50 | 285,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $245,860.70 | $2,627.77 | 240,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,208,091.13 | $642.05 | 1,194,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $909,684.59 | $9,722.74 | 888,000.00 |
| FIXED INCOME | ENBRIDGE INC | INDUSTRIALS | Canada | $2,416,318.88 | ($53,516.95) | 2,300,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,147,098.94 | ($19,426.31) | 1,100,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $2,389,773.47 | ($118,284.17) | 2,500,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $833,376.58 | $100,744.50 | 705,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $2,945,312.69 | $173,096.69 | 2,770,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $2,973,620.26 | $143,468.94 | 2,770,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,911,818.77 | ($3,187.34) | 2,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $693,213.64 | ($23,633.03) | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | INDUSTRIALS | Canada | $1,050,573.43 | $33,961.76 | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $3,086,766.21 | ($49,977.12) | 3,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $5,009,842.90 | ($71,707.10) | 5,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $2,023,603.24 | $1,075.46 | 2,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,024,419.59 | $10,949.03 | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,028,916.67 | ($50,000.00) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $2,079,640.91 | ($33,189.09) | 3,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $996,746.67 | ($7,070.00) | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | INDUSTRIALS | Canada | $1,050,573.43 | ($19,678.24) | 1,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $3,086,766.21 | ($49,977.12) | 3,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $7,013,780.06 | ($111,819.94) | 7,000,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $1,054,645.12 | $16,892.98 | 1,025,000.00 |
| FIXED INCOME | ENBRIDGE INC | YANKEE BONDS - COI | Canada | $7,065,086.66 | $209,277.85 | 6,775,000.00 |
| FIXED INCOME | ENCOMPASS HEALTH CORP | INDUSTRIALS | United States | $151,767.00 | ($120.00) | 150,000.00 |
| FIXED INCOME | ENCOMPASS HEALTH CORP | INDUSTRIALS | United States | $301,434.50 | $15.00 | 300,000.00 |
| FIXED INCOME | ENEL AMERICAS SA | YANKEE BONDS - COI | Chile | $311,405.33 | $8,560.30 | 310,000.00 |
| FIXED INCOME | ENERGEAN ISRAEL FINANCE | YANKEE BONDS - COI | Israel | $239,726.20 | $22,496.53 | 246,000.00 |
| FIXED INCOME | ENERGEAN ISRAEL FINANCE | INDUSTRIALS | Israel | $143,420.98 | $12,860.97 | 143,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | UTILITIES | United States | $1,584,232.92 | $1,193.20 | 1,570,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $74,466.74 | $4,153.29 | 70,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $190,287.92 | $14,532.21 | 175,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,586,226.84 | $29,543.76 | 1,550,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $573,746.68 | ($70,830.40) | 560,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $537,593.56 | ($133,025.58) | 630,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $763,402.61 | $66,066.15 | 755,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $782,003.55 | ($7,017.45) | 850,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $2,473,712.89 | ($8,255.58) | 2,725,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $812,248.45 | $77,712.70 | 780,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | UTILITIES | United States | $998,974.90 | $45,713.60 | 990,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $315,625.34 | $3,626.76 | 304,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $305,751.88 | $2,483.44 | 296,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $538,219.68 | $11,112.68 | 514,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $386,716.22 | ($17,068.61) | 426,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $815,289.50 | ($36,648.18) | 845,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,110,474.67 | ($19,627.26) | 1,066,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $425,407.23 | ($7,676.47) | 429,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,239,417.45 | ($58,702.99) | 1,400,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,107,793.10 | ($2,964.54) | 1,114,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | YANKEE BONDS - COI | United States | $395,490.83 | ($5,709.36) | 388,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $4,262,449.37 | $325,521.50 | 3,920,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $5,108,146.96 | $109,815.09 | 4,920,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ENERGY TRANSFER LP | YANKEE BONDS - COI | United States | $2,186,411.93 | ($6,241.63) | 2,145,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $4,671,944.02 | ($295,236.73) | 5,475,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $3,376,938.73 | ($99,760.99) | 3,500,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $4,138,831.31 | $57,704.64 | 4,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $2,083,442.16 | $35,002.16 | 2,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | YANKEE BONDS - COI | United States | $5,032,930.14 | ($55,889.30) | 5,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $2,062,211.98 | $11,471.98 | 2,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,935,299.69 | $42,176.36 | 2,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $853,323.11 | ($1,315.78) | 1,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $231,522.19 | ($3,465.22) | 209,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,168,064.08 | ($24,916.58) | 1,098,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,110,530.43 | ($42,694.65) | 1,151,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $746,693.82 | ($18,555.19) | 753,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $161,597.53 | $1,880.12 | 167,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,013,085.56 | $3,980.00 | 1,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $2,490,285.49 | ($57,365.12) | 2,500,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $7,679,907.98 | $70,667.98 | 9,000,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $2,680,543.29 | $156,809.87 | 2,691,000.00 |
| FIXED INCOME | ENERGY TRANSFER LP | INDUSTRIALS | United States | $1,663,980.06 | $80,328.73 | 1,950,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $570,966.24 | ($3,876.48) | 576,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $817,790.19 | ($280.00) | 825,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $1,582,014.92 | $15,691.50 | 1,585,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $1,036,398.33 | $37,850.00 | 1,000,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $4,956,304.17 | ($33,650.00) | 5,000,000.00 |
| FIXED INCOME | ENI SPA 144A | UTILITIES | Italy | $2,994,350.00 | $29,700.00 | 3,000,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $296,998.91 | ($22,411.49) | 502,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $629,341.91 | ($18,615.90) | 608,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $3,114,687.44 | $24,198.21 | 3,000,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $1,033,269.83 | $29,468.16 | 1,000,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $517,550.92 | $7,312.31 | 500,000.00 |
| FIXED INCOME | ENTERGY ARKANSAS LLC | UTILITIES | United States | $1,033,269.83 | $29,468.16 | 1,000,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $855,866.55 | $53,285.81 | 920,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $550,417.71 | ($15.79) | 549,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $275,247.94 | $505.10 | 274,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $2,675,102.66 | $154,476.69 | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $930,289.72 | ($63,124.72) | 1,000,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $950,265.13 | ($47,099.31) | 1,000,000.00 |
| FIXED INCOME | ENTERGY CORP | UTILITIES | United States | $4,458,504.43 | ($40,478.90) | 5,000,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | UTILITIES | United States | $350,661.50 | ($9,966.32) | 350,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | INDUSTRIALS | United States | $1,100,625.92 | ($82,306.75) | 1,100,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | INDUSTRIALS | United States | $3,949,902.23 | $95,791.70 | 3,801,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | INDUSTRIALS | United States | $1,039,174.49 | $25,201.71 | 1,000,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | UTILITIES | United States | $3,753,866.64 | ($35,175.60) | 4,000,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | UTILITIES | United States | $1,001,890.00 | $120.00 | 1,000,000.00 |
| FIXED INCOME | ENTERGY LOUISIANA LLC | UTILITIES | United States | $439,382.53 | ($59,023.03) | 500,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $2,241,299.14 | ($37,211.53) | 2,200,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $2,037,544.67 | $8,489.14 | 2,000,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $2,013,304.03 | ($10,444.86) | 2,000,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $1,998,399.35 | ($8,664.54) | 2,000,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $1,018,772.34 | $2,675.67 | 1,000,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $1,002,645.54 | ($1,769.46) | 1,000,000.00 |
| FIXED INCOME | ENTERGY MISSISSIPPI LLC | UTILITIES | United States | $1,408,871.54 | ($23,761.70) | 1,410,000.00 |
| FIXED INCOME | ENTERGY TEXAS INC | UTILITIES | United States | $1,480,265.49 | $7,879.82 | 1,460,000.00 |
| FIXED INCOME | ENTERGY TEXAS INC | UTILITIES | United States | $921,638.59 | $2,551.74 | 1,000,000.00 |
| FIXED INCOME | ENTERGY TEXAS INC | UTILITIES | United States | $1,013,880.47 | $5,397.14 | 1,000,000.00 |
| FIXED INCOME | ENTERGY TEXAS INC | UTILITIES | United States | $10,138,804.73 | ($139,528.60) | 10,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $605,449.35 | $60,162.00 | 600,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $1,367,074.71 | ($40,685.72) | 1,635,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $1,268,518.38 | ($120,818.52) | 1,305,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $995,313.60 | $55,604.25 | 980,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $283,017.01 | ($4,733.24) | 270,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $1,066,713.53 | ($32,354.42) | 1,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $907,026.10 | ($51,931.96) | 1,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $2,473,760.40 | $127,280.40 | 3,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $2,858,785.46 | ($63,699.54) | 3,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $682,466.07 | ($59,518.23) | 1,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $1,011,768.07 | ($5,490.26) | 1,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $2,054,715.50 | ($16,940.06) | 2,000,000.00 |
| FIXED INCOME | ENTERPRISE PRODUCTS OPE | INDUSTRIALS | United States | $20,362,259.22 | ($315,763.00) | 20,000,000.00 |
| FIXED INCOME | EOG RESOURCES INC | INDUSTRIALS | United States | $278,038.99 | ($5,640.71) | 270,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EOG RESOURCES INC | INDUSTRIALS | United States | $5,148,870.18 | ($32,807.60) | 5,000,000.00 |
| FIXED INCOME | EOG RESOURCES INC | INDUSTRIALS | United States | $3,106,259.17 | ($57,929.16) | 3,000,000.00 |
| FIXED INCOME | EOG RESOURCES INC | INDUSTRIALS | United States | $5,034,576.24 | ($63,918.20) | 5,000,000.00 |
| FIXED INCOME | EOG RESOURCES INC | BANKS & FINANCE | United States | $983,647.58 | ($15,170.75) | 1,000,000.00 |
| FIXED INCOME | EOG RESOURCES INC | INDUSTRIALS | United States | $10,444,731.87 | ($182,187.64) | 10,373,000.00 |
| FIXED INCOME | EPR PROPERTIES | INDUSTRIALS | United States | $289,650.57 | $1,129.85 | 289,000.00 |
| FIXED INCOME | EPR PROPERTIES | INDUSTRIALS | United States | $80,129.50 | $951.91 | 80,000.00 |
| FIXED INCOME | EPR PROPERTIES | BANKS & FINANCE | United States | $552,387.06 | $55,597.56 | 600,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $332,114.81 | $14,282.18 | 332,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $108,219.67 | ($1,830.27) | 105,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $290,100.28 | ($1,987.72) | 290,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $4,610,593.79 | $137,404.80 | 4,609,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $4,854,359.15 | ($82,682.08) | 4,442,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $4,624,869.97 | $101,408.73 | 4,508,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $443,185.33 | ($1,270.89) | 430,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $1,975,077.20 | $38,130.42 | 1,948,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $7,349,573.10 | ($151,194.13) | 6,774,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $16,104,253.19 | $173,167.14 | 15,915,000.00 |
| FIXED INCOME | EQT CORP | INDUSTRIALS | United States | $5,930,872.52 | ($75,098.31) | 5,781,000.00 |
| FIXED INCOME | EQUIFAX INC | INDUSTRIALS | United States | $1,012,224.20 | $10,944.20 | 1,000,000.00 |
| FIXED INCOME | EQUIFAX INC | INDUSTRIALS | United States | $1,014,574.55 | $761.22 | 1,000,000.00 |
| FIXED INCOME | EQUIFAX INC | INDUSTRIALS | United States | $1,014,574.55 | $761.22 | 1,000,000.00 |
| FIXED INCOME | EQUINIX ASIA FINANCING COI | YANKEE BONDS - COI | Singapore | $1,983,102.92 | ($36,572.64) | 2,000,000.00 |
| FIXED INCOME | EQUINIX EUROPE 2 FINANCIN | BANKS & FINANCE | United States | $1,385,462.56 | ($27,857.66) | 1,400,000.00 |
| FIXED INCOME | EQUINIX EUROPE 2 FINANCIN | BANKS & FINANCE | United States | $4,067,444.82 | $88,827.04 | 4,000,000.00 |
| FIXED INCOME | EQUINIX EUROPE 2 FINANCIN | BANKS & FINANCE | United States | $1,979,232.23 | ($39,796.66) | 2,000,000.00 |
| FIXED INCOME | EQUINIX EUROPE 2 FINANCIN | BANKS & FINANCE | United States | $3,118,713.31 | ($2,371.53) | 3,067,000.00 |
| FIXED INCOME | EQUINIX EUROPE 2 FINANCIN | BANKS & FINANCE | United States | $6,958,457.57 | ($121,416.87) | 7,000,000.00 |
| FIXED INCOME | EQUINIX INC | INDUSTRIALS | United States | $997,513.89 | $7,740.00 | 1,000,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $477,984.62 | $19,433.29 | 500,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $490,348.78 | $32,474.20 | 500,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $449,519.54 | $23,231.58 | 500,000.00 |
| FIXED INCOME | EQUINIX INC | INDUSTRIALS | United States | $953,245.02 | $19,838.08 | 1,000,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $3,032,980.25 | $159,377.60 | 3,175,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $3,326,426.73 | $49,060.82 | 3,476,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EQUINIX INC | INDUSTRIALS | United States | $2,231,546.60 | $45,652.20 | 2,341,000.00 |
| FIXED INCOME | EQUINIX INC | BANKS & FINANCE | United States | $955,269.37 | $49,025.48 | 1,000,000.00 |
| FIXED INCOME | EQUINOR ASA | SOVEREIGN DEBT | Norway | $258,035.21 | ($82,436.07) | 340,000.00 |
| FIXED INCOME | EQUINOR ASA | YANKEE BONDS - COI | Norway | $101,323.43 | ($334.85) | 100,000.00 |
| FIXED INCOME | EQUINOR ASA | YANKEE BONDS - COI | Norway | $819,235.93 | ($17,056.29) | 836,000.00 |
| FIXED INCOME | EQUINOR ASA | SOVEREIGN DEBT | Norway | $842,681.46 | $21,772.43 | 1,000,000.00 |
| FIXED INCOME | EQUINOR ASA | YANKEE BONDS - COI | Norway | $2,939,841.87 | ($61,092.30) | 3,000,000.00 |
| FIXED INCOME | EQUINOR ASA | SOVEREIGN DEBT | Norway | $1,391,904.47 | ($83,039.42) | 2,000,000.00 |
| FIXED INCOME | EQUINOR ASA | SOVEREIGN DEBT | Norway | $2,528,044.37 | $65,317.29 | 3,000,000.00 |
| FIXED INCOME | EQUINOR ASA | YANKEE BONDS - COI | Norway | $5,058,909.35 | ($28,540.65) | 5,000,000.00 |
| FIXED INCOME | EQUITABLE AMERICA GLOBAL | UTILITIES | United States | $2,813,245.14 | $12,857.00 | 2,795,000.00 |
| FIXED INCOME | EQUITABLE HOLDINGS INC | BANKS & FINANCE | United States | $883,903.12 | ($19,387.28) | 1,000,000.00 |
| FIXED INCOME | EQUITABLE HOLDINGS INC | BANKS & FINANCE | United States | $1,047,260.40 | $20,844.29 | 1,000,000.00 |
| FIXED INCOME | ERP OPERATING LP | BANKS & FINANCE | United States | $2,811,929.02 | $156,855.45 | 3,000,000.00 |
| FIXED INCOME | ERP OPERATING LP | INDUSTRIALS | United States | $2,003,577.87 | ($19,945.46) | 2,000,000.00 |
| FIXED INCOME | ESKOM HOLDINGS REGS | YANKEE BONDS - COI | South Africa | $2,000,895.57 | $42,462.06 | 1,845,000.00 |
| FIXED INCOME | ESSENT GROUP LTD | YANKEE BONDS - COI | Bermuda | $1,062,656.75 | $5,426.75 | 1,000,000.00 |
| FIXED INCOME | ESSENT GROUP LTD | YANKEE BONDS - COI | Bermuda | $1,062,656.75 | $35,086.75 | 1,000,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $48,991.31 | ($527.53) | 48,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $6,187,313.47 | ($316,678.36) | 6,700,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $581,139.40 | ($7,336.98) | 580,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | UTILITIES | United States | $932,398.80 | $430.36 | 1,000,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $2,041,304.47 | $5,757.80 | 2,000,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $10,742,524.61 | ($87,878.82) | 10,358,000.00 |
| FIXED INCOME | ESSENTIAL UTILITIES INC | INDUSTRIALS | United States | $3,091,060.40 | ($39,025.16) | 3,085,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | BANKS & FINANCE | United States | $333,671.90 | $4,728.97 | 371,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | INDUSTRIALS | United States | $1,581,726.30 | $66,921.30 | 1,800,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | BANKS & FINANCE | United States | $1,136,568.95 | ($21,357.05) | 1,100,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | BANKS & FINANCE | United States | $956,898.65 | ($73,784.68) | 1,000,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | INDUSTRIALS | United States | $878,736.83 | ($5,461.50) | 1,000,000.00 |
| FIXED INCOME | ESSEX PORTFOLIO LP | BANKS & FINANCE | United States | $2,583,111.25 | ($8,313.75) | 2,500,000.00 |
| FIXED INCOME | ESTEE LAUDER COS INC/THE | INDUSTRIALS | United States | $4,650,924.53 | $13,078.70 | 5,000,000.00 |
| FIXED INCOME | ESTEE LAUDER COS INC/THE | INDUSTRIALS | United States | $5,599,709.66 | ($69,788.12) | 5,500,000.00 |
| FIXED INCOME | ESTEE LAUDER COS INC/THE | INDUSTRIALS | United States | $4,650,924.53 | $13,078.70 | 5,000,000.00 |
| FIXED INCOME | ESTEE LAUDER COS INC/THE | INDUSTRIALS | United States | $1,018,129.03 | ($13,348.75) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EURO-BOBL FUTURE (EUX) | EURO | Germany | ($44,714.46) | ($44,714.46) | (66.00) |
| FIXED INCOME | EURO-BUND FUTURE (EUX) | EURO | Germany | $10,701.29 | $10,701.29 | 9.00 |
| FIXED INCOME | EURO-BUND FUTURE (EUX) | EURO | Germany | $9,249.30 | $9,249.30 | 5.00 |
| FIXED INCOME | EURO-BUXL 30Y BND FUTURE | EURO | Germany | $19,390.37 | $19,390.37 | 7.00 |
| FIXED INCOME | EURO-OAT FUTURE (EUX) | EURO | Germany | ($16,543.56) | ($16,543.56) | (14.00) |
| FIXED INCOME | EURO-SCHATZ FUTURE (EUX) | EURO | Germany | ($1,040.40) | ($1,040.40) | (14.00) |
| FIXED INCOME | EURO-SCHATZ FUTURE (EUX) | EURO | Germany | ($42,084.87) | ($42,084.87) | (133.00) |
| FIXED INCOME | EUROPEAN BANK FOR RECOI | SUPRANATIONALS | Supranational | $1,016,822.14 | $7,291.03 | 1,000,000.00 |
| FIXED INCOME | EUROPEAN BANK FOR RECOI | SUPRANATIONALS | Supranational | $2,032,701.60 | $21,910.38 | 2,000,000.00 |
| FIXED INCOME | EUROPEAN BANK FOR RECOI | SUPRANATIONALS | Supranational | $14,114,029.33 | $45,374.05 | 14,050,000.00 |
| FIXED INCOME | EUROPEAN INVESTMENT BAI | SUPRANATIONALS | Supranational | $883,116.37 | ($108,923.07) | 1,000,000.00 |
| FIXED INCOME | EUROPEAN INVESTMENT BAI | YANKEE BONDS - COI | Supranational | $2,644,729.00 | ($347,161.83) | 3,000,000.00 |
| FIXED INCOME | EUROPEAN INVESTMENT BAI | SUPRANATIONALS | Supranational | $3,001,679.76 | ($15,697.74) | 3,000,000.00 |
| FIXED INCOME | EUROPEAN INVESTMENT BAI | SUPRANATIONALS | Supranational | $2,028,931.67 | $5,900.00 | 2,000,000.00 |
| FIXED INCOME | EVEREST REINSURANCE HOL | BANKS & FINANCE | United States | $630,216.85 | ($53,970.37) | 1,000,000.00 |
| FIXED INCOME | EVERGY INC | UTILITIES | United States | $955,362.62 | ($51,446.27) | 1,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | UTILITIES | United States | $2,123,998.76 | $111,160.98 | 2,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | UTILITIES | United States | $2,037,978.99 | $14,602.32 | 2,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | UTILITIES | United States | $2,031,337.08 | $5,397.08 | 2,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | YANKEE BONDS - COI | United States | $3,012,348.24 | $15,798.24 | 3,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | UTILITIES | United States | $5,094,947.47 | ($78,994.20) | 5,000,000.00 |
| FIXED INCOME | EVERGY KANSAS CENTRAL IN | UTILITIES | United States | $1,012,750.00 | $1,410.00 | 1,000,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $216,324.74 | $2,738.99 | 215,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $374,190.21 | ($6,485.53) | 380,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $1,262,443.56 | ($3,820.33) | 1,240,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $675,105.54 | $553.46 | 660,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $3,480,263.49 | ($10,484.84) | 3,500,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $4,653,921.13 | ($29,022.17) | 5,124,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $994,361.00 | ($20,175.67) | 1,000,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $888,456.70 | ($117,496.63) | 1,000,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $1,023,591.68 | $1,791.68 | 1,000,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $2,606,068.19 | $1,542.82 | 2,530,000.00 |
| FIXED INCOME | EVERSOURCE ENERGY | UTILITIES | United States | $1,044,930.89 | $22,760.89 | 1,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $130,625.00 | $3,232.64 | 125,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $211,729.15 | $2,748.27 | 206,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $492,365.65 | $11,312.25 | 500,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $4,671,995.64 | $193,192.30 | 5,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $5,166,342.03 | $31,577.00 | 5,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $1,028,335.73 | $15,361.84 | 1,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $1,035,928.62 | $21,531.40 | 1,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $3,362,773.26 | ($132,923.96) | 4,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $997,187.22 | ($9,600.00) | 1,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $1,551,920.60 | $5,556.28 | 2,000,000.00 |
| FIXED INCOME | EXELON CORP | UTILITIES | United States | $2,939,422.90 | ($40,353.35) | 2,985,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $4,803,871.63 | $26,202.49 | 4,768,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $6,200,734.28 | $86,075.51 | 6,100,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $455,549.15 | $109.86 | 455,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $290,124.17 | ($434.62) | 290,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $1,216,985.63 | $853.63 | 1,213,755.69 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $413,339.49 | ($1,769.27) | 415,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $2,589,300.17 | ($77.11) | 2,584,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $1,592,602.04 | ($10,055.24) | 1,599,000.00 |
| FIXED INCOME | EXETER AUTOMOBILE RECEI\ | CARS | United States | $5,543,208.91 | $127,621.33 | 5,400,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $587,739.29 | $28,611.69 | 575,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $497,131.29 | $55,047.96 | 500,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $388,756.67 | $21,424.44 | 391,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $2,982,787.73 | $110,492.73 | 3,000,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $5,474,457.51 | $127,089.43 | 5,281,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $2,188,434.48 | $5,430.05 | 2,141,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $1,617,426.78 | $23,171.54 | 1,586,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $3,580,339.54 | $117,464.15 | 3,601,000.00 |
| FIXED INCOME | EXPAND ENERGY CORP | INDUSTRIALS | United States | $2,549,537.80 | $51,796.63 | 2,500,000.00 |
| FIXED INCOME | EXPEDIA GROUP INC | INDUSTRIALS | United States | $6,135,951.23 | ($22,084.57) | 6,120,000.00 |
| FIXED INCOME | EXPEDIA GROUP INC | INDUSTRIALS | United States | $927,321.16 | ($72,174.95) | 1,000,000.00 |
| FIXED INCOME | EXPORT DEVELOPMENT CAN/ | SOVEREIGN DEBT | Canada | $992,550.00 | ($8,980.00) | 1,000,000.00 |
| FIXED INCOME | EXPORT DEVELOPMENT CAN/ | SOVEREIGN DEBT | Canada | $2,019,552.80 | ($1,660.26) | 2,000,000.00 |
| FIXED INCOME | EXPORT DEVELOPMENT CAN/ | SOVEREIGN DEBT | Canada | $1,014,330.52 | $2,628.02 | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $993,287.64 | ($10,820.00) | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,032,871.94 | $12,750.83 | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,030,587.38 | $17,364.19 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,048,648.20 | $42,545.01 | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $3,940,450.00 | ($41,120.00) | 4,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,986,575.28 | ($21,640.00) | 2,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $2,238,758.75 | $135,406.45 | 2,500,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,013,797.93 | $3,897.93 | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $1,032,871.94 | $12,750.83 | 1,000,000.00 |
| FIXED INCOME | EXPORT-IMPORT BANK OF KC | SOVEREIGN DEBT | South Korea | $10,417,109.23 | ($202,538.23) | 10,565,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $1,571,417.30 | $684.86 | 1,600,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $2,457,262.50 | $6,926.60 | 2,415,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $466,932.12 | $9,387.60 | 472,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $1,664,519.78 | ($18,841.08) | 1,614,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $1,443,709.36 | $13,905.82 | 1,453,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $2,130,834.08 | $9,847.52 | 2,112,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $2,068,040.94 | ($80,539.35) | 2,360,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $1,050,630.42 | ($9,839.58) | 1,000,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $993,605.89 | ($3,346.33) | 1,000,000.00 |
| FIXED INCOME | EXTRA SPACE STORAGE LP | BANKS & FINANCE | United States | $1,031,674.52 | ($16,195.48) | 1,000,000.00 |
| FIXED INCOME | EXXON MOBIL CORP | INDUSTRIALS | United States | $802,826.11 | ($28,475.14) | 1,000,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $184,875.43 | ($4,879.31) | 174,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $84,134.31 | ($716.38) | 82,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $548,925.09 | ($10,008.14) | 535,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $3,974,816.35 | ($33,200.32) | 4,000,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $1,026,028.20 | $23,713.20 | 1,000,000.00 |
| FIXED INCOME | F&G ANNUITIES & LIFE INC | BANKS & FINANCE | United States | $993,704.09 | ($15,030.08) | 1,000,000.00 |
| FIXED INCOME | FACTSET RESEARCH SYSTEM | INDUSTRIALS | United States | $996,836.67 | ($11,120.00) | 1,000,000.00 |
| FIXED INCOME | FAIRFAX FINANCIAL HOLDING | YANKEE BONDS - COI | Canada | $2,855,444.41 | $139,927.41 | 2,725,000.00 |
| FIXED INCOME | FAIRFAX FINANCIAL HOLDING | YANKEE BONDS - COI | Canada | $2,619,673.78 | $74,164.66 | 2,500,000.00 |
| FIXED INCOME | FAIRFAX FINANCIAL HOLDING | YANKEE BONDS - COI | Canada | $1,046,052.97 | $26,399.22 | 1,000,000.00 |
| FIXED INCOME | FAIRFAX FINANCIAL HOLDING | YANKEE BONDS - COI | Canada | $3,009,475.77 | ($31,957.56) | 3,000,000.00 |
| FIXED INCOME | FAIRFAX FINANCIAL HOLDING | YANKEE BONDS - COI | Canada | $1,050,694.07 | $15,951.29 | 1,000,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $9,972,124.83 | ($81,808.50) | 10,000,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $3,798,418.38 | ($87,609.41) | 3,825,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $5,476,683.33 | $482,549.27 | 7,000,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $1,636,983.00 | $73,477.85 | 2,025,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $2,160,953.44 | $119,917.66 | 2,589,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $609,333.90 | $22,377.60 | 630,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $1,037,952.81 | $24,919.10 | 1,055,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $1,017,745.00 | $9,660.00 | 1,000,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $14,526,567.45 | ($48,360.62) | 14,182,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $40,824,045.30 | ($312,106.70) | 40,745,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $39,549,200.00 | ($418,800.00) | 40,000,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $17,801,732.81 | ($76,146.91) | 17,833,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $37,331,722.16 | ($327,715.47) | 37,539,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $55,779,052.84 | ($557,718.45) | 56,165,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $10,082,341.67 | ($68,700.00) | 10,000,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $7,003,107.22 | ($2,240.00) | 7,000,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $6,514,522.99 | $476,237.50 | 7,750,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $1,141,915.20 | $60,507.12 | 1,440,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $1,134,371.60 | $51,056.37 | 1,440,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $650,279.68 | $21,346.75 | 835,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $996,782.05 | $25,692.15 | 1,265,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $1,018,308.78 | ($31,853.09) | 1,300,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $2,697,542.96 | $46,002.75 | 3,695,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $4,133,049.18 | ($3,460.73) | 4,130,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $4,985,683.33 | ($35,900.00) | 5,000,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $10,009,936.11 | ($8,300.00) | 10,000,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $2,203,592.84 | ($26,430.26) | 2,000,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $5,914,987.42 | ($4,884.92) | 5,935,000.00 |
| FIXED INCOME | FEDERAL HOME LN BK CONS | AGENCIES & OTHER ( | United States | $3,347,272.44 | ($59,424.00) | 3,200,000.00 |
| FIXED INCOME | FEDERAL HOME LN MTG COR | AGENCIES & OTHER ( | United States | $163,202.16 | ($7,143.19) | 145,000.00 |
| FIXED INCOME | FEDERAL NATL MTG ASSN | AGENCIES & OTHER ( | United States | $104,836.86 | ($37,610.64) | 95,000.00 |
| FIXED INCOME | FEDERAL NATL MTG ASSN | AGENCIES & OTHER ( | United States | $4,347,898.46 | ($168,113.04) | 3,900,000.00 |
| FIXED INCOME | FEDERAL NATL MTG ASSN ST | AGENCIES & OTHER ( | United States | $10,765,024.20 | $100,374.22 | 18,060,000.00 |
| FIXED INCOME | FEDERAL REALTY OP LP | BANKS & FINANCE | United States | $957,759.11 | ($34,267.56) | 1,000,000.00 |
| FIXED INCOME | FEDEX CORP | INDUSTRIALS | United States | $2,434,148.65 | $82,756.98 | 2,500,000.00 |
| FIXED INCOME | FEDEX CORP | INDUSTRIALS | United States | $2,260,598.44 | ($41,390.25) | 2,500,000.00 |
| FIXED INCOME | FEDEX CORP | INDUSTRIALS | United States | $885,572.86 | $24,498.75 | 1,000,000.00 |
| FIXED INCOME | FERGUSON ENTERPRISES IN( | INDUSTRIALS | United States | $1,051,572.77 | ($10,525.56) | 1,050,000.00 |
| FIXED INCOME | FERGUSON ENTERPRISES IN( | INDUSTRIALS | United States | $2,002,995.76 | ($20,048.68) | 2,000,000.00 |
| FIXED INCOME | FERGUSON ENTERPRISES IN( | INDUSTRIALS | United States | $4,974,037.82 | ($75,489.56) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #84-1081 | FHLMC | United States | $4,758,726.21 | $94,282.59 | 4,619,586.30 |
| FIXED INCOME | FHLMC POOL #84-1631 | FHLMC | United States | $3,400,753.55 | $156,350.59 | 3,398,833.65 |
| FIXED INCOME | FHLMC POOL #84-1631 | FHLMC | United States | $3,400,753.55 | $156,350.62 | 3,398,833.65 |
| FIXED INCOME | FHLMC POOL #84-1874 | FHLMC | United States | $562,402.52 | ($3,935.45) | 559,807.59 |
| FIXED INCOME | FHLMC POOL #84-1908 | FHLMC | United States | $249,567.19 | $595.73 | 247,054.88 |
| FIXED INCOME | FHLMC POOL #84-1955 | FHLMC | United States | $675,562.43 | $6,930.14 | 664,403.65 |
| FIXED INCOME | FHLMC POOL #84-1998 | FHLMC | United States | $337,923.06 | ($42.72) | 331,960.83 |
| FIXED INCOME | FHLMC POOL #84-2096 | FHLMC | United States | $1,834,392.62 | ($21,309.61) | 1,817,014.79 |
| FIXED INCOME | FHLMC POOL #84-2128 | FHLMC | United States | $1,922,303.49 | $7,256.17 | 1,929,992.91 |
| FIXED INCOME | FHLMC POOL #8B-0448 | FHLMC | United States | $291,011.80 | $552.72 | 286,286.07 |
| FIXED INCOME | FHLMC POOL #8B-0451 | FHLMC | United States | $582,406.09 | $2,035.49 | 570,358.96 |
| FIXED INCOME | FHLMC POOL #8B-0455 | FHLMC | United States | $438,846.19 | $984.66 | 431,099.88 |
| FIXED INCOME | FHLMC POOL #8B-0659 | FHLMC | United States | $1,420,459.84 | $3,324.64 | 1,417,000.00 |
| FIXED INCOME | FHLMC POOL #8B-0668 | FHLMC | United States | $619,960.75 | $706.64 | 629,000.00 |
| FIXED INCOME | FHLMC POOL #8B-6044 | FHLMC | United States | $598,344.94 | ($2,440.54) | 591,194.24 |
| FIXED INCOME | FHLMC POOL #8C-1029 | FHLMC | United States | $206,583.85 | $1,328.38 | 202,630.30 |
| FIXED INCOME | FHLMC POOL #8C-1073 | FHLMC | United States | $851,629.04 | $5,751.14 | 837,098.67 |
| FIXED INCOME | FHLMC POOL #8C-1089 | FHLMC | United States | $572,995.45 | $2,996.57 | 561,780.06 |
| FIXED INCOME | FHLMC POOL #8C-1447 | FHLMC | United States | $5,551,493.00 | $32,003.94 | 5,586,853.13 |
| FIXED INCOME | FHLMC POOL #8C-1477 | FHLMC | United States | $1,076,107.36 | $3,168.52 | 1,080,716.62 |
| FIXED INCOME | FHLMC POOL #8C-1509 | FHLMC | United States | $1,130,969.05 | $4,614.92 | 1,154,000.00 |
| FIXED INCOME | FHLMC POOL #8D-0080 | FHLMC | United States | $11,039,481.71 | ($1,384,424.52) | 12,183,349.93 |
| FIXED INCOME | FHLMC POOL #8D-0080 | FHLMC | United States | $15,986,786.12 | ($2,004,849.40) | 17,643,274.80 |
| FIXED INCOME | FHLMC POOL #8D-6007 | FHLMC | United States | $14,222,512.10 | ($1,876,026.04) | 15,714,742.83 |
| FIXED INCOME | FHLMC POOL #A1-4529 | FHLMC | United States | $8,957.56 | ($120.35) | 8,865.51 |
| FIXED INCOME | FHLMC POOL #A2-1435 | FHLMC | United States | $3,352.38 | ($296.29) | 3,378.63 |
| FIXED INCOME | FHLMC POOL #A2-2019 | FHLMC | United States | $10,785.04 | ($58.20) | 10,674.21 |
| FIXED INCOME | FHLMC POOL #A2-2253 | FHLMC | United States | $20,719.58 | ($111.75) | 20,506.65 |
| FIXED INCOME | FHLMC POOL #A2-2398 | FHLMC | United States | $16,794.88 | ($90.60) | 16,622.28 |
| FIXED INCOME | FHLMC POOL #A2-6757 | FHLMC | United States | $120.14 | $0.99 | 114.40 |
| FIXED INCOME | FHLMC POOL #A3-1491 | FHLMC | United States | $31,750.90 | ($446.24) | 31,424.60 |
| FIXED INCOME | FHLMC POOL #A3-3358 | FHLMC | United States | $12,200.53 | ($1,063.89) | 12,280.76 |
| FIXED INCOME | FHLMC POOL #A3-7107 | FHLMC | United States | $17,041.05 | ($1,527.26) | 17,106.22 |
| FIXED INCOME | FHLMC POOL #A3-7326 | FHLMC | United States | $4,640.57 | ($395.84) | 4,662.83 |
| FIXED INCOME | FHLMC POOL #A5-1717 | FHLMC | United States | $13,651.60 | ($457.19) | 13,052.37 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #A5-6641 | FHLMC | United States | $9,276.31 | $288.11 | 9,035.04 |
| FIXED INCOME | FHLMC POOL #A7-0561 | FHLMC | United States | $2,368.43 | ($94.92) | 2,254.46 |
| FIXED INCOME | FHLMC POOL #A7-1410 | FHLMC | United States | $21,451.09 | ($908.40) | 20,323.92 |
| FIXED INCOME | FHLMC POOL #A7-1624 | FHLMC | United States | $4,726.97 | $303.78 | 4,673.15 |
| FIXED INCOME | FHLMC POOL #A7-4793 | FHLMC | United States | $7,900.39 | ($455.45) | 7,781.14 |
| FIXED INCOME | FHLMC POOL #A7-6335 | FHLMC | United States | $1,187.77 | ($112.88) | 1,169.84 |
| FIXED INCOME | FHLMC POOL #A8-6521 | FHLMC | United States | $33,760.88 | ($3,026.43) | 33,890.68 |
| FIXED INCOME | FHLMC POOL #A8-6539 | FHLMC | United States | $9,262.62 | ($883.91) | 9,298.05 |
| FIXED INCOME | FHLMC POOL #A8-7250 | FHLMC | United States | $387.16 | ($41.97) | 387.22 |
| FIXED INCOME | FHLMC POOL #A9-0196 | FHLMC | United States | $44,863.73 | ($4,197.66) | 45,036.22 |
| FIXED INCOME | FHLMC POOL #A9-0391 | FHLMC | United States | $3,901.62 | ($245.51) | 3,861.93 |
| FIXED INCOME | FHLMC POOL #A9-0422 | FHLMC | United States | $374,938.14 | ($39,149.59) | 369,274.71 |
| FIXED INCOME | FHLMC POOL #A9-3010 | FHLMC | United States | $10,548.90 | ($998.58) | 10,589.46 |
| FIXED INCOME | FHLMC POOL #A9-3070 | FHLMC | United States | $2,610.34 | ($248.03) | 2,570.88 |
| FIXED INCOME | FHLMC POOL #A9-3300 | FHLMC | United States | $58,052.60 | ($4,408.28) | 57,175.15 |
| FIXED INCOME | FHLMC POOL #A9-3345 | FHLMC | United States | $10,533.41 | ($682.29) | 10,401.97 |
| FIXED INCOME | FHLMC POOL #A9-3383 | FHLMC | United States | $155,596.10 | ($14,786.12) | 153,245.82 |
| FIXED INCOME | FHLMC POOL #A9-3473 | FHLMC | United States | $20,472.41 | ($1,179.92) | 20,163.18 |
| FIXED INCOME | FHLMC POOL #A9-3534 | FHLMC | United States | $46,639.79 | ($4,269.44) | 47,933.35 |
| FIXED INCOME | FHLMC POOL #A9-3851 | FHLMC | United States | $100,250.76 | ($9,465.87) | 102,638.82 |
| FIXED INCOME | FHLMC POOL #A9-4779 | FHLMC | United States | $20,890.82 | ($1,726.97) | 21,388.47 |
| FIXED INCOME | FHLMC POOL #A9-4977 | FHLMC | United States | $27,241.31 | ($2,293.90) | 27,929.97 |
| FIXED INCOME | FHLMC POOL #A9-5144 | FHLMC | United States | $30,322.35 | ($2,506.23) | 31,044.33 |
| FIXED INCOME | FHLMC POOL #A9-5238 | FHLMC | United States | $472,297.55 | ($4,510.80) | 483,548.10 |
| FIXED INCOME | FHLMC POOL #A9-5575 | FHLMC | United States | $108,420.17 | ($12,234.10) | 111,002.84 |
| FIXED INCOME | FHLMC POOL #A9-5923 | FHLMC | United States | $28,857.79 | ($2,385.51) | 29,545.21 |
| FIXED INCOME | FHLMC POOL #A9-7348 | FHLMC | United States | $788,059.22 | ($48,023.02) | 791,089.09 |
| FIXED INCOME | FHLMC POOL #A9-7942 | FHLMC | United States | $34,105.08 | ($2,741.62) | 34,236.20 |
| FIXED INCOME | FHLMC POOL #C0-0475 | FHLMC | United States | $3.75 | ($0.62) | 3.72 |
| FIXED INCOME | FHLMC POOL #C0-0756 | FHLMC | United States | $384.84 | ($17.60) | 362.04 |
| FIXED INCOME | FHLMC POOL #C0-0778 | FHLMC | United States | $1,019.15 | ($50.45) | 958.77 |
| FIXED INCOME | FHLMC POOL #C0-0854 | FHLMC | United States | $17.23 | $0.99 | 16.78 |
| FIXED INCOME | FHLMC POOL #C0-0882 | FHLMC | United States | $206.37 | ($18.79) | 200.71 |
| FIXED INCOME | FHLMC POOL #C0-0896 | FHLMC | United States | $183.15 | ($16.36) | 177.87 |
| FIXED INCOME | FHLMC POOL #C0-0972 | FHLMC | United States | $151.70 | ($12.65) | 145.60 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #C0-1010 | FHLMC | United States | $35.47 | ($4.75) | 34.42 |
| FIXED INCOME | FHLMC POOL #C0-1394 | FHLMC | United States | $1,292.69 | ($59.66) | 1,216.10 |
| FIXED INCOME | FHLMC POOL #C0-1416 | FHLMC | United States | $3,206.49 | ($147.97) | 3,016.50 |
| FIXED INCOME | FHLMC POOL #C0-3811 | FHLMC | United States | $300,301.02 | ($23,342.58) | 318,913.89 |
| FIXED INCOME | FHLMC POOL #C0-3843 | FHLMC | United States | $1,139,615.62 | ($102,392.92) | 1,210,854.20 |
| FIXED INCOME | FHLMC POOL #C1-1314 | FHLMC | United States | $66.53 | ($3.05) | 62.58 |
| FIXED INCOME | FHLMC POOL #C1-5694 | FHLMC | United States | $5.33 | $0.02 | 5.02 |
| FIXED INCOME | FHLMC POOL #C2-6611 | FHLMC | United States | $31.22 | ($0.15) | 30.72 |
| FIXED INCOME | FHLMC POOL #C2-7584 | FHLMC | United States | $569.47 | ($26.02) | 535.73 |
| FIXED INCOME | FHLMC POOL #C2-8580 | FHLMC | United States | $8,378.99 | ($382.70) | 7,882.53 |
| FIXED INCOME | FHLMC POOL #C3-1604 | FHLMC | United States | $578.55 | ($58.56) | 567.91 |
| FIXED INCOME | FHLMC POOL #C3-2230 | FHLMC | United States | $1,515.01 | ($154.27) | 1,487.92 |
| FIXED INCOME | FHLMC POOL #C3-2238 | FHLMC | United States | $24.04 | $0.25 | 23.62 |
| FIXED INCOME | FHLMC POOL #C3-2998 | FHLMC | United States | $365.96 | ($37.02) | 359.22 |
| FIXED INCOME | FHLMC POOL #C3-3041 | FHLMC | United States | $84.24 | ($9.12) | 83.22 |
| FIXED INCOME | FHLMC POOL #C3-4753 | FHLMC | United States | $342.35 | ($40.10) | 340.91 |
| FIXED INCOME | FHLMC POOL #C3-4794 | FHLMC | United States | $4,601.19 | ($513.94) | 4,559.47 |
| FIXED INCOME | FHLMC POOL #C4-1498 | FHLMC | United States | $250.55 | ($25.26) | 245.87 |
| FIXED INCOME | FHLMC POOL #C4-7981 | FHLMC | United States | $16,563.40 | ($2,056.96) | 16,234.81 |
| FIXED INCOME | FHLMC POOL #C5-5819 | FHLMC | United States | $38,290.92 | $323.07 | 37,200.94 |
| FIXED INCOME | FHLMC POOL #C5-6016 | FHLMC | United States | $2,432.14 | $20.46 | 2,362.91 |
| FIXED INCOME | FHLMC POOL #C5-7150 | FHLMC | United States | $36,894.91 | $310.94 | 35,844.67 |
| FIXED INCOME | FHLMC POOL #C5-8480 | FHLMC | United States | $14.08 | $1.31 | 13.24 |
| FIXED INCOME | FHLMC POOL #C6-3838 | FHLMC | United States | $26,584.78 | ($2,642.70) | 25,469.71 |
| FIXED INCOME | FHLMC POOL #C6-4421 | FHLMC | United States | $12,209.44 | ($563.34) | 11,486.01 |
| FIXED INCOME | FHLMC POOL #C6-6709 | FHLMC | United States | $3,862.47 | ($413.36) | 3,726.06 |
| FIXED INCOME | FHLMC POOL #C6-7546 | FHLMC | United States | $51,755.45 | ($6,131.83) | 50,754.56 |
| FIXED INCOME | FHLMC POOL #C6-7999 | FHLMC | United States | $1,814.67 | ($83.76) | 1,707.15 |
| FIXED INCOME | FHLMC POOL #C6-8290 | FHLMC | United States | $5,084.75 | ($234.63) | 4,783.48 |
| FIXED INCOME | FHLMC POOL #C6-8300 | FHLMC | United States | $1,272.43 | ($58.70) | 1,197.04 |
| FIXED INCOME | FHLMC POOL #C7-3697 | FHLMC | United States | $8,535.42 | ($401.71) | 8,029.68 |
| FIXED INCOME | FHLMC POOL #C7-7675 | FHLMC | United States | $12,158.04 | ($73.14) | 12,033.09 |
| FIXED INCOME | FHLMC POOL #C9-1164 | FHLMC | United States | $45,621.27 | ($3,277.78) | 45,325.00 |
| FIXED INCOME | FHLMC POOL #C9-1395 | FHLMC | United States | $231,653.72 | ($20,766.30) | 233,777.98 |
| FIXED INCOME | FHLMC POOL #C9-1754 | FHLMC | United States | $447,890.95 | ($39,980.18) | 449,391.92 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #C9-1857 | FHLMC | United States | $1,284,786.52 | ($118,700.38) | 1,310,266.84 |
| FIXED INCOME | FHLMC POOL #C9-1913 | FHLMC | United States | $1,020,416.31 | ($97,254.14) | 1,042,673.92 |
| FIXED INCOME | FHLMC POOL #C9-1922 | FHLMC | United States | $2,981,013.14 | ($225,260.97) | 3,105,976.94 |
| FIXED INCOME | FHLMC POOL #C9-1922 | FHLMC | United States | $3,794,016.71 | ($286,695.78) | 3,953,061.56 |
| FIXED INCOME | FHLMC POOL #C9-1938 | FHLMC | United States | $1,739,040.70 | ($156,614.46) | 1,781,177.42 |
| FIXED INCOME | FHLMC POOL #C9-1938 | FHLMC | United States | $2,397,076.94 | ($215,875.91) | 2,455,157.79 |
| FIXED INCOME | FHLMC POOL #C9-1953 | FHLMC | United States | $2,161,032.52 | ($201,593.57) | 2,214,097.05 |
| FIXED INCOME | FHLMC POOL #C9-1961 | FHLMC | United States | $1,679,453.24 | ($156,304.95) | 1,722,368.93 |
| FIXED INCOME | FHLMC POOL #C9-1993 | FHLMC | United States | $2,950,437.34 | ($140,108.18) | 3,085,403.16 |
| FIXED INCOME | FHLMC POOL #D7-7790 | FHLMC | United States | $410.13 | ($64.57) | 404.88 |
| FIXED INCOME | FHLMC POOL #D9-8323 | FHLMC | United States | $52,765.24 | ($2,904.51) | 52,462.71 |
| FIXED INCOME | FHLMC POOL #G0-0566 | FHLMC | United States | $0.18 | ($0.03) | 0.18 |
| FIXED INCOME | FHLMC POOL #G0-0796 | FHLMC | United States | $7.40 | ($0.90) | 7.31 |
| FIXED INCOME | FHLMC POOL #G0-1022 | FHLMC | United States | $118.97 | ($5.51) | 111.92 |
| FIXED INCOME | FHLMC POOL #G0-1449 | FHLMC | United States | $6,166.79 | ($299.44) | 5,801.40 |
| FIXED INCOME | FHLMC POOL #G0-1838 | FHLMC | United States | $312,763.97 | ($24,941.71) | 310,325.85 |
| FIXED INCOME | FHLMC POOL #G0-1840 | FHLMC | United States | $245,117.07 | ($19,541.88) | 243,201.45 |
| FIXED INCOME | FHLMC POOL #G0-1853 | FHLMC | United States | $1,069.79 | ($101.25) | 1,079.61 |
| FIXED INCOME | FHLMC POOL #G0-3638 | FHLMC | United States | $85,727.81 | ($2,548.08) | 80,790.94 |
| FIXED INCOME | FHLMC POOL #G0-3819 | FHLMC | United States | $51,006.18 | ($2,160.95) | 48,326.94 |
| FIXED INCOME | FHLMC POOL #G0-3914 | FHLMC | United States | $7,888.51 | ($628.42) | 7,575.15 |
| FIXED INCOME | FHLMC POOL #G0-5388 | FHLMC | United States | $1,116.81 | ($106.14) | 1,099.95 |
| FIXED INCOME | FHLMC POOL #G0-5484 | FHLMC | United States | $17,070.40 | ($1,534.26) | 17,136.03 |
| FIXED INCOME | FHLMC POOL #G0-6214 | FHLMC | United States | $54,550.06 | ($3,154.17) | 52,450.98 |
| FIXED INCOME | FHLMC POOL #G0-6600 | FHLMC | United States | $155,877.97 | ($17,415.84) | 156,477.27 |
| FIXED INCOME | FHLMC POOL #G0-6607 | FHLMC | United States | $1,200,757.72 | ($130,475.51) | 1,205,374.31 |
| FIXED INCOME | FHLMC POOL #G0-6766 | FHLMC | United States | $143,142.39 | ($13,601.12) | 140,978.84 |
| FIXED INCOME | FHLMC POOL #G0-6956 | FHLMC | United States | $99,207.36 | ($9,126.54) | 99,588.78 |
| FIXED INCOME | FHLMC POOL #G0-7021 | FHLMC | United States | $91,401.06 | ($6,288.49) | 90,021.33 |
| FIXED INCOME | FHLMC POOL #G0-7068 | FHLMC | United States | $34,967.95 | ($3,323.34) | 34,440.10 |
| FIXED INCOME | FHLMC POOL #G0-7129 | FHLMC | United States | $225,290.57 | ($29,755.91) | 239,531.52 |
| FIXED INCOME | FHLMC POOL #G0-7138 | FHLMC | United States | $2,694,643.34 | ($156,843.43) | 2,601,375.36 |
| FIXED INCOME | FHLMC POOL #G0-7139 | FHLMC | United States | $1,707,439.22 | ($124,717.74) | 1,681,681.46 |
| FIXED INCOME | FHLMC POOL #G0-7223 | FHLMC | United States | $694,135.29 | ($35,266.54) | 671,743.82 |
| FIXED INCOME | FHLMC POOL #G0-7224 | FHLMC | United States | $12,542.40 | ($811.91) | 12,353.19 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #G0-7312 | FHLMC | United States | $12,451.39 | ($1,261.54) | 13,231.86 |
| FIXED INCOME | FHLMC POOL #G0-7613 | FHLMC | United States | $183,634.87 | ($15,044.36) | 173,993.87 |
| FIXED INCOME | FHLMC POOL #G0-7642 | FHLMC | United States | $107,185.80 | ($8,650.60) | 105,565.71 |
| FIXED INCOME | FHLMC POOL #G0-7786 | FHLMC | United States | $550,670.69 | ($56,660.91) | 568,485.12 |
| FIXED INCOME | FHLMC POOL #G0-7810 | FHLMC | United States | $8,818.11 | ($841.62) | 8,852.01 |
| FIXED INCOME | FHLMC POOL #G0-7962 | FHLMC | United States | $787,988.41 | ($74,434.65) | 775,139.18 |
| FIXED INCOME | FHLMC POOL #G0-8233 | FHLMC | United States | $6,627.80 | ($224.35) | 6,271.12 |
| FIXED INCOME | FHLMC POOL #G0-8323 | FHLMC | United States | $22,796.22 | $221.86 | 22,451.88 |
| FIXED INCOME | FHLMC POOL #G0-8331 | FHLMC | United States | $1,166.66 | ($103.65) | 1,171.14 |
| FIXED INCOME | FHLMC POOL #G0-8347 | FHLMC | United States | $43,904.96 | ($3,219.57) | 44,073.76 |
| FIXED INCOME | FHLMC POOL #G0-8353 | FHLMC | United States | $9,404.63 | ($689.67) | 9,440.79 |
| FIXED INCOME | FHLMC POOL #G0-8443 | FHLMC | United States | $150,020.91 | ($13,401.09) | 150,597.70 |
| FIXED INCOME | FHLMC POOL #G0-8492 | FHLMC | United States | $136,495.76 | ($14,554.30) | 140,729.85 |
| FIXED INCOME | FHLMC POOL #G0-8537 | FHLMC | United States | $2,944,599.15 | ($194,770.96) | 3,237,246.20 |
| FIXED INCOME | FHLMC POOL #G0-8557 | FHLMC | United States | $1,402,670.24 | ($105,957.79) | 1,496,314.60 |
| FIXED INCOME | FHLMC POOL #G0-8596 | FHLMC | United States | $135,298.45 | ($13,956.12) | 137,097.17 |
| FIXED INCOME | FHLMC POOL #G0-8635 | FHLMC | United States | $3,120,843.70 | ($366,465.59) | 3,441,335.25 |
| FIXED INCOME | FHLMC POOL #G0-8681 | FHLMC | United States | $318,067.15 | ($33,676.23) | 340,045.42 |
| FIXED INCOME | FHLMC POOL #G0-8699 | FHLMC | United States | $408,033.51 | ($49,968.76) | 425,321.41 |
| FIXED INCOME | FHLMC POOL #G0-8729 | FHLMC | United States | $277,127.81 | ($24,272.96) | 281,108.30 |
| FIXED INCOME | FHLMC POOL #G0-8730 | FHLMC | United States | $30,560.06 | ($2,676.72) | 30,999.00 |
| FIXED INCOME | FHLMC POOL #G0-8756 | FHLMC | United States | $373,286.50 | ($41,275.98) | 415,016.40 |
| FIXED INCOME | FHLMC POOL #G0-8762 | FHLMC | United States | $351,534.08 | ($37,480.00) | 367,735.27 |
| FIXED INCOME | FHLMC POOL #G0-8767 | FHLMC | United States | $379,378.13 | ($40,724.51) | 396,991.32 |
| FIXED INCOME | FHLMC POOL #G0-8775 | FHLMC | United States | $409,149.96 | ($42,327.99) | 428,980.29 |
| FIXED INCOME | FHLMC POOL #G0-8779 | FHLMC | United States | $423,757.39 | ($35,931.57) | 459,832.80 |
| FIXED INCOME | FHLMC POOL #G0-8785 | FHLMC | United States | $4,479,623.12 | ($479,746.21) | 4,705,470.00 |
| FIXED INCOME | FHLMC POOL #G0-8785 | FHLMC | United States | $531,955.24 | ($37,238.10) | 558,774.56 |
| FIXED INCOME | FHLMC POOL #G0-8787 | FHLMC | United States | $234,804.88 | ($42,296.31) | 262,111.68 |
| FIXED INCOME | FHLMC POOL #G0-8789 | FHLMC | United States | $275,139.38 | ($28,076.01) | 287,308.83 |
| FIXED INCOME | FHLMC POOL #G0-8796 | FHLMC | United States | $1,057,258.16 | ($161,093.61) | 1,138,701.92 |
| FIXED INCOME | FHLMC POOL #G0-8800 | FHLMC | United States | $1,512,388.45 | ($240,865.41) | 1,640,553.99 |
| FIXED INCOME | FHLMC POOL #G0-8801 | FHLMC | United States | $348,716.27 | ($26,776.19) | 365,146.65 |
| FIXED INCOME | FHLMC POOL #G0-8818 | FHLMC | United States | $43,244.31 | ($2,549.07) | 43,952.83 |
| FIXED INCOME | FHLMC POOL #G1-5520 | FHLMC | United States | $118,923.72 | ($7,717.10) | 121,459.80 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #G1-6039 | FHLMC | United States | $80,040.22 | ($5,844.05) | 81,254.43 |
| FIXED INCOME | FHLMC POOL #G3-0390 | FHLMC | United States | $5,079.87 | ($273.62) | 5,054.56 |
| FIXED INCOME | FHLMC POOL #G6-0018 | FHLMC | United States | $269,982.40 | ($28,613.72) | 273,882.49 |
| FIXED INCOME | FHLMC POOL #G6-0480 | FHLMC | United States | $208,353.77 | ($19,422.11) | 210,903.60 |
| FIXED INCOME | FHLMC POOL #G6-0718 | FHLMC | United States | $254,783.24 | ($37,498.61) | 282,355.22 |
| FIXED INCOME | FHLMC POOL #G6-0724 | FHLMC | United States | $745,236.80 | ($82,712.25) | 825,884.41 |
| FIXED INCOME | FHLMC POOL #G6-0882 | FHLMC | United States | $1,564,380.64 | ($151,376.88) | 1,540,811.36 |
| FIXED INCOME | FHLMC POOL #G6-0882 | FHLMC | United States | $2,076,613.54 | ($200,943.15) | 2,045,326.85 |
| FIXED INCOME | FHLMC POOL #G6-0968 | FHLMC | United States | $345,611.91 | ($41,758.08) | 371,930.98 |
| FIXED INCOME | FHLMC POOL #G6-1467 | FHLMC | United States | $657,479.02 | ($44,587.38) | 690,068.66 |
| FIXED INCOME | FHLMC POOL #G6-1631 | FHLMC | United States | $700,091.71 | ($34,368.03) | 750,505.68 |
| FIXED INCOME | FHLMC POOL #G6-1722 | FHLMC | United States | $1,476,094.24 | ($213,482.76) | 1,588,399.38 |
| FIXED INCOME | FHLMC POOL #G6-7704 | FHLMC | United States | $821,701.39 | ($97,424.50) | 856,328.46 |
| FIXED INCOME | FHLMC POOL #G6-7717 | FHLMC | United States | $188,164.99 | ($19,526.74) | 196,721.73 |
| FIXED INCOME | FHLMC POOL #J2-9948 | FHLMC | United States | $40,944.05 | ($1,623.38) | 42,023.50 |
| FIXED INCOME | FHLMC POOL #J3-1370 | FHLMC | United States | $45,359.82 | ($2,309.41) | 47,049.20 |
| FIXED INCOME | FHLMC POOL #J3-1564 | FHLMC | United States | $142,560.63 | ($9,359.02) | 145,813.74 |
| FIXED INCOME | FHLMC POOL #J3-1613 | FHLMC | United States | $314,931.28 | ($20,440.66) | 322,134.20 |
| FIXED INCOME | FHLMC POOL #J3-1902 | FHLMC | United States | $16,661.32 | ($1,095.81) | 17,043.44 |
| FIXED INCOME | FHLMC POOL #J3-2181 | FHLMC | United States | $13,773.10 | ($939.34) | 14,078.89 |
| FIXED INCOME | FHLMC POOL #J3-2204 | FHLMC | United States | $25,867.68 | ($1,181.26) | 26,717.75 |
| FIXED INCOME | FHLMC POOL #J3-2209 | FHLMC | United States | $21,591.90 | ($975.26) | 22,283.97 |
| FIXED INCOME | FHLMC POOL #J3-2436 | FHLMC | United States | $15,919.17 | ($1,079.04) | 16,302.77 |
| FIXED INCOME | FHLMC POOL #J3-2491 | FHLMC | United States | $4,902.85 | ($251.18) | 5,063.55 |
| FIXED INCOME | FHLMC POOL #K3-0293 | FHLMC | United States | $190,713.17 | ($9,810.68) | 184,168.44 |
| FIXED INCOME | FHLMC POOL #Q0-0093 | FHLMC | United States | $2,875.23 | ($279.79) | 2,943.73 |
| FIXED INCOME | FHLMC POOL #Q0-0804 | FHLMC | United States | $99,820.42 | ($9,370.88) | 100,204.20 |
| FIXED INCOME | FHLMC POOL #Q0-0959 | FHLMC | United States | $104,334.66 | ($10,460.19) | 105,376.84 |
| FIXED INCOME | FHLMC POOL #Q0-1600 | FHLMC | United States | $24,189.44 | ($1,715.66) | 24,039.52 |
| FIXED INCOME | FHLMC POOL #Q0-2527 | FHLMC | United States | $51,781.67 | ($4,641.82) | 51,980.75 |
| FIXED INCOME | FHLMC POOL #Q0-3548 | FHLMC | United States | $58,101.72 | ($7,013.44) | 58,958.98 |
| FIXED INCOME | FHLMC POOL #Q0-3841 | FHLMC | United States | $27,508.50 | ($2,559.97) | 28,434.23 |
| FIXED INCOME | FHLMC POOL #Q0-4022 | FHLMC | United States | $37,758.67 | ($3,382.42) | 38,905.07 |
| FIXED INCOME | FHLMC POOL #Q0-4550 | FHLMC | United States | $1,797,711.78 | ($127,616.64) | 1,859,285.10 |
| FIXED INCOME | FHLMC POOL #Q0-4673 | FHLMC | United States | $127,318.30 | ($15,690.08) | 131,649.11 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #Q0-4759 | FHLMC | United States | $102,414.65 | ($10,724.19) | 104,230.35 |
| FIXED INCOME | FHLMC POOL #Q0-4772 | FHLMC | United States | $17,710.94 | ($1,890.56) | 17,962.41 |
| FIXED INCOME | FHLMC POOL #Q0-8195 | FHLMC | United States | $122,452.00 | ($12,971.16) | 125,367.63 |
| FIXED INCOME | FHLMC POOL #Q0-8239 | FHLMC | United States | $43,656.26 | ($4,243.62) | 46,408.44 |
| FIXED INCOME | FHLMC POOL #Q0-8306 | FHLMC | United States | $16,398.06 | ($1,596.98) | 17,434.79 |
| FIXED INCOME | FHLMC POOL #Q0-9896 | FHLMC | United States | $155,834.62 | ($12,925.47) | 165,713.35 |
| FIXED INCOME | FHLMC POOL #Q1-0241 | FHLMC | United States | $100,586.58 | ($13,210.25) | 106,874.36 |
| FIXED INCOME | FHLMC POOL #Q1-1288 | FHLMC | United States | $107,637.74 | ($13,654.32) | 113,913.62 |
| FIXED INCOME | FHLMC POOL #Q1-1788 | FHLMC | United States | $55,143.00 | ($8,118.79) | 60,449.90 |
| FIXED INCOME | FHLMC POOL #Q1-1909 | FHLMC | United States | $17,418.77 | ($1,897.67) | 18,471.72 |
| FIXED INCOME | FHLMC POOL #Q1-2162 | FHLMC | United States | $49,433.66 | ($5,553.43) | 52,558.99 |
| FIXED INCOME | FHLMC POOL #Q1-3204 | FHLMC | United States | $597,431.13 | ($26,054.02) | 651,797.56 |
| FIXED INCOME | FHLMC POOL #Q1-3765 | FHLMC | United States | $426,477.80 | ($31,845.30) | 439,616.47 |
| FIXED INCOME | FHLMC POOL #Q1-6403 | FHLMC | United States | $134,210.22 | ($9,156.47) | 147,078.07 |
| FIXED INCOME | FHLMC POOL #Q1-6673 | FHLMC | United States | $399,081.86 | ($53,419.90) | 437,695.34 |
| FIXED INCOME | FHLMC POOL #Q1-8718 | FHLMC | United States | $88,335.09 | ($8,837.93) | 94,190.28 |
| FIXED INCOME | FHLMC POOL #Q2-0146 | FHLMC | United States | $151,817.25 | ($12,063.81) | 161,455.04 |
| FIXED INCOME | FHLMC POOL #Q2-0682 | FHLMC | United States | $4,174.81 | ($406.04) | 4,445.60 |
| FIXED INCOME | FHLMC POOL #Q2-0857 | FHLMC | United States | $158,660.77 | ($9,320.97) | 168,914.44 |
| FIXED INCOME | FHLMC POOL #Q2-1579 | FHLMC | United States | $79,805.51 | ($8,495.68) | 82,580.77 |
| FIXED INCOME | FHLMC POOL #Q2-2164 | FHLMC | United States | $73,052.57 | ($7,332.93) | 74,056.03 |
| FIXED INCOME | FHLMC POOL #Q2-2964 | FHLMC | United States | $204,216.86 | ($24,796.65) | 210,134.25 |
| FIXED INCOME | FHLMC POOL #Q2-4368 | FHLMC | United States | $26,931.33 | ($2,558.37) | 28,697.46 |
| FIXED INCOME | FHLMC POOL #Q2-6218 | FHLMC | United States | $16,361.89 | ($1,554.08) | 17,387.10 |
| FIXED INCOME | FHLMC POOL #Q2-6344 | FHLMC | United States | $80,720.34 | ($8,133.43) | 81,845.72 |
| FIXED INCOME | FHLMC POOL #Q2-6367 | FHLMC | United States | $65,806.88 | ($6,336.01) | 67,935.77 |
| FIXED INCOME | FHLMC POOL #Q2-7319 | FHLMC | United States | $25,627.21 | ($2,388.83) | 27,189.04 |
| FIXED INCOME | FHLMC POOL #Q2-8604 | FHLMC | United States | $37,583.59 | ($3,734.67) | 39,910.93 |
| FIXED INCOME | FHLMC POOL #Q3-1128 | FHLMC | United States | $12,580.16 | ($1,601.92) | 13,167.10 |
| FIXED INCOME | FHLMC POOL #Q3-1338 | FHLMC | United States | $24,030.79 | ($2,832.58) | 24,940.79 |
| FIXED INCOME | FHLMC POOL #Q3-4060 | FHLMC | United States | $738,664.10 | ($71,902.61) | 812,343.67 |
| FIXED INCOME | FHLMC POOL #Q3-5136 | FHLMC | United States | $2,075,678.68 | ($251,262.54) | 2,217,234.31 |
| FIXED INCOME | FHLMC POOL #Q3-6302 | FHLMC | United States | $35,165.03 | ($4,326.23) | 37,604.16 |
| FIXED INCOME | FHLMC POOL #Q3-7878 | FHLMC | United States | $32,356.38 | ($3,134.13) | 33,712.86 |
| FIXED INCOME | FHLMC POOL #Q3-7955 | FHLMC | United States | $48,190.09 | ($5,588.69) | 50,188.43 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #Q3-7957 | FHLMC | United States | $45,343.22 | ($5,175.19) | 47,255.99 |
| FIXED INCOME | FHLMC POOL #Q3-8376 | FHLMC | United States | $86,216.68 | ($8,931.64) | 92,199.83 |
| FIXED INCOME | FHLMC POOL #Q4-0237 | FHLMC | United States | $72,596.12 | ($5,320.12) | 73,698.65 |
| FIXED INCOME | FHLMC POOL #Q4-3307 | FHLMC | United States | $202,362.77 | ($24,423.37) | 223,951.71 |
| FIXED INCOME | FHLMC POOL #Q4-5064 | FHLMC | United States | $260,553.37 | ($28,470.53) | 288,730.59 |
| FIXED INCOME | FHLMC POOL #Q4-5080 | FHLMC | United States | $142,230.25 | ($14,654.19) | 156,627.44 |
| FIXED INCOME | FHLMC POOL #Q4-5083 | FHLMC | United States | $64,062.97 | ($6,505.74) | 70,332.41 |
| FIXED INCOME | FHLMC POOL #Q4-6251 | FHLMC | United States | $234,170.83 | ($23,783.14) | 244,965.65 |
| FIXED INCOME | FHLMC POOL #Q4-6283 | FHLMC | United States | $136,371.64 | ($8,853.25) | 142,610.36 |
| FIXED INCOME | FHLMC POOL #Q4-9329 | FHLMC | United States | $21,158.19 | ($1,831.18) | 21,479.09 |
| FIXED INCOME | FHLMC POOL #Q4-9394 | FHLMC | United States | $235,919.66 | ($14,106.84) | 239,546.39 |
| FIXED INCOME | FHLMC POOL #Q5-0642 | FHLMC | United States | $3,930,549.02 | ($463,380.68) | 4,227,684.80 |
| FIXED INCOME | FHLMC POOL #Q5-0827 | FHLMC | United States | $5,395,334.70 | ($643,876.77) | 5,794,166.50 |
| FIXED INCOME | FHLMC POOL #Q5-0884 | FHLMC | United States | $1,551,628.91 | ($136,297.82) | 1,653,647.96 |
| FIXED INCOME | FHLMC POOL #Q5-2324 | FHLMC | United States | $2,944,610.59 | ($259,718.46) | 3,139,254.85 |
| FIXED INCOME | FHLMC POOL #Q5-2549 | FHLMC | United States | $281,684.09 | ($35,297.34) | 310,006.26 |
| FIXED INCOME | FHLMC POOL #Q5-2955 | FHLMC | United States | $4,772,421.81 | ($513,059.54) | 5,142,326.50 |
| FIXED INCOME | FHLMC POOL #Q5-3942 | FHLMC | United States | $36,924.93 | ($3,800.16) | 39,770.22 |
| FIXED INCOME | FHLMC POOL #Q5-4463 | FHLMC | United States | $337,797.25 | ($27,605.20) | 354,634.10 |
| FIXED INCOME | FHLMC POOL #Q6-0059 | FHLMC | United States | $114,777.63 | ($7,433.43) | 117,387.15 |
| FIXED INCOME | FHLMC POOL #QA-0049 | FHLMC | United States | $62,744.71 | ($5,912.59) | 63,913.69 |
| FIXED INCOME | FHLMC POOL #QA-0114 | FHLMC | United States | $37,810.68 | ($1,803.30) | 36,848.44 |
| FIXED INCOME | FHLMC POOL #QA-0115 | FHLMC | United States | $21,065.20 | ($1,111.62) | 20,628.62 |
| FIXED INCOME | FHLMC POOL #QA-0117 | FHLMC | United States | $50,565.72 | ($2,544.71) | 49,402.62 |
| FIXED INCOME | FHLMC POOL #QA-0139 | FHLMC | United States | $82,865.69 | ($4,168.45) | 80,958.04 |
| FIXED INCOME | FHLMC POOL #QA-1790 | FHLMC | United States | $312,297.68 | ($48,678.51) | 352,548.10 |
| FIXED INCOME | FHLMC POOL #QA-2244 | FHLMC | United States | $10,546,231.28 | ($206,820.65) | 11,720,509.09 |
| FIXED INCOME | FHLMC POOL #QA-2689 | FHLMC | United States | $900,903.01 | ($81,901.28) | 921,941.72 |
| FIXED INCOME | FHLMC POOL #QA-3637 | FHLMC | United States | $1,022,758.23 | ($191,215.34) | 1,151,197.32 |
| FIXED INCOME | FHLMC POOL #QA-5381 | FHLMC | United States | $1,113,584.78 | ($211,731.76) | 1,256,782.58 |
| FIXED INCOME | FHLMC POOL #QA-6750 | FHLMC | United States | $358,979.10 | ($66,458.09) | 402,840.36 |
| FIXED INCOME | FHLMC POOL #QA-6957 | FHLMC | United States | $885,347.52 | ($147,314.03) | 983,304.30 |
| FIXED INCOME | FHLMC POOL #QA-6958 | FHLMC | United States | $614,151.91 | ($99,861.91) | 682,603.37 |
| FIXED INCOME | FHLMC POOL #QA-7676 | FHLMC | United States | $106,179.79 | ($16,718.60) | 114,496.01 |
| FIXED INCOME | FHLMC POOL #QA-8571 | FHLMC | United States | $10,618.92 | ($1,544.66) | 10,973.59 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #QA-8584 | FHLMC | United States | $279,533.08 | ($39,633.07) | 299,524.34 |
| FIXED INCOME | FHLMC POOL #QA-8585 | FHLMC | United States | $358,291.11 | ($51,896.72) | 386,078.46 |
| FIXED INCOME | FHLMC POOL #QA-8587 | FHLMC | United States | $736,786.14 | ($104,550.86) | 794,338.62 |
| FIXED INCOME | FHLMC POOL #QA-8588 | FHLMC | United States | $846,315.80 | ($120,474.51) | 914,000.59 |
| FIXED INCOME | FHLMC POOL #QA-8589 | FHLMC | United States | $59,654.27 | ($8,637.04) | 64,638.78 |
| FIXED INCOME | FHLMC POOL #QA-8591 | FHLMC | United States | $134,146.23 | ($12,775.91) | 136,801.54 |
| FIXED INCOME | FHLMC POOL #QB-0117 | FHLMC | United States | $206,242.50 | ($16,764.63) | 216,788.53 |
| FIXED INCOME | FHLMC POOL #QB-1146 | FHLMC | United States | $1,173,660.70 | ($227,635.35) | 1,323,538.16 |
| FIXED INCOME | FHLMC POOL #QB-2682 | FHLMC | United States | $1,172,623.23 | ($287,865.84) | 1,382,234.48 |
| FIXED INCOME | FHLMC POOL #QB-3456 | FHLMC | United States | $9,424,917.48 | ($2,322,238.59) | 11,091,487.40 |
| FIXED INCOME | FHLMC POOL #QB-4023 | FHLMC | United States | $16,446,612.06 | ($3,891,965.80) | 19,320,240.19 |
| FIXED INCOME | FHLMC POOL #QB-4785 | FHLMC | United States | $1,798,645.44 | ($421,949.73) | 2,120,110.77 |
| FIXED INCOME | FHLMC POOL #QB-5163 | FHLMC | United States | $23,627,092.48 | ($5,695,056.06) | 27,849,876.40 |
| FIXED INCOME | FHLMC POOL #QB-6037 | FHLMC | United States | $587,928.07 | ($141,077.75) | 693,431.33 |
| FIXED INCOME | FHLMC POOL #QB-6065 | FHLMC | United States | $23,402,543.04 | ($5,658,743.63) | 27,602,112.44 |
| FIXED INCOME | FHLMC POOL #QB-6477 | FHLMC | United States | $1,462,393.45 | ($339,885.04) | 1,708,995.85 |
| FIXED INCOME | FHLMC POOL #QB-6553 | FHLMC | United States | $11,156,189.25 | ($2,712,357.46) | 13,146,839.93 |
| FIXED INCOME | FHLMC POOL #QB-6907 | FHLMC | United States | $8,662,199.60 | ($2,096,835.01) | 10,205,190.37 |
| FIXED INCOME | FHLMC POOL #QB-9401 | FHLMC | United States | $2,192,908.66 | ($525,684.92) | 2,682,271.15 |
| FIXED INCOME | FHLMC POOL #QC-0344 | FHLMC | United States | $17,705,499.52 | ($3,913,864.32) | 20,890,376.72 |
| FIXED INCOME | FHLMC POOL #QC-0945 | FHLMC | United States | $4,127,617.31 | ($930,090.76) | 4,869,521.35 |
| FIXED INCOME | FHLMC POOL #QC-1252 | FHLMC | United States | $127,796.56 | ($10,641.70) | 135,155.32 |
| FIXED INCOME | FHLMC POOL #QC-2328 | FHLMC | United States | $13,854,896.31 | ($3,264,034.71) | 16,491,895.40 |
| FIXED INCOME | FHLMC POOL #QC-3907 | FHLMC | United States | $2,356,411.22 | ($492,694.41) | 2,743,096.38 |
| FIXED INCOME | FHLMC POOL #QC-3918 | FHLMC | United States | $3,250,021.62 | ($29,251.10) | 3,851,360.15 |
| FIXED INCOME | FHLMC POOL #QC-4235 | FHLMC | United States | $1,315,921.31 | ($285,351.27) | 1,529,726.02 |
| FIXED INCOME | FHLMC POOL #QC-4575 | FHLMC | United States | $7,044,766.68 | $37,800.29 | 7,659,630.77 |
| FIXED INCOME | FHLMC POOL #QC-7530 | FHLMC | United States | $114,616.61 | ($9,923.61) | 121,586.78 |
| FIXED INCOME | FHLMC POOL #QC-9560 | FHLMC | United States | $1,321,191.18 | $24,143.88 | 1,613,222.00 |
| FIXED INCOME | FHLMC POOL #QD-2946 | FHLMC | United States | $2,454,838.02 | ($13,213.65) | 2,874,876.67 |
| FIXED INCOME | FHLMC POOL #QD-7594 | FHLMC | United States | $2,502,045.36 | ($417,975.87) | 2,928,104.02 |
| FIXED INCOME | FHLMC POOL #QD-7734 | FHLMC | United States | $12,329,308.44 | ($1,463,465.88) | 13,883,887.30 |
| FIXED INCOME | FHLMC POOL #QD-8259 | FHLMC | United States | $10,853,660.59 | ($93,641.81) | 12,374,202.60 |
| FIXED INCOME | FHLMC POOL #QE-0407 | FHLMC | United States | $297,930.25 | ($485.75) | 350,171.12 |
| FIXED INCOME | FHLMC POOL #QE-0603 | FHLMC | United States | $528,694.03 | ($37,839.13) | 560,548.11 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #QE-0669 | FHLMC | United States | $196,763.47 | ($15,198.03) | 214,384.44 |
| FIXED INCOME | FHLMC POOL #QE-0826 | FHLMC | United States | $368,726.34 | ($25,554.03) | 390,115.05 |
| FIXED INCOME | FHLMC POOL #QE-2551 | FHLMC | United States | $1,641,192.73 | $8,352.19 | 1,871,115.38 |
| FIXED INCOME | FHLMC POOL #QE-3361 | FHLMC | United States | $21,880,136.17 | ($1,308,679.62) | 23,187,608.10 |
| FIXED INCOME | FHLMC POOL #QE-4317 | FHLMC | United States | $6,222,072.02 | ($222,898.11) | 6,247,143.89 |
| FIXED INCOME | FHLMC POOL #QE-4365 | FHLMC | United States | $7,411,649.01 | $47,370.88 | 8,095,856.86 |
| FIXED INCOME | FHLMC POOL #QE-5881 | FHLMC | United States | $6,235,590.16 | ($215,350.99) | 6,252,931.62 |
| FIXED INCOME | FHLMC POOL #QE-6058 | FHLMC | United States | $1,809,922.72 | $49,255.59 | 1,861,600.76 |
| FIXED INCOME | FHLMC POOL #QE-6381 | FHLMC | United States | $5,971,812.68 | $86,911.84 | 6,324,308.55 |
| FIXED INCOME | FHLMC POOL #QE-6386 | FHLMC | United States | $564,121.54 | $32,640.91 | 579,073.22 |
| FIXED INCOME | FHLMC POOL #QE-8508 | FHLMC | United States | $1,627,499.22 | ($8,072.33) | 1,669,349.82 |
| FIXED INCOME | FHLMC POOL #QE-8940 | FHLMC | United States | $5,596,312.72 | $83,599.46 | 5,763,987.11 |
| FIXED INCOME | FHLMC POOL #QE-9001 | FHLMC | United States | $3,174,830.86 | $40,866.76 | 3,370,797.81 |
| FIXED INCOME | FHLMC POOL #QE-9221 | FHLMC | United States | $2,871,998.94 | $40,205.69 | 2,882,385.13 |
| FIXED INCOME | FHLMC POOL #QF-1762 | FHLMC | United States | $589,622.33 | ($1,431.53) | 563,579.32 |
| FIXED INCOME | FHLMC POOL #QF-2436 | FHLMC | United States | $1,018,327.23 | $16,799.91 | 1,019,258.15 |
| FIXED INCOME | FHLMC POOL #QF-2717 | FHLMC | United States | $7,737,365.00 | $191,824.62 | 7,611,146.82 |
| FIXED INCOME | FHLMC POOL #QF-4848 | FHLMC | United States | $2,694,068.40 | $56,579.87 | 2,594,516.80 |
| FIXED INCOME | FHLMC POOL #QF-4959 | FHLMC | United States | $14,380,779.43 | ($17,940.60) | 14,453,674.13 |
| FIXED INCOME | FHLMC POOL #QF-6627 | FHLMC | United States | $624,449.15 | $1,384.33 | 596,710.08 |
| FIXED INCOME | FHLMC POOL #QF-7085 | FHLMC | United States | $5,291,073.83 | $23,461.72 | 5,207,937.79 |
| FIXED INCOME | FHLMC POOL #QF-8204 | FHLMC | United States | $493,754.15 | $9,266.03 | 477,107.85 |
| FIXED INCOME | FHLMC POOL #QF-8470 | FHLMC | United States | $1,275,661.30 | $2,121.76 | 1,237,196.85 |
| FIXED INCOME | FHLMC POOL #QF-8903 | FHLMC | United States | $338,676.58 | $2,908.17 | 323,303.50 |
| FIXED INCOME | FHLMC POOL #QF-9065 | FHLMC | United States | $295,993.62 | $4,928.86 | 283,673.67 |
| FIXED INCOME | FHLMC POOL #QF-9670 | FHLMC | United States | $486,879.32 | $6,017.27 | 478,630.91 |
| FIXED INCOME | FHLMC POOL #QG-0567 | FHLMC | United States | $142,087.94 | ($1,799.79) | 142,823.96 |
| FIXED INCOME | FHLMC POOL #QG-0835 | FHLMC | United States | $92,476.45 | ($1,495.87) | 88,493.36 |
| FIXED INCOME | FHLMC POOL #QG-0855 | FHLMC | United States | $100,484.07 | ($511.08) | 95,600.18 |
| FIXED INCOME | FHLMC POOL #QG-0883 | FHLMC | United States | $93,285.33 | ($583.51) | 92,118.80 |
| FIXED INCOME | FHLMC POOL #QG-0886 | FHLMC | United States | $81,356.02 | $777.39 | 78,139.78 |
| FIXED INCOME | FHLMC POOL #QG-0888 | FHLMC | United States | $117,120.61 | $921.71 | 112,473.21 |
| FIXED INCOME | FHLMC POOL #QG-0892 | FHLMC | United States | $85,892.23 | $890.46 | 81,415.47 |
| FIXED INCOME | FHLMC POOL #QG-0901 | FHLMC | United States | $334,039.09 | ($2,865.53) | 334,387.97 |
| FIXED INCOME | FHLMC POOL #QG-0903 | FHLMC | United States | $90,116.87 | ($982.42) | 90,509.99 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #QG-5435 | FHLMC | United States | $1,833,419.77 | $1,852.70 | 1,843,472.83 |
| FIXED INCOME | FHLMC POOL #QG-6044 | FHLMC | United States | $213,872.39 | $2,298.84 | 207,536.31 |
| FIXED INCOME | FHLMC POOL #QG-9421 | FHLMC | United States | $1,147,385.02 | ($28,580.41) | 1,187,117.86 |
| FIXED INCOME | FHLMC POOL #QH-7587 | FHLMC | United States | $12,694,897.96 | $164,671.73 | 12,158,505.24 |
| FIXED INCOME | FHLMC POOL #QI-1573 | FHLMC | United States | $367,322.89 | $6,573.31 | 353,933.58 |
| FIXED INCOME | FHLMC POOL #QI-1588 | FHLMC | United States | $101,009.51 | $1,884.90 | 96,880.47 |
| FIXED INCOME | FHLMC POOL #QI-2181 | FHLMC | United States | $203,949.69 | $3,968.21 | 192,886.37 |
| FIXED INCOME | FHLMC POOL #QI-2222 | FHLMC | United States | $274,241.24 | $5,641.25 | 259,735.86 |
| FIXED INCOME | FHLMC POOL #QI-2452 | FHLMC | United States | $576,134.87 | $10,628.70 | 541,080.09 |
| FIXED INCOME | FHLMC POOL #QI-2489 | FHLMC | United States | $383,101.75 | $6,529.93 | 365,566.74 |
| FIXED INCOME | FHLMC POOL #QI-2610 | FHLMC | United States | $219,991.72 | $3,023.76 | 212,396.43 |
| FIXED INCOME | FHLMC POOL #QI-3714 | FHLMC | United States | $193,966.80 | $4,270.41 | 183,311.51 |
| FIXED INCOME | FHLMC POOL #QI-3992 | FHLMC | United States | $50,615.77 | $505.01 | 48,482.70 |
| FIXED INCOME | FHLMC POOL #QI-4391 | FHLMC | United States | $19,217,454.31 | $680,599.64 | 18,531,063.71 |
| FIXED INCOME | FHLMC POOL #QI-8286 | FHLMC | United States | $303,494.64 | $4,602.93 | 290,454.22 |
| FIXED INCOME | FHLMC POOL #QI-8288 | FHLMC | United States | $480,704.71 | $7,964.59 | 460,023.59 |
| FIXED INCOME | FHLMC POOL #QI-8385 | FHLMC | United States | $240,903.16 | $6,557.07 | 224,764.33 |
| FIXED INCOME | FHLMC POOL #QI-9010 | FHLMC | United States | $315,186.81 | $7,534.94 | 302,604.51 |
| FIXED INCOME | FHLMC POOL #QI-9069 | FHLMC | United States | $224,995.39 | $4,904.82 | 210,815.25 |
| FIXED INCOME | FHLMC POOL #QI-9084 | FHLMC | United States | $85,833.18 | $2,187.12 | 80,554.95 |
| FIXED INCOME | FHLMC POOL #QI-9093 | FHLMC | United States | $467,826.39 | $11,011.85 | 439,272.24 |
| FIXED INCOME | FHLMC POOL #QI-9179 | FHLMC | United States | $192,725.96 | $698.48 | 184,008.26 |
| FIXED INCOME | FHLMC POOL #QI-9184 | FHLMC | United States | $216,336.59 | $471.06 | 206,294.85 |
| FIXED INCOME | FHLMC POOL #QJ-0058 | FHLMC | United States | $489,664.06 | $7,019.26 | 475,438.93 |
| FIXED INCOME | FHLMC POOL #QJ-0108 | FHLMC | United States | $177,633.92 | $3,347.35 | 166,437.14 |
| FIXED INCOME | FHLMC POOL #QJ-0110 | FHLMC | United States | $253,612.23 | $5,188.36 | 238,830.23 |
| FIXED INCOME | FHLMC POOL #QJ-0151 | FHLMC | United States | $1,092,347.75 | $14,061.70 | 1,049,480.00 |
| FIXED INCOME | FHLMC POOL #QJ-0155 | FHLMC | United States | $944,775.49 | $12,850.00 | 906,305.82 |
| FIXED INCOME | FHLMC POOL #QJ-0238 | FHLMC | United States | $333,159.98 | $4,551.61 | 320,056.86 |
| FIXED INCOME | FHLMC POOL #QJ-0571 | FHLMC | United States | $403,991.00 | $8,007.18 | 389,696.92 |
| FIXED INCOME | FHLMC POOL #QJ-0827 | FHLMC | United States | $325,400.97 | $8,120.46 | 304,673.05 |
| FIXED INCOME | FHLMC POOL #QJ-1678 | FHLMC | United States | $268,375.57 | $5,741.35 | 249,725.25 |
| FIXED INCOME | FHLMC POOL #QJ-1801 | FHLMC | United States | $98,982.87 | $1,739.25 | 92,474.23 |
| FIXED INCOME | FHLMC POOL #QJ-1894 | FHLMC | United States | $16,683,465.76 | $234,678.74 | 16,057,388.19 |
| FIXED INCOME | FHLMC POOL #QJ-1978 | FHLMC | United States | $759,806.31 | $7,806.23 | 725,338.23 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #QJ-2101 | FHLMC | United States | $16,488,578.75 | $44,895.25 | 16,222,316.47 |
| FIXED INCOME | FHLMC POOL #QJ-2112 | FHLMC | United States | $1,569,254.42 | $31,177.71 | 1,474,581.38 |
| FIXED INCOME | FHLMC POOL #QJ-2163 | FHLMC | United States | $2,243,277.64 | $17,671.38 | 2,179,462.97 |
| FIXED INCOME | FHLMC POOL #QJ-3467 | FHLMC | United States | $480,847.93 | $4,621.51 | 462,180.47 |
| FIXED INCOME | FHLMC POOL #QJ-3881 | FHLMC | United States | $111,318.31 | $1,280.28 | 104,742.24 |
| FIXED INCOME | FHLMC POOL #QJ-4073 | FHLMC | United States | $189,267.80 | $2,381.52 | 177,233.08 |
| FIXED INCOME | FHLMC POOL #QJ-4539 | FHLMC | United States | $1,845,549.25 | ($2,301.41) | 1,794,914.71 |
| FIXED INCOME | FHLMC POOL #QJ-4619 | FHLMC | United States | $120,247.66 | $784.94 | 114,973.08 |
| FIXED INCOME | FHLMC POOL #QJ-4621 | FHLMC | United States | $290,195.25 | $1,385.32 | 277,028.98 |
| FIXED INCOME | FHLMC POOL #QJ-4640 | FHLMC | United States | $86,025.78 | ($147.58) | 83,454.55 |
| FIXED INCOME | FHLMC POOL #QJ-4647 | FHLMC | United States | $119,992.43 | $918.05 | 114,573.49 |
| FIXED INCOME | FHLMC POOL #QJ-4771 | FHLMC | United States | $286,454.25 | $416.76 | 276,270.90 |
| FIXED INCOME | FHLMC POOL #QJ-5285 | FHLMC | United States | $545,921.47 | ($23.79) | 525,480.29 |
| FIXED INCOME | FHLMC POOL #QJ-5501 | FHLMC | United States | $401,017.32 | ($4,603.74) | 391,338.23 |
| FIXED INCOME | FHLMC POOL #QJ-5506 | FHLMC | United States | $533,030.61 | $912.11 | 509,833.20 |
| FIXED INCOME | FHLMC POOL #QJ-5594 | FHLMC | United States | $408,630.55 | ($3,738.88) | 399,172.81 |
| FIXED INCOME | FHLMC POOL #QJ-5639 | FHLMC | United States | $1,004,159.97 | $1,816.68 | 984,486.65 |
| FIXED INCOME | FHLMC POOL #QJ-6831 | FHLMC | United States | $281,704.45 | ($103.98) | 276,131.20 |
| FIXED INCOME | FHLMC POOL #QJ-6950 | FHLMC | United States | $467,426.16 | $3,909.92 | 450,340.25 |
| FIXED INCOME | FHLMC POOL #QJ-7029 | FHLMC | United States | $623,021.91 | $3,582.81 | 594,193.61 |
| FIXED INCOME | FHLMC POOL #QJ-7078 | FHLMC | United States | $1,223,467.06 | ($2,353.37) | 1,211,325.54 |
| FIXED INCOME | FHLMC POOL #QJ-8570 | FHLMC | United States | $944,152.28 | $13,145.10 | 910,798.83 |
| FIXED INCOME | FHLMC POOL #QK-1348 | FHLMC | United States | $188,785.07 | ($4,314.28) | 215,577.79 |
| FIXED INCOME | FHLMC POOL #QN-2942 | FHLMC | United States | $142,631.96 | $432.00 | 154,207.27 |
| FIXED INCOME | FHLMC POOL #QN-3609 | FHLMC | United States | $38,986.24 | ($193.89) | 42,510.04 |
| FIXED INCOME | FHLMC POOL #QN-4751 | FHLMC | United States | $320,774.87 | ($587.17) | 348,734.04 |
| FIXED INCOME | FHLMC POOL #QN-6372 | FHLMC | United States | $817,386.88 | $860.29 | 889,240.47 |
| FIXED INCOME | FHLMC POOL #QN-6459 | FHLMC | United States | $250,684.63 | ($1,478.31) | 273,826.63 |
| FIXED INCOME | FHLMC POOL #QN-7481 | FHLMC | United States | $3,180,621.99 | $3,209.48 | 3,460,369.83 |
| FIXED INCOME | FHLMC POOL #QN-8287 | FHLMC | United States | $727,298.09 | ($501.39) | 792,611.95 |
| FIXED INCOME | FHLMC POOL #QX-2607 | FHLMC | United States | $5,287,519.76 | $143,750.25 | 5,191,766.28 |
| FIXED INCOME | FHLMC POOL #QX-3595 | FHLMC | United States | $11,779,780.96 | $228,430.88 | 11,349,192.60 |
| FIXED INCOME | FHLMC POOL #QX-5018 | FHLMC | United States | $55,516.24 | $843.37 | 53,030.86 |
| FIXED INCOME | FHLMC POOL #QX-5361 | FHLMC | United States | $105,196.61 | $1,431.70 | 98,756.38 |
| FIXED INCOME | FHLMC POOL #QX-5967 | FHLMC | United States | $116,418.68 | $1,854.89 | 108,045.85 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #QX-6003 | FHLMC | United States | $82,328.07 | $310.16 | 76,278.18 |
| FIXED INCOME | FHLMC POOL #QX-6517 | FHLMC | United States | $936,749.77 | $7,975.35 | 879,855.39 |
| FIXED INCOME | FHLMC POOL #QX-6652 | FHLMC | United States | $105,689.01 | $1,508.65 | 98,086.95 |
| FIXED INCOME | FHLMC POOL #QX-6683 | FHLMC | United States | $93,798.31 | $1,116.25 | 88,648.99 |
| FIXED INCOME | FHLMC POOL #QX-6684 | FHLMC | United States | $71,332.33 | $939.32 | 66,441.98 |
| FIXED INCOME | FHLMC POOL #QX-6718 | FHLMC | United States | $83,188.98 | $1,089.23 | 80,400.69 |
| FIXED INCOME | FHLMC POOL #QX-6811 | FHLMC | United States | $94,619.41 | $1,667.19 | 88,075.95 |
| FIXED INCOME | FHLMC POOL #QX-6877 | FHLMC | United States | $119,503.03 | $1,784.59 | 110,825.06 |
| FIXED INCOME | FHLMC POOL #QY-1258 | FHLMC | United States | $24,211,411.11 | $340,220.66 | 24,390,764.53 |
| FIXED INCOME | FHLMC POOL #QY-2560 | FHLMC | United States | $9,683,217.49 | $140,425.80 | 9,779,381.40 |
| FIXED INCOME | FHLMC POOL #QY-5242 | FHLMC | United States | $1,767,002.19 | ($6,447.98) | 1,750,385.20 |
| FIXED INCOME | FHLMC POOL #QY-9150 | FHLMC | United States | $90,091.00 | $812.02 | 83,690.88 |
| FIXED INCOME | FHLMC POOL #QZ-0758 | FHLMC | United States | $295,706.17 | $604.43 | 278,384.18 |
| FIXED INCOME | FHLMC POOL #QZ-0799 | FHLMC | United States | $59,221.92 | $464.63 | 57,339.46 |
| FIXED INCOME | FHLMC POOL #QZ-1622 | FHLMC | United States | $10,532,265.42 | ($2,790.25) | 10,192,646.44 |
| FIXED INCOME | FHLMC POOL #QZ-2424 | FHLMC | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FHLMC POOL #QZ-2741 | FHLMC | United States | $53,315.22 | $94.62 | 50,499.05 |
| FIXED INCOME | FHLMC POOL #QZ-2862 | FHLMC | United States | $85,317.17 | $237.73 | 81,970.32 |
| FIXED INCOME | FHLMC POOL #QZ-2887 | FHLMC | United States | $83,329.25 | $1,010.17 | 77,672.85 |
| FIXED INCOME | FHLMC POOL #QZ-2889 | FHLMC | United States | $103,656.05 | $655.34 | 97,044.11 |
| FIXED INCOME | FHLMC POOL #QZ-3312 | FHLMC | United States | $480,114.20 | ($604.92) | 462,560.05 |
| FIXED INCOME | FHLMC POOL #QZ-3773 | FHLMC | United States | $472,063.85 | $293.64 | 448,509.62 |
| FIXED INCOME | FHLMC POOL #QZ-3965 | FHLMC | United States | $102,142.94 | $1,376.25 | 94,397.33 |
| FIXED INCOME | FHLMC POOL #QZ-4025 | FHLMC | United States | $493,051.31 | $1,061.89 | 469,662.14 |
| FIXED INCOME | FHLMC POOL #QZ-6080 | FHLMC | United States | $100,361.16 | ($321.50) | 98,839.68 |
| FIXED INCOME | FHLMC POOL #QZ-6171 | FHLMC | United States | $106,621.82 | $813.24 | 99,433.44 |
| FIXED INCOME | FHLMC POOL #QZ-7444 | FHLMC | United States | $378,374.84 | $200.42 | 366,312.18 |
| FIXED INCOME | FHLMC POOL #RA-1209 | FHLMC | United States | $80,111.15 | ($8,898.73) | 81,995.40 |
| FIXED INCOME | FHLMC POOL #RA-2304 | FHLMC | United States | $136,249.98 | ($17,024.59) | 139,697.71 |
| FIXED INCOME | FHLMC POOL #RA-2794 | FHLMC | United States | $1,725,217.99 | $31,923.63 | 1,871,358.62 |
| FIXED INCOME | FHLMC POOL #RA-2970 | FHLMC | United States | $948,200.66 | ($212,709.97) | 1,113,861.59 |
| FIXED INCOME | FHLMC POOL #RA-3217 | FHLMC | United States | $699,921.87 | ($61,742.97) | 904,724.31 |
| FIXED INCOME | FHLMC POOL #RA-3282 | FHLMC | United States | $2,906,657.24 | ($603,739.55) | 3,246,609.76 |
| FIXED INCOME | FHLMC POOL #RA-3484 | FHLMC | United States | $968,725.66 | ($175,021.84) | 1,093,197.08 |
| FIXED INCOME | FHLMC POOL #RA-4244 | FHLMC | United States | $434,366.22 | ($2,576.76) | 564,537.21 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #RA-4335 | FHLMC | United States | $623,011.63 | ($53,114.18) | 759,736.31 |
| FIXED INCOME | FHLMC POOL #RA-4527 | FHLMC | United States | $1,930,163.47 | ($404,706.43) | 2,267,437.20 |
| FIXED INCOME | FHLMC POOL #RA-4664 | FHLMC | United States | $8,695,770.45 | ($2,173,215.56) | 10,263,846.75 |
| FIXED INCOME | FHLMC POOL #RA-4664 | FHLMC | United States | $8,886,643.74 | ($2,220,917.96) | 10,489,139.51 |
| FIXED INCOME | FHLMC POOL #RA-4921 | FHLMC | United States | $19,547,613.08 | ($4,537,177.92) | 23,081,007.60 |
| FIXED INCOME | FHLMC POOL #RA-4921 | FHLMC | United States | $11,068,232.86 | ($2,569,036.97) | 13,068,908.50 |
| FIXED INCOME | FHLMC POOL #RA-5077 | FHLMC | United States | $2,260,144.26 | $59,464.56 | 2,627,758.97 |
| FIXED INCOME | FHLMC POOL #RA-5276 | FHLMC | United States | $9,646,846.22 | ($628,066.92) | 11,331,322.91 |
| FIXED INCOME | FHLMC POOL #RA-5801 | FHLMC | United States | $4,631,873.63 | $87,553.62 | 5,404,543.16 |
| FIXED INCOME | FHLMC POOL #RA-5854 | FHLMC | United States | $657,059.25 | $7,013.72 | 764,677.39 |
| FIXED INCOME | FHLMC POOL #RA-5921 | FHLMC | United States | $2,448,832.90 | ($189,288.72) | 2,852,344.59 |
| FIXED INCOME | FHLMC POOL #RA-5950 | FHLMC | United States | $1,886,731.33 | $34,248.92 | 2,224,543.02 |
| FIXED INCOME | FHLMC POOL #RA-6015 | FHLMC | United States | $4,541,690.00 | ($165,587.73) | 5,101,875.99 |
| FIXED INCOME | FHLMC POOL #RA-6071 | FHLMC | United States | $3,094,565.84 | ($704,596.03) | 3,800,993.07 |
| FIXED INCOME | FHLMC POOL #RA-6114 | FHLMC | United States | $1,412,560.15 | $23,504.99 | 1,756,333.08 |
| FIXED INCOME | FHLMC POOL #RA-6433 | FHLMC | United States | $765,951.43 | ($14,199.13) | 911,734.77 |
| FIXED INCOME | FHLMC POOL #RA-6530 | FHLMC | United States | $28,173,170.96 | ($4,024,736.88) | 30,766,925.32 |
| FIXED INCOME | FHLMC POOL #RA-6565 | FHLMC | United States | $6,874,613.10 | $121,739.65 | 8,017,758.36 |
| FIXED INCOME | FHLMC POOL #RA-6599 | FHLMC | United States | $29,327.05 | ($2,180.80) | 31,867.99 |
| FIXED INCOME | FHLMC POOL #RA-6614 | FHLMC | United States | $12,948,996.21 | ($216,890.86) | 15,312,416.69 |
| FIXED INCOME | FHLMC POOL #RA-6652 | FHLMC | United States | $1,909,060.15 | ($11,932.27) | 2,265,265.62 |
| FIXED INCOME | FHLMC POOL #RA-6815 | FHLMC | United States | $2,811,329.87 | ($87,958.99) | 3,302,072.95 |
| FIXED INCOME | FHLMC POOL #RA-6950 | FHLMC | United States | $580,470.91 | ($7,233.50) | 631,127.29 |
| FIXED INCOME | FHLMC POOL #RA-7105 | FHLMC | United States | $1,184,129.58 | ($41,212.68) | 1,185,710.53 |
| FIXED INCOME | FHLMC POOL #RA-7177 | FHLMC | United States | $1,300,808.12 | $41,420.53 | 1,539,922.09 |
| FIXED INCOME | FHLMC POOL #RA-7392 | FHLMC | United States | $6,926,605.41 | ($3,119.28) | 7,089,232.40 |
| FIXED INCOME | FHLMC POOL #RA-7659 | FHLMC | United States | $4,244,645.41 | $99,937.41 | 4,644,608.09 |
| FIXED INCOME | FHLMC POOL #RA-7672 | FHLMC | United States | $1,869,763.26 | ($6,664.21) | 1,923,308.15 |
| FIXED INCOME | FHLMC POOL #RA-7746 | FHLMC | United States | $487,673.16 | $7,016.70 | 533,537.85 |
| FIXED INCOME | FHLMC POOL #RA-7884 | FHLMC | United States | $9,627,424.90 | $245,084.55 | 9,904,656.23 |
| FIXED INCOME | FHLMC POOL #RA-8249 | FHLMC | United States | $24,475,673.46 | $256,749.44 | 24,037,391.68 |
| FIXED INCOME | FHLMC POOL #RA-8549 | FHLMC | United States | $2,346,482.24 | ($9,813.11) | 2,305,913.54 |
| FIXED INCOME | FHLMC POOL #RA-8560 | FHLMC | United States | $1,041,873.17 | $14,805.85 | 1,008,589.71 |
| FIXED INCOME | FHLMC POOL #RA-8714 | FHLMC | United States | $300,163.08 | ($3,239.90) | 309,003.68 |
| FIXED INCOME | FHLMC POOL #RA-8758 | FHLMC | United States | $4,568,335.09 | $81,735.00 | 4,488,470.24 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #RA-9258 | FHLMC | United States | $436,841.77 | $3,008.96 | 439,086.97 |
| FIXED INCOME | FHLMC POOL #RA-9274 | FHLMC | United States | $1,071,141.80 | $5,027.03 | 1,053,264.40 |
| FIXED INCOME | FHLMC POOL #RA-9436 | FHLMC | United States | $3,609,506.51 | $59,444.76 | 3,552,652.24 |
| FIXED INCOME | FHLMC POOL #RA-9439 | FHLMC | United States | $1,443,396.57 | $8,579.98 | 1,417,522.06 |
| FIXED INCOME | FHLMC POOL #RA-9613 | FHLMC | United States | $1,356,910.29 | $32,082.00 | 1,362,473.73 |
| FIXED INCOME | FHLMC POOL #RA-9616 | FHLMC | United States | $3,147,760.56 | $19,154.48 | 3,165,370.57 |
| FIXED INCOME | FHLMC POOL #RA-9850 | FHLMC | United States | $1,813,213.29 | $8,509.71 | 1,782,950.67 |
| FIXED INCOME | FHLMC POOL #RB-5011 | FHLMC | United States | $3,379,040.01 | ($345,805.04) | 3,621,848.75 |
| FIXED INCOME | FHLMC POOL #RB-5011 | FHLMC | United States | $2,027,424.00 | ($201,031.62) | 2,173,109.25 |
| FIXED INCOME | FHLMC POOL #RB-5022 | FHLMC | United States | $3,633,430.56 | ($505,299.37) | 3,901,586.60 |
| FIXED INCOME | FHLMC POOL #RB-5028 | FHLMC | United States | $501,990.81 | ($49,279.20) | 527,779.89 |
| FIXED INCOME | FHLMC POOL #RB-5033 | FHLMC | United States | $2,875,070.92 | ($322,228.78) | 3,108,890.57 |
| FIXED INCOME | FHLMC POOL #RB-5034 | FHLMC | United States | $61,538.82 | ($6,570.16) | 65,091.75 |
| FIXED INCOME | FHLMC POOL #RB-5145 | FHLMC | United States | $13,335,266.62 | ($1,888,656.13) | 15,417,443.80 |
| FIXED INCOME | FHLMC POOL #RB-5161 | FHLMC | United States | $29,211,914.76 | ($703,615.79) | 32,815,985.00 |
| FIXED INCOME | FHLMC POOL #RB-5222 | FHLMC | United States | $110,041.79 | $1,359.99 | 105,345.83 |
| FIXED INCOME | FHLMC POOL #RB-5391 | FHLMC | United States | $31,492,032.86 | ($429,182.39) | 31,621,470.07 |
| FIXED INCOME | FHLMC POOL #RC-1819 | FHLMC | United States | $351,414.01 | $6,252.22 | 382,605.26 |
| FIXED INCOME | FHLMC POOL #RC-1953 | FHLMC | United States | $1,150,353.40 | $23,464.20 | 1,256,534.78 |
| FIXED INCOME | FHLMC POOL #RC-2314 | FHLMC | United States | $863,901.53 | ($10,289.96) | 942,736.28 |
| FIXED INCOME | FHLMC POOL #RD-5057 | FHLMC | United States | $2,281,271.38 | $117,275.47 | 2,419,984.91 |
| FIXED INCOME | FHLMC POOL #RD-5059 | FHLMC | United States | $360,156.25 | $18,775.62 | 381,764.10 |
| FIXED INCOME | FHLMC POOL #RD-5071 | FHLMC | United States | $704,591.24 | ($13,411.82) | 744,687.71 |
| FIXED INCOME | FHLMC POOL #RE-0017 | FHLMC | United States | $8,737,235.38 | ($2,061,577.25) | 10,437,837.45 |
| FIXED INCOME | FHLMC POOL #RJ-0297 | FHLMC | United States | $480,203.02 | $1,288.29 | 473,142.16 |
| FIXED INCOME | FHLMC POOL #RJ-1715 | FHLMC | United States | $14,459,927.81 | $58,063.82 | 14,042,036.80 |
| FIXED INCOME | FHLMC POOL #RJ-1715 | FHLMC | United States | $15,388,106.24 | $35,454.55 | 14,943,390.93 |
| FIXED INCOME | FHLMC POOL #RJ-1995 | FHLMC | United States | $565,144.53 | $2,248.07 | 532,204.61 |
| FIXED INCOME | FHLMC POOL #RJ-2310 | FHLMC | United States | $5,655,433.01 | $23,131.27 | 5,465,559.47 |
| FIXED INCOME | FHLMC POOL #RJ-3084 | FHLMC | United States | $2,163,456.11 | $35,702.44 | 2,124,986.77 |
| FIXED INCOME | FHLMC POOL #RJ-3289 | FHLMC | United States | $16,872,889.44 | $287,641.41 | 16,577,261.60 |
| FIXED INCOME | FHLMC POOL #RJ-3289 | FHLMC | United States | $16,872,889.44 | $287,641.39 | 16,577,261.60 |
| FIXED INCOME | FHLMC POOL #RJ-3472 | FHLMC | United States | $570,751.11 | $8,458.85 | 558,337.41 |
| FIXED INCOME | FHLMC POOL #RJ-4189 | FHLMC | United States | $3,170,157.17 | $35,329.84 | 3,132,339.39 |
| FIXED INCOME | FHLMC POOL #RJ-5101 | FHLMC | United States | $634,227.69 | $755.35 | 595,057.07 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #RJ-5275 | FHLMC | United States | $4,699,759.69 | ($1,354.55) | 4,570,816.94 |
| FIXED INCOME | FHLMC POOL #RJ-5305 | FHLMC | United States | $14,855,061.76 | ($210,103.23) | 15,342,651.22 |
| FIXED INCOME | FHLMC POOL #RJ-5597 | FHLMC | United States | $23,901,051.03 | ($383,992.95) | 24,146,703.50 |
| FIXED INCOME | FHLMC POOL #RJ-5597 | FHLMC | United States | $26,755,617.62 | ($429,854.24) | 27,030,609.01 |
| FIXED INCOME | FHLMC POOL #RJ-5676 | FHLMC | United States | $558,264.46 | $592.39 | 557,374.52 |
| FIXED INCOME | FHLMC POOL #RJ-5774 | FHLMC | United States | $44,028,832.14 | ($101,976.78) | 43,295,315.70 |
| FIXED INCOME | FHLMC POOL #RJ-6058 | FHLMC | United States | $568,280.21 | ($1,916.64) | 558,987.97 |
| FIXED INCOME | FHLMC POOL #RJ-6581 | FHLMC | United States | $5,152,550.49 | $2,048.42 | 5,210,614.10 |
| FIXED INCOME | FHLMC POOL #RQ-0064 | FHLMC | United States | $3,261,444.43 | $29,180.23 | 3,230,581.61 |
| FIXED INCOME | FHLMC POOL #RQ-0081 | FHLMC | United States | $22,200,830.22 | ($293,143.69) | 24,314,044.91 |
| FIXED INCOME | FHLMC POOL #RQ-0092 | FHLMC | United States | $8,443,002.67 | ($118,989.66) | 8,983,319.38 |
| FIXED INCOME | FHLMC POOL #RQ-0093 | FHLMC | United States | $2,525,801.27 | $4,362.33 | 2,619,039.06 |
| FIXED INCOME | FHLMC POOL #RQ-0094 | FHLMC | United States | $5,558,490.45 | $67,194.64 | 5,621,981.36 |
| FIXED INCOME | FHLMC POOL #RQ-0108 | FHLMC | United States | $16,473,179.45 | ($232,339.02) | 17,527,580.25 |
| FIXED INCOME | FHLMC POOL #RQ-0127 | FHLMC | United States | $9,266,730.96 | $58,590.55 | 9,372,578.61 |
| FIXED INCOME | FHLMC POOL #RQ-0128 | FHLMC | United States | $4,213,916.12 | $7,659.44 | 4,174,081.46 |
| FIXED INCOME | FHLMC POOL #RR-0001 | FHLMC | United States | $1,746,097.99 | ($12,652.65) | 1,760,676.39 |
| FIXED INCOME | FHLMC POOL #RR-0037 | FHLMC | United States | $8,013,369.54 | ($47,347.37) | 8,069,858.55 |
| FIXED INCOME | FHLMC POOL #SB-0424 | FHLMC | United States | $288,472.48 | ($1,964.97) | 314,961.82 |
| FIXED INCOME | FHLMC POOL #SB-0450 | FHLMC | United States | $13,560.58 | ($8.39) | 14,714.71 |
| FIXED INCOME | FHLMC POOL #SB-0469 | FHLMC | United States | $1,339,298.17 | ($1,347.46) | 1,425,902.75 |
| FIXED INCOME | FHLMC POOL #SB-0865 | FHLMC | United States | $482,774.65 | $19,132.03 | 481,628.37 |
| FIXED INCOME | FHLMC POOL #SB-1526 | FHLMC | United States | $527,214.26 | $5,570.02 | 533,750.93 |
| FIXED INCOME | FHLMC POOL #SB-1723 | FHLMC | United States | $907,806.29 | ($5,203.22) | 920,415.99 |
| FIXED INCOME | FHLMC POOL #SB-1781 | FHLMC | United States | $2,153,474.93 | ($21,407.12) | 2,107,193.93 |
| FIXED INCOME | FHLMC POOL #SB-1792 | FHLMC | United States | $389,528.19 | ($821.64) | 395,729.27 |
| FIXED INCOME | FHLMC POOL #SB-8191 | FHLMC | United States | $400,070.68 | $14,486.51 | 401,879.14 |
| FIXED INCOME | FHLMC POOL #SB-8231 | FHLMC | United States | $2,096,939.25 | ($20,785.68) | 2,051,893.35 |
| FIXED INCOME | FHLMC POOL #SB-8346 | FHLMC | United States | $1,389,492.68 | ($27,790.19) | 1,422,766.45 |
| FIXED INCOME | FHLMC POOL #SB-8501 | FHLMC | United States | $26,282.90 | ($134.04) | 28,647.56 |
| FIXED INCOME | FHLMC POOL #SB-8506 | FHLMC | United States | $1,711,340.93 | $20,705.47 | 1,856,990.93 |
| FIXED INCOME | FHLMC POOL #SB-8506 | FHLMC | United States | $295,111.23 | ($182.18) | 320,227.77 |
| FIXED INCOME | FHLMC POOL #SB-8511 | FHLMC | United States | $249,950.63 | ($3,195.00) | 272,741.85 |
| FIXED INCOME | FHLMC POOL #SC-0111 | FHLMC | United States | $270,455.38 | ($35,996.86) | 289,377.80 |
| FIXED INCOME | FHLMC POOL #SC-0114 | FHLMC | United States | $14,135,690.13 | ($2,503,951.58) | 15,706,264.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SC-0471 | FHLMC | United States | $23,884,770.59 | $154,684.18 | 28,589,792.79 |
| FIXED INCOME | FHLMC POOL #SC-0630 | FHLMC | United States | $30,594,613.00 | $1,060,344.87 | 35,082,078.62 |
| FIXED INCOME | FHLMC POOL #SD-0432 | FHLMC | United States | $5,245,919.86 | ($1,068,803.73) | 5,918,030.60 |
| FIXED INCOME | FHLMC POOL #SD-0478 | FHLMC | United States | $1,181,640.51 | ($169,628.44) | 1,221,342.27 |
| FIXED INCOME | FHLMC POOL #SD-0481 | FHLMC | United States | $3,464,272.91 | ($709,774.70) | 3,692,677.31 |
| FIXED INCOME | FHLMC POOL #SD-0485 | FHLMC | United States | $1,429,076.66 | ($223,524.59) | 1,522,632.26 |
| FIXED INCOME | FHLMC POOL #SD-0487 | FHLMC | United States | $905,601.63 | ($153,394.31) | 979,943.40 |
| FIXED INCOME | FHLMC POOL #SD-0489 | FHLMC | United States | $1,194,586.04 | ($239,992.37) | 1,263,105.29 |
| FIXED INCOME | FHLMC POOL #SD-0490 | FHLMC | United States | $4,124,944.03 | ($576,389.50) | 4,244,497.37 |
| FIXED INCOME | FHLMC POOL #SD-0493 | FHLMC | United States | $842,948.45 | ($149,988.36) | 903,659.30 |
| FIXED INCOME | FHLMC POOL #SD-0494 | FHLMC | United States | $200,092.13 | ($41,671.77) | 216,213.75 |
| FIXED INCOME | FHLMC POOL #SD-0504 | FHLMC | United States | $751,595.30 | ($91,039.09) | 783,978.86 |
| FIXED INCOME | FHLMC POOL #SD-0505 | FHLMC | United States | $25,584.81 | ($3,549.00) | 26,641.05 |
| FIXED INCOME | FHLMC POOL #SD-0507 | FHLMC | United States | $3,913,915.35 | ($705,973.57) | 4,045,418.42 |
| FIXED INCOME | FHLMC POOL #SD-0653 | FHLMC | United States | $574,258.55 | $10,872.49 | 668,883.22 |
| FIXED INCOME | FHLMC POOL #SD-0725 | FHLMC | United States | $1,607,747.65 | $10,638.09 | 1,814,720.27 |
| FIXED INCOME | FHLMC POOL #SD-0780 | FHLMC | United States | $3,594,392.21 | ($295,758.29) | 4,183,693.30 |
| FIXED INCOME | FHLMC POOL #SD-0785 | FHLMC | United States | $3,095,786.93 | ($605,499.38) | 3,777,023.47 |
| FIXED INCOME | FHLMC POOL #SD-0789 | FHLMC | United States | $600,653.50 | ($115,018.92) | 728,226.68 |
| FIXED INCOME | FHLMC POOL #SD-0803 | FHLMC | United States | $636,522.65 | ($69,914.67) | 719,592.40 |
| FIXED INCOME | FHLMC POOL #SD-0823 | FHLMC | United States | $11,381,437.32 | ($1,800,457.92) | 13,272,452.05 |
| FIXED INCOME | FHLMC POOL #SD-0846 | FHLMC | United States | $23,547.07 | $436.67 | 27,437.96 |
| FIXED INCOME | FHLMC POOL #SD-0912 | FHLMC | United States | $3,303,674.34 | $70,468.25 | 4,037,060.15 |
| FIXED INCOME | FHLMC POOL #SD-0998 | FHLMC | United States | $290,785.39 | $5,176.10 | 339,091.20 |
| FIXED INCOME | FHLMC POOL #SD-1060 | FHLMC | United States | $2,430,985.58 | ($132,498.39) | 2,580,079.79 |
| FIXED INCOME | FHLMC POOL #SD-1189 | FHLMC | United States | $4,596,830.42 | ($56,030.38) | 4,613,454.23 |
| FIXED INCOME | FHLMC POOL #SD-1344 | FHLMC | United States | $1,461,387.67 | $3,637.36 | 1,423,642.17 |
| FIXED INCOME | FHLMC POOL #SD-1369 | FHLMC | United States | $794,675.32 | $42,883.95 | 813,125.13 |
| FIXED INCOME | FHLMC POOL #SD-1454 | FHLMC | United States | $776,673.25 | $46,078.37 | 795,543.54 |
| FIXED INCOME | FHLMC POOL #SD-1495 | FHLMC | United States | $1,041,974.84 | $57,483.02 | 1,039,141.45 |
| FIXED INCOME | FHLMC POOL #SD-1499 | FHLMC | United States | $582,613.06 | $30,908.76 | 581,945.77 |
| FIXED INCOME | FHLMC POOL #SD-1513 | FHLMC | United States | $594,772.20 | $9,475.66 | 596,797.32 |
| FIXED INCOME | FHLMC POOL #SD-1576 | FHLMC | United States | $3,946,167.73 | ($72,446.53) | 3,963,700.50 |
| FIXED INCOME | FHLMC POOL #SD-1709 | FHLMC | United States | $3,996,590.55 | $99,695.36 | 3,929,848.62 |
| FIXED INCOME | FHLMC POOL #SD-1719 | FHLMC | United States | $4,038,132.32 | $92,736.55 | 3,985,667.65 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-1811 | FHLMC | United States | $2,531,964.46 | ($21,876.29) | 2,670,613.82 |
| FIXED INCOME | FHLMC POOL #SD-1822 | FHLMC | United States | $647,123.84 | $33,232.88 | 647,968.36 |
| FIXED INCOME | FHLMC POOL #SD-1844 | FHLMC | United States | $2,148,949.79 | $292.19 | 2,434,739.51 |
| FIXED INCOME | FHLMC POOL #SD-1846 | FHLMC | United States | $19,863,536.05 | ($479,188.44) | 20,422,499.87 |
| FIXED INCOME | FHLMC POOL #SD-1883 | FHLMC | United States | $2,244,057.85 | $2,566.15 | 2,381,662.36 |
| FIXED INCOME | FHLMC POOL #SD-1884 | FHLMC | United States | $2,596,130.77 | $23,206.77 | 2,606,042.41 |
| FIXED INCOME | FHLMC POOL #SD-1913 | FHLMC | United States | $1,301,922.64 | $3,214.48 | 1,306,893.18 |
| FIXED INCOME | FHLMC POOL #SD-2163 | FHLMC | United States | $1,586,145.12 | $22,797.75 | 1,535,221.81 |
| FIXED INCOME | FHLMC POOL #SD-2174 | FHLMC | United States | $2,529,625.01 | $39,698.63 | 2,437,370.54 |
| FIXED INCOME | FHLMC POOL #SD-2221 | FHLMC | United States | $993,587.98 | $22,072.49 | 1,120,609.01 |
| FIXED INCOME | FHLMC POOL #SD-2263 | FHLMC | United States | $1,572,031.46 | $30,044.65 | 1,665,793.42 |
| FIXED INCOME | FHLMC POOL #SD-2322 | FHLMC | United States | $6,483,216.22 | ($34,788.00) | 6,685,726.88 |
| FIXED INCOME | FHLMC POOL #SD-2334 | FHLMC | United States | $2,345,354.94 | ($14,543.15) | 2,352,302.07 |
| FIXED INCOME | FHLMC POOL #SD-2362 | FHLMC | United States | $3,708,687.25 | $36,058.07 | 3,472,336.85 |
| FIXED INCOME | FHLMC POOL #SD-2364 | FHLMC | United States | $7,962,837.80 | $21,852.79 | 7,614,208.57 |
| FIXED INCOME | FHLMC POOL #SD-2490 | FHLMC | United States | $2,947,909.86 | $82,409.20 | 3,435,058.40 |
| FIXED INCOME | FHLMC POOL #SD-2598 | FHLMC | United States | $404,536.89 | $5,922.39 | 391,443.11 |
| FIXED INCOME | FHLMC POOL #SD-2723 | FHLMC | United States | $889,304.64 | ($5,043.17) | 875,124.70 |
| FIXED INCOME | FHLMC POOL #SD-2862 | FHLMC | United States | $1,345,644.01 | $40,763.52 | 1,297,581.59 |
| FIXED INCOME | FHLMC POOL #SD-2893 | FHLMC | United States | $4,958,240.28 | $18,111.72 | 4,871,559.00 |
| FIXED INCOME | FHLMC POOL #SD-2913 | FHLMC | United States | $5,590,668.52 | $27,483.81 | 5,496,765.44 |
| FIXED INCOME | FHLMC POOL #SD-2961 | FHLMC | United States | $943,339.20 | ($890.35) | 953,140.66 |
| FIXED INCOME | FHLMC POOL #SD-3010 | FHLMC | United States | $1,262,622.44 | $16,204.47 | 1,240,683.03 |
| FIXED INCOME | FHLMC POOL #SD-3136 | FHLMC | United States | $3,871,911.08 | $86,460.29 | 3,799,666.75 |
| FIXED INCOME | FHLMC POOL #SD-3218 | FHLMC | United States | $2,677,865.69 | $40,875.36 | 2,677,713.96 |
| FIXED INCOME | FHLMC POOL #SD-3350 | FHLMC | United States | $1,845,426.24 | ($14,957.39) | 1,848,945.40 |
| FIXED INCOME | FHLMC POOL #SD-3392 | FHLMC | United States | $1,472,245.20 | $19,424.93 | 1,451,383.97 |
| FIXED INCOME | FHLMC POOL #SD-3433 | FHLMC | United States | $5,936,672.90 | ($25,822.14) | 5,847,076.20 |
| FIXED INCOME | FHLMC POOL #SD-3521 | FHLMC | United States | $1,827,738.01 | ($3,961.79) | 1,988,970.61 |
| FIXED INCOME | FHLMC POOL #SD-3553 | FHLMC | United States | $1,034,306.06 | $23,587.08 | 1,000,247.62 |
| FIXED INCOME | FHLMC POOL #SD-3611 | FHLMC | United States | $4,053,471.84 | $78,177.01 | 4,582,472.46 |
| FIXED INCOME | FHLMC POOL #SD-3704 | FHLMC | United States | $7,062,326.27 | $171,563.83 | 6,797,299.55 |
| FIXED INCOME | FHLMC POOL #SD-3770 | FHLMC | United States | $5,243,718.40 | $148,284.67 | 6,101,935.25 |
| FIXED INCOME | FHLMC POOL #SD-3897 | FHLMC | United States | $699,827.40 | $39,018.08 | 681,539.43 |
| FIXED INCOME | FHLMC POOL #SD-3927 | FHLMC | United States | $10,198,735.91 | $248,928.09 | 10,032,365.84 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-3927 | FHLMC | United States | $9,518,863.41 | $232,333.93 | 9,363,583.97 |
| FIXED INCOME | FHLMC POOL #SD-3983 | FHLMC | United States | $4,020,294.05 | $52,476.84 | 3,965,751.75 |
| FIXED INCOME | FHLMC POOL #SD-4071 | FHLMC | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FHLMC POOL #SD-4157 | FHLMC | United States | $1,163,105.01 | $51,788.09 | 1,304,075.58 |
| FIXED INCOME | FHLMC POOL #SD-4171 | FHLMC | United States | $4,361,381.21 | $93,539.54 | 4,910,857.01 |
| FIXED INCOME | FHLMC POOL #SD-4220 | FHLMC | United States | $1,763,478.61 | ($7,535.14) | 1,765,762.33 |
| FIXED INCOME | FHLMC POOL #SD-4222 | FHLMC | United States | $13,673,843.61 | $304,113.29 | 13,174,275.09 |
| FIXED INCOME | FHLMC POOL #SD-4254 | FHLMC | United States | $1,271,069.00 | ($336.69) | 1,388,407.99 |
| FIXED INCOME | FHLMC POOL #SD-4363 | FHLMC | United States | $1,366,429.29 | $33,981.98 | 1,335,507.83 |
| FIXED INCOME | FHLMC POOL #SD-4423 | FHLMC | United States | $3,925,496.86 | $72,151.10 | 4,438,699.26 |
| FIXED INCOME | FHLMC POOL #SD-4437 | FHLMC | United States | $652,312.09 | $20,858.32 | 793,242.13 |
| FIXED INCOME | FHLMC POOL #SD-4452 | FHLMC | United States | $1,903,165.33 | ($16,770.19) | 2,006,683.45 |
| FIXED INCOME | FHLMC POOL #SD-4457 | FHLMC | United States | $495,735.03 | $14,626.51 | 602,719.81 |
| FIXED INCOME | FHLMC POOL #SD-4554 | FHLMC | United States | $3,393,499.40 | $48,159.41 | 3,597,845.00 |
| FIXED INCOME | FHLMC POOL #SD-4587 | FHLMC | United States | $1,878,315.25 | ($38,092.21) | 1,850,076.90 |
| FIXED INCOME | FHLMC POOL #SD-4589 | FHLMC | United States | $564,640.35 | ($2,452.54) | 582,618.00 |
| FIXED INCOME | FHLMC POOL #SD-4592 | FHLMC | United States | $319,834.96 | ($3,182.13) | 315,389.03 |
| FIXED INCOME | FHLMC POOL #SD-4593 | FHLMC | United States | $190,913.93 | ($1,667.91) | 188,263.80 |
| FIXED INCOME | FHLMC POOL #SD-4594 | FHLMC | United States | $206,525.22 | ($822.62) | 199,689.20 |
| FIXED INCOME | FHLMC POOL #SD-4597 | FHLMC | United States | $629,787.69 | ($7,475.82) | 697,400.69 |
| FIXED INCOME | FHLMC POOL #SD-4600 | FHLMC | United States | $109,196.75 | ($1,377.29) | 117,421.33 |
| FIXED INCOME | FHLMC POOL #SD-4603 | FHLMC | United States | $889,775.37 | $4,974.72 | 874,220.08 |
| FIXED INCOME | FHLMC POOL #SD-4624 | FHLMC | United States | $488,036.76 | ($10,208.13) | 529,021.84 |
| FIXED INCOME | FHLMC POOL #SD-4711 | FHLMC | United States | $1,597,697.45 | $31,958.66 | 1,643,011.72 |
| FIXED INCOME | FHLMC POOL #SD-4711 | FHLMC | United States | $1,006,549.40 | ($3,964.44) | 1,035,097.38 |
| FIXED INCOME | FHLMC POOL #SD-4712 | FHLMC | United States | $6,146,961.90 | $141,845.67 | 6,325,336.39 |
| FIXED INCOME | FHLMC POOL #SD-4860 | FHLMC | United States | $3,594,718.35 | $71,355.28 | 3,906,934.50 |
| FIXED INCOME | FHLMC POOL #SD-4977 | FHLMC | United States | $2,754,503.89 | $53,608.07 | 2,768,744.46 |
| FIXED INCOME | FHLMC POOL #SD-4977 | FHLMC | United States | $1,189,754.39 | ($2,164.58) | 1,195,905.33 |
| FIXED INCOME | FHLMC POOL #SD-5082 | FHLMC | United States | $571,593.37 | $13,104.70 | 622,958.36 |
| FIXED INCOME | FHLMC POOL #SD-5136 | FHLMC | United States | $6,287,926.58 | $200,067.65 | 6,037,665.34 |
| FIXED INCOME | FHLMC POOL #SD-5288 | FHLMC | United States | $3,393,675.75 | $51,719.45 | 3,714,144.52 |
| FIXED INCOME | FHLMC POOL #SD-5342 | FHLMC | United States | $5,411,903.33 | $256,459.88 | 6,616,611.91 |
| FIXED INCOME | FHLMC POOL #SD-5486 | FHLMC | United States | $1,490,726.29 | $26,264.43 | 1,623,890.74 |
| FIXED INCOME | FHLMC POOL #SD-5531 | FHLMC | United States | $1,380,940.83 | $38,741.35 | 1,536,136.72 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-5866 | FHLMC | United States | $6,787,549.87 | ($41,521.78) | 6,369,598.08 |
| FIXED INCOME | FHLMC POOL #SD-6157 | FHLMC | United States | $618,909.49 | $2,620.30 | 689,554.33 |
| FIXED INCOME | FHLMC POOL #SD-6202 | FHLMC | United States | $43,022,905.49 | ($884,646.83) | 49,024,482.65 |
| FIXED INCOME | FHLMC POOL #SD-6246 | FHLMC | United States | $28,831,173.33 | ($576,427.99) | 32,851,919.79 |
| FIXED INCOME | FHLMC POOL #SD-6299 | FHLMC | United States | $14,381,100.28 | $151,604.61 | 14,214,318.94 |
| FIXED INCOME | FHLMC POOL #SD-6299 | FHLMC | United States | $12,410,468.38 | $130,830.32 | 12,266,540.96 |
| FIXED INCOME | FHLMC POOL #SD-6371 | FHLMC | United States | $15,621,581.81 | ($67,985.07) | 15,371,739.80 |
| FIXED INCOME | FHLMC POOL #SD-6371 | FHLMC | United States | $11,291,393.37 | ($49,140.10) | 11,110,805.74 |
| FIXED INCOME | FHLMC POOL #SD-6420 | FHLMC | United States | $1,559,214.02 | ($10,169.62) | 1,482,790.97 |
| FIXED INCOME | FHLMC POOL #SD-6421 | FHLMC | United States | $2,990,797.35 | ($6,642.35) | 2,845,072.73 |
| FIXED INCOME | FHLMC POOL #SD-6475 | FHLMC | United States | $1,829,380.22 | ($16,823.71) | 1,884,482.49 |
| FIXED INCOME | FHLMC POOL #SD-6580 | FHLMC | United States | $3,360,063.60 | $23,970.80 | 3,297,790.33 |
| FIXED INCOME | FHLMC POOL #SD-6686 | FHLMC | United States | $2,116,276.52 | $32,011.85 | 2,055,994.76 |
| FIXED INCOME | FHLMC POOL #SD-6755 | FHLMC | United States | $783,349.91 | ($9,039.42) | 847,380.83 |
| FIXED INCOME | FHLMC POOL #SD-6850 | FHLMC | United States | $933,097.89 | $13,368.52 | 918,246.78 |
| FIXED INCOME | FHLMC POOL #SD-6966 | FHLMC | United States | $21,311,185.09 | $123,591.34 | 21,419,639.87 |
| FIXED INCOME | FHLMC POOL #SD-6966 | FHLMC | United States | $20,415,198.93 | $118,395.15 | 20,519,093.95 |
| FIXED INCOME | FHLMC POOL #SD-6999 | FHLMC | United States | $113,075.06 | $449.80 | 106,484.38 |
| FIXED INCOME | FHLMC POOL #SD-7084 | FHLMC | United States | $1,940,658.78 | $1,131.43 | 1,883,750.67 |
| FIXED INCOME | FHLMC POOL #SD-7170 | FHLMC | United States | $725,759.74 | $9,322.51 | 728,889.10 |
| FIXED INCOME | FHLMC POOL #SD-7334 | FHLMC | United States | $1,068,321.63 | $23,281.08 | 1,052,550.91 |
| FIXED INCOME | FHLMC POOL #SD-7408 | FHLMC | United States | $516,171.94 | $5,080.82 | 505,301.23 |
| FIXED INCOME | FHLMC POOL #SD-7539 | FHLMC | United States | $4,746,803.57 | ($398,074.39) | 5,777,042.89 |
| FIXED INCOME | FHLMC POOL #SD-7543 | FHLMC | United States | $421,191.67 | $21,860.08 | 491,831.84 |
| FIXED INCOME | FHLMC POOL #SD-7544 | FHLMC | United States | $1,628,708.17 | ($112,617.42) | 1,823,228.41 |
| FIXED INCOME | FHLMC POOL #SD-7548 | FHLMC | United States | $850,097.03 | $18,469.57 | 993,018.93 |
| FIXED INCOME | FHLMC POOL #SD-7551 | FHLMC | United States | $859,171.31 | $28,726.20 | 962,311.90 |
| FIXED INCOME | FHLMC POOL #SD-7552 | FHLMC | United States | $2,132,457.74 | $55,045.99 | 2,494,297.11 |
| FIXED INCOME | FHLMC POOL #SD-7553 | FHLMC | United States | $6,114,163.49 | ($391,074.90) | 6,848,224.70 |
| FIXED INCOME | FHLMC POOL #SD-7554 | FHLMC | United States | $1,822,612.09 | ($127,604.26) | 2,129,808.58 |
| FIXED INCOME | FHLMC POOL #SD-7555 | FHLMC | United States | $7,321,437.63 | ($541,953.84) | 8,203,383.38 |
| FIXED INCOME | FHLMC POOL #SD-7561 | FHLMC | United States | $284,305.97 | $16,441.63 | 299,429.14 |
| FIXED INCOME | FHLMC POOL #SD-8056 | FHLMC | United States | $1,961,605.75 | ($29,283.56) | 2,211,331.41 |
| FIXED INCOME | FHLMC POOL #SD-8071 | FHLMC | United States | $227,530.39 | ($26,490.50) | 233,213.82 |
| FIXED INCOME | FHLMC POOL #SD-8074 | FHLMC | United States | $1,028,112.19 | ($200,914.89) | 1,168,415.52 |

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|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-8082 | FHLMC | United States | $1,792,877.96 | ($165,810.65) | 2,330,289.27 |
| FIXED INCOME | FHLMC POOL #SD-8084 | FHLMC | United States | $1,401,226.47 | ($255,675.94) | 1,582,949.02 |
| FIXED INCOME | FHLMC POOL #SD-8094 | FHLMC | United States | $888,822.09 | ($118,396.97) | 934,457.90 |
| FIXED INCOME | FHLMC POOL #SD-8099 | FHLMC | United States | $1,608,865.44 | ($388,277.59) | 1,899,120.72 |
| FIXED INCOME | FHLMC POOL #SD-8100 | FHLMC | United States | $2,179,448.22 | ($4,361.48) | 2,464,101.19 |
| FIXED INCOME | FHLMC POOL #SD-8120 | FHLMC | United States | $1,045,316.52 | ($7,774.06) | 1,355,547.02 |
| FIXED INCOME | FHLMC POOL #SD-8121 | FHLMC | United States | $460,232.76 | $10,060.11 | 567,966.55 |
| FIXED INCOME | FHLMC POOL #SD-8121 | FHLMC | United States | $4,881,170.25 | ($26,015.17) | 6,023,781.13 |
| FIXED INCOME | FHLMC POOL #SD-8128 | FHLMC | United States | $16,685,245.22 | ($1,355,282.83) | 20,588,731.45 |
| FIXED INCOME | FHLMC POOL #SD-8129 | FHLMC | United States | $2,013,700.26 | ($476,898.44) | 2,373,293.83 |
| FIXED INCOME | FHLMC POOL #SD-8134 | FHLMC | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FHLMC POOL #SD-8134 | FHLMC | United States | $2,851,640.25 | ($232,709.64) | 3,522,036.39 |
| FIXED INCOME | FHLMC POOL #SD-8135 | FHLMC | United States | $1,356,688.53 | ($7,912.51) | 1,600,900.58 |
| FIXED INCOME | FHLMC POOL #SD-8150 | FHLMC | United States | $328,560.16 | ($82,698.78) | 407,129.33 |
| FIXED INCOME | FHLMC POOL #SD-8156 | FHLMC | United States | $357,651.96 | $9,954.77 | 422,584.95 |
| FIXED INCOME | FHLMC POOL #SD-8167 | FHLMC | United States | $3,881,831.30 | ($327,074.78) | 4,607,715.43 |
| FIXED INCOME | FHLMC POOL #SD-8174 | FHLMC | United States | $3,196,387.34 | $47,576.55 | 3,631,309.25 |
| FIXED INCOME | FHLMC POOL #SD-8179 | FHLMC | United States | $559,531.05 | ($11,684.83) | 634,849.61 |
| FIXED INCOME | FHLMC POOL #SD-8182 | FHLMC | United States | $27,601,137.31 | $200,397.48 | 34,223,073.96 |
| FIXED INCOME | FHLMC POOL #SD-8189 | FHLMC | United States | $1,252,607.76 | ($11,902.47) | 1,483,002.00 |
| FIXED INCOME | FHLMC POOL #SD-8190 | FHLMC | United States | $936,853.11 | ($15,675.16) | 1,065,114.15 |
| FIXED INCOME | FHLMC POOL #SD-8195 | FHLMC | United States | $329,386.83 | ($13,478.43) | 374,844.19 |
| FIXED INCOME | FHLMC POOL #SD-8199 | FHLMC | United States | $1,879,399.49 | $22,541.29 | 2,328,044.76 |
| FIXED INCOME | FHLMC POOL #SD-8199 | FHLMC | United States | $463,585.21 | $6,367.72 | 574,251.04 |
| FIXED INCOME | FHLMC POOL #SD-8205 | FHLMC | United States | $1,027,757.52 | ($30,891.49) | 1,217,803.94 |
| FIXED INCOME | FHLMC POOL #SD-8213 | FHLMC | United States | $8,538,869.03 | $201,638.54 | 9,718,058.21 |
| FIXED INCOME | FHLMC POOL #SD-8214 | FHLMC | United States | $2,426,356.63 | $1,627.37 | 2,656,934.24 |
| FIXED INCOME | FHLMC POOL #SD-8215 | FHLMC | United States | $1,347,960.95 | $2,346.20 | 1,429,524.88 |
| FIXED INCOME | FHLMC POOL #SD-8222 | FHLMC | United States | $2,590,805.38 | ($13,854.75) | 2,750,343.65 |
| FIXED INCOME | FHLMC POOL #SD-8224 | FHLMC | United States | $547,652.30 | ($6,875.28) | 649,837.00 |
| FIXED INCOME | FHLMC POOL #SD-8233 | FHLMC | United States | $5,581,127.61 | $112,293.28 | 5,626,042.18 |
| FIXED INCOME | FHLMC POOL #SD-8233 | FHLMC | United States | $1,831,822.29 | ($48,979.76) | 1,846,564.02 |
| FIXED INCOME | FHLMC POOL #SD-8235 | FHLMC | United States | $13,698,945.22 | $130,502.73 | 15,598,712.40 |
| FIXED INCOME | FHLMC POOL #SD-8239 | FHLMC | United States | $507,402.74 | ($6,463.17) | 509,237.70 |
| FIXED INCOME | FHLMC POOL #SD-8242 | FHLMC | United States | $2,193,233.40 | $35,317.18 | 2,499,667.66 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-8243 | FHLMC | United States | $2,579,002.22 | ($40,139.37) | 2,824,085.80 |
| FIXED INCOME | FHLMC POOL #SD-8244 | FHLMC | United States | $5,398,616.63 | $62,820.11 | 5,728,988.28 |
| FIXED INCOME | FHLMC POOL #SD-8246 | FHLMC | United States | $3,591,454.15 | ($24,085.88) | 3,605,165.80 |
| FIXED INCOME | FHLMC POOL #SD-8258 | FHLMC | United States | $2,449,214.12 | $17,010.18 | 2,457,676.72 |
| FIXED INCOME | FHLMC POOL #SD-8258 | FHLMC | United States | $3,985,407.59 | ($64,801.62) | 3,999,178.10 |
| FIXED INCOME | FHLMC POOL #SD-8262 | FHLMC | United States | $1,656,921.91 | ($19,038.04) | 1,962,937.30 |
| FIXED INCOME | FHLMC POOL #SD-8268 | FHLMC | United States | $6,416,001.43 | $58,613.40 | 6,304,330.72 |
| FIXED INCOME | FHLMC POOL #SD-8268 | FHLMC | United States | $1,610,502.23 | $46,492.99 | 1,582,471.39 |
| FIXED INCOME | FHLMC POOL #SD-8275 | FHLMC | United States | $768,097.91 | ($7,175.55) | 791,347.71 |
| FIXED INCOME | FHLMC POOL #SD-8278 | FHLMC | United States | $321,833.63 | ($1,190.45) | 313,482.46 |
| FIXED INCOME | FHLMC POOL #SD-8288 | FHLMC | United States | $4,010,737.41 | ($41,344.85) | 4,027,747.93 |
| FIXED INCOME | FHLMC POOL #SD-8289 | FHLMC | United States | $3,422,936.26 | $31,060.92 | 3,367,496.05 |
| FIXED INCOME | FHLMC POOL #SD-8290 | FHLMC | United States | $2,091,197.13 | $18,938.76 | 2,022,023.69 |
| FIXED INCOME | FHLMC POOL #SD-8299 | FHLMC | United States | $2,332,586.59 | ($11,614.46) | 2,342,950.24 |
| FIXED INCOME | FHLMC POOL #SD-8300 | FHLMC | United States | $2,322,567.42 | $30,422.34 | 2,285,241.81 |
| FIXED INCOME | FHLMC POOL #SD-8301 | FHLMC | United States | $699,607.14 | $2,792.94 | 676,569.93 |
| FIXED INCOME | FHLMC POOL #SD-8308 | FHLMC | United States | $3,440,785.32 | $30,257.80 | 3,385,489.00 |
| FIXED INCOME | FHLMC POOL #SD-8309 | FHLMC | United States | $2,322,258.42 | $41,179.65 | 2,249,792.60 |
| FIXED INCOME | FHLMC POOL #SD-8316 | FHLMC | United States | $4,765,329.79 | $55,756.99 | 4,700,216.12 |
| FIXED INCOME | FHLMC POOL #SD-8331 | FHLMC | United States | $3,137,990.81 | $54,392.94 | 3,088,745.91 |
| FIXED INCOME | FHLMC POOL #SD-8342 | FHLMC | United States | $1,030,045.29 | $27,359.52 | 1,013,880.66 |
| FIXED INCOME | FHLMC POOL #SD-8342 | FHLMC | United States | $1,207,140.80 | $19,067.61 | 1,188,196.98 |
| FIXED INCOME | FHLMC POOL #SD-8343 | FHLMC | United States | $4,008,645.96 | $225,893.23 | 3,889,095.17 |
| FIXED INCOME | FHLMC POOL #SD-8344 | FHLMC | United States | $999,051.94 | $10,012.22 | 959,771.69 |
| FIXED INCOME | FHLMC POOL #SD-8349 | FHLMC | United States | $14,201,873.51 | $243,439.99 | 13,979,001.63 |
| FIXED INCOME | FHLMC POOL #SD-8349 | FHLMC | United States | $2,513,790.99 | $58,747.86 | 2,474,341.74 |
| FIXED INCOME | FHLMC POOL #SD-8350 | FHLMC | United States | $2,452,104.12 | $44,545.02 | 2,376,369.23 |
| FIXED INCOME | FHLMC POOL #SD-8362 | FHLMC | United States | $3,285,729.27 | $56,448.38 | 3,234,165.88 |
| FIXED INCOME | FHLMC POOL #SD-8363 | FHLMC | United States | $1,075,986.57 | $21,181.76 | 1,046,465.77 |
| FIXED INCOME | FHLMC POOL #SD-8368 | FHLMC | United States | $4,866,632.96 | $86,280.81 | 4,733,111.87 |
| FIXED INCOME | FHLMC POOL #SD-8370 | FHLMC | United States | $76,046.64 | ($1,514.13) | 78,629.63 |
| FIXED INCOME | FHLMC POOL #SD-8379 | FHLMC | United States | $4,082,688.96 | $101,030.30 | 4,341,654.16 |
| FIXED INCOME | FHLMC POOL #SD-8383 | FHLMC | United States | $2,690,258.14 | $60,801.10 | 2,650,439.69 |
| FIXED INCOME | FHLMC POOL #SD-8393 | FHLMC | United States | $872,718.68 | ($16,389.14) | 902,361.25 |
| FIXED INCOME | FHLMC POOL #SD-8396 | FHLMC | United States | $367,997.35 | $9,313.46 | 357,900.97 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SD-8397 | FHLMC | United States | $505,610.25 | $6,539.00 | 486,034.40 |
| FIXED INCOME | FHLMC POOL #SD-8401 | FHLMC | United States | $2,901,925.67 | $2,978.92 | 2,864,336.03 |
| FIXED INCOME | FHLMC POOL #SD-8403 | FHLMC | United States | $611,038.32 | $7,930.27 | 587,380.59 |
| FIXED INCOME | FHLMC POOL #SD-8406 | FHLMC | United States | $2,259,113.52 | ($38,828.60) | 2,402,945.84 |
| FIXED INCOME | FHLMC POOL #SD-8446 | FHLMC | United States | $2,201,976.64 | $44,896.45 | 2,175,149.79 |
| FIXED INCOME | FHLMC POOL #SD-8453 | FHLMC | United States | $3,959,596.45 | $35,778.53 | 3,913,792.04 |
| FIXED INCOME | FHLMC POOL #SD-8461 | FHLMC | United States | $9,330,156.54 | ($135,834.75) | 9,416,822.70 |
| FIXED INCOME | FHLMC POOL #SD-8469 | FHLMC | United States | $10,885,049.43 | $143,107.90 | 10,765,835.75 |
| FIXED INCOME | FHLMC POOL #SD-8473 | FHLMC | United States | $1,251,593.57 | $240.06 | 1,297,579.80 |
| FIXED INCOME | FHLMC POOL #SD-8474 | FHLMC | United States | $13,264,357.51 | $91,029.08 | 13,368,812.50 |
| FIXED INCOME | FHLMC POOL #SD-8490 | FHLMC | United States | $1,156,299.05 | $5,091.84 | 1,198,783.96 |
| FIXED INCOME | FHLMC POOL #SD-8492 | FHLMC | United States | $639,504.97 | $6,304.90 | 645,745.03 |
| FIXED INCOME | FHLMC POOL #SD-8493 | FHLMC | United States | $8,711,338.04 | ($32,647.20) | 8,620,790.99 |
| FIXED INCOME | FHLMC POOL #SD-8498 | FHLMC | United States | $16,382.96 | $65.16 | 15,428.06 |
| FIXED INCOME | FHLMC POOL #SD-8506 | FHLMC | United States | $1,056,476.35 | ($3,812.68) | 1,045,733.19 |
| FIXED INCOME | FHLMC POOL #SD-8508 | FHLMC | United States | $348,439.86 | $1,889.54 | 334,949.22 |
| FIXED INCOME | FHLMC POOL #SD-8520 | FHLMC | United States | $1,738,102.28 | ($25,292.46) | 1,903,545.78 |
| FIXED INCOME | FHLMC POOL #SD-8524 | FHLMC | United States | $1,822,459.94 | ($19,061.93) | 1,805,321.42 |
| FIXED INCOME | FHLMC POOL #SD-8533 | FHLMC | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FHLMC POOL #SD-8533 | FHLMC | United States | $2,551,601.96 | $10,414.62 | 2,527,431.30 |
| FIXED INCOME | FHLMC POOL #SE-9129 | FHLMC | United States | $7,996,216.47 | ($113,123.79) | 10,674,573.77 |
| FIXED INCOME | FHLMC POOL #SI-2009 | FHLMC | United States | $1,007,043.87 | ($202,797.36) | 1,140,015.25 |
| FIXED INCOME | FHLMC POOL #SI-2045 | FHLMC | United States | $257,145.63 | ($4,602.08) | 289,007.77 |
| FIXED INCOME | FHLMC POOL #SI-2049 | FHLMC | United States | $223,262.07 | ($3,300.02) | 250,287.25 |
| FIXED INCOME | FHLMC POOL #SL-0107 | FHLMC | United States | $5,937,309.89 | $114,157.72 | 6,109,286.31 |
| FIXED INCOME | FHLMC POOL #SL-0214 | FHLMC | United States | $25,217,348.80 | $551,110.49 | 24,775,275.30 |
| FIXED INCOME | FHLMC POOL #SL-0214 | FHLMC | United States | $28,497,782.92 | $622,802.52 | 27,998,201.67 |
| FIXED INCOME | FHLMC POOL #SL-0305 | FHLMC | United States | $1,612,380.06 | $13,056.29 | 1,562,459.48 |
| FIXED INCOME | FHLMC POOL #SL-0331 | FHLMC | United States | $908,191.70 | $10,142.43 | 890,075.69 |
| FIXED INCOME | FHLMC POOL #SL-0386 | FHLMC | United States | $1,499,446.05 | ($3,193.12) | 1,452,867.12 |
| FIXED INCOME | FHLMC POOL #SL-0548 | FHLMC | United States | $13,428,087.08 | $50,877.46 | 13,508,779.52 |
| FIXED INCOME | FHLMC POOL #SL-0548 | FHLMC | United States | $14,162,114.16 | $53,658.58 | 14,247,217.53 |
| FIXED INCOME | FHLMC POOL #SL-0628 | FHLMC | United States | $3,564,969.99 | $43,691.34 | 3,456,337.30 |
| FIXED INCOME | FHLMC POOL #SL-0765 | FHLMC | United States | $625,982.18 | $5,917.09 | 643,075.12 |
| FIXED INCOME | FHLMC POOL #SL-0875 | FHLMC | United States | $6,313,791.70 | $34,103.14 | 6,140,566.33 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SL-1019 | FHLMC | United States | $574,272.45 | $6,253.22 | 638,896.87 |
| FIXED INCOME | FHLMC POOL #SL-1031 | FHLMC | United States | $1,466,416.89 | ($23,765.64) | 1,558,785.32 |
| FIXED INCOME | FHLMC POOL #SL-1034 | FHLMC | United States | $7,247,940.94 | ($106,333.15) | 7,706,694.80 |
| FIXED INCOME | FHLMC POOL #SL-1118 | FHLMC | United States | $21,851,054.27 | $285,587.75 | 21,620,079.75 |
| FIXED INCOME | FHLMC POOL #SL-1129 | FHLMC | United States | $27,927,068.54 | $214,282.48 | 28,176,524.70 |
| FIXED INCOME | FHLMC POOL #SL-1129 | FHLMC | United States | $18,618,045.69 | $142,854.98 | 18,784,349.80 |
| FIXED INCOME | FHLMC POOL #SL-1194 | FHLMC | United States | $1,976,070.19 | $7,288.16 | 1,916,672.51 |
| FIXED INCOME | FHLMC POOL #SL-1202 | FHLMC | United States | $12,451,700.43 | $124,213.79 | 12,322,031.58 |
| FIXED INCOME | FHLMC POOL #SL-1338 | FHLMC | United States | $25,492,480.71 | $385,625.16 | 24,793,068.26 |
| FIXED INCOME | FHLMC POOL #SL-1338 | FHLMC | United States | $16,702,913.30 | $252,665.24 | 16,244,651.67 |
| FIXED INCOME | FHLMC POOL #SL-1798 | FHLMC | United States | $594,826.91 | $18,294.48 | 693,268.77 |
| FIXED INCOME | FHLMC POOL #SL-1810 | FHLMC | United States | $1,227,831.65 | ($1,190.42) | 1,206,247.85 |
| FIXED INCOME | FHLMC POOL #SL-2020 | FHLMC | United States | $715,458.55 | $8,679.07 | 795,740.84 |
| FIXED INCOME | FHLMC POOL #SL-2360 | FHLMC | United States | $1,083,107.06 | $2,065.23 | 1,114,835.28 |
| FIXED INCOME | FHLMC POOL #SL-2476 | FHLMC | United States | $5,024,558.84 | ($21,064.69) | 5,165,685.36 |
| FIXED INCOME | FHLMC POOL #SL-3039 | FHLMC | United States | $18,969,784.48 | ($340,834.89) | 22,083,738.89 |
| FIXED INCOME | FHLMC POOL #SL-3072 | FHLMC | United States | $3,869,566.05 | ($64,827.68) | 3,884,222.51 |
| FIXED INCOME | FHLMC POOL #SL-3073 | FHLMC | United States | $4,079,984.23 | ($23,971.25) | 4,015,284.60 |
| FIXED INCOME | FHLMC POOL #SL-3074 | FHLMC | United States | $3,052,002.04 | $2,404.79 | 2,937,159.11 |
| FIXED INCOME | FHLMC POOL #SL-3109 | FHLMC | United States | $18,320,633.58 | ($237,112.01) | 18,500,893.95 |
| FIXED INCOME | FHLMC POOL #SL-3111 | FHLMC | United States | $22,172,110.86 | ($244,483.62) | 22,375,805.28 |
| FIXED INCOME | FHLMC POOL #SL-3124 | FHLMC | United States | $1,322,975.38 | ($5,519.86) | 1,286,678.19 |
| FIXED INCOME | FHLMC POOL #SL-3258 | FHLMC | United States | $21,803,876.51 | ($236,226.28) | 21,445,873.39 |
| FIXED INCOME | FHLMC POOL #SL-3258 | FHLMC | United States | $24,733,344.25 | ($267,964.58) | 24,327,241.50 |
| FIXED INCOME | FHLMC POOL #SL-3369 | FHLMC | United States | $14,159,713.66 | ($134,940.25) | 14,017,945.50 |
| FIXED INCOME | FHLMC POOL #SL-3369 | FHLMC | United States | $18,550,520.03 | ($176,784.07) | 18,364,790.78 |
| FIXED INCOME | FHLMC POOL #SL-3375 | FHLMC | United States | $6,175,919.99 | ($28,309.11) | 6,085,529.59 |
| FIXED INCOME | FHLMC POOL #SL-3422 | FHLMC | United States | $2,256,024.50 | ($5,241.06) | 2,331,952.89 |
| FIXED INCOME | FHLMC POOL #SL-3546 | FHLMC | United States | $2,473,744.80 | $16,600.41 | 2,442,135.43 |
| FIXED INCOME | FHLMC POOL #SL-3918 | FHLMC | United States | $2,023,288.19 | ($31,848.51) | 2,020,204.00 |
| FIXED INCOME | FHLMC POOL #SL-4197 | FHLMC | United States | $968,120.03 | ($721.44) | 975,330.98 |
| FIXED INCOME | FHLMC POOL #SL-4197 | FHLMC | United States | $19,440,161.27 | ($122,357.03) | 19,584,959.40 |
| FIXED INCOME | FHLMC POOL #SL-4331 | FHLMC | United States | $442,777.45 | ($477.79) | 444,458.99 |
| FIXED INCOME | FHLMC POOL #SL-4391 | FHLMC | United States | $14,655,027.40 | ($103,796.03) | 14,775,496.95 |
| FIXED INCOME | FHLMC POOL #SL-4457 | FHLMC | United States | $1,712,303.98 | $7,035.82 | 1,695,378.45 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SL-4716 | FHLMC | United States | $686,771.07 | $9,233.61 | 686,258.67 |
| FIXED INCOME | FHLMC POOL #SL-4756 | FHLMC | United States | $18,992,709.55 | ($287,125.78) | 21,653,243.58 |
| FIXED INCOME | FHLMC POOL #SL-4872 | FHLMC | United States | $291,959.08 | $1,465.61 | 271,912.76 |
| FIXED INCOME | FHLMC POOL #SL-4874 | FHLMC | United States | $838,125.81 | $13,009.42 | 788,092.46 |
| FIXED INCOME | FHLMC POOL #SL-4875 | FHLMC | United States | $713,992.75 | $4,000.30 | 677,729.69 |
| FIXED INCOME | FHLMC POOL #SL-4876 | FHLMC | United States | $622,113.90 | ($1,411.65) | 586,962.67 |
| FIXED INCOME | FHLMC POOL #SL-4877 | FHLMC | United States | $971,895.36 | $6,310.13 | 922,533.66 |
| FIXED INCOME | FHLMC POOL #SL-4878 | FHLMC | United States | $1,915,247.75 | $23,965.53 | 1,808,037.18 |
| FIXED INCOME | FHLMC POOL #SL-4879 | FHLMC | United States | $3,758,207.30 | $496.69 | 3,547,799.16 |
| FIXED INCOME | FHLMC POOL #SL-4881 | FHLMC | United States | $461,318.69 | ($244.03) | 435,779.13 |
| FIXED INCOME | FHLMC POOL #SL-4883 | FHLMC | United States | $607,711.74 | $121.37 | 577,969.43 |
| FIXED INCOME | FHLMC POOL #SL-4884 | FHLMC | United States | $1,087,367.58 | $16,718.82 | 1,035,381.09 |
| FIXED INCOME | FHLMC POOL #SL-4885 | FHLMC | United States | $785,179.68 | $188.69 | 754,799.02 |
| FIXED INCOME | FHLMC POOL #SL-4886 | FHLMC | United States | $2,337,418.84 | $33,914.07 | 2,233,024.93 |
| FIXED INCOME | FHLMC POOL #SL-4887 | FHLMC | United States | $3,609,032.82 | $11,420.99 | 3,447,846.01 |
| FIXED INCOME | FHLMC POOL #SL-4888 | FHLMC | United States | $378,885.53 | ($1,240.83) | 358,363.26 |
| FIXED INCOME | FHLMC POOL #SL-4889 | FHLMC | United States | $1,054,396.37 | ($3,256.10) | 988,941.61 |
| FIXED INCOME | FHLMC POOL #SL-4890 | FHLMC | United States | $1,343,187.31 | $10,479.58 | 1,270,253.58 |
| FIXED INCOME | FHLMC POOL #SL-4891 | FHLMC | United States | $4,106,938.38 | ($6,202.18) | 3,919,220.77 |
| FIXED INCOME | FHLMC POOL #SL-4892 | FHLMC | United States | $1,603,119.21 | $5,349.88 | 1,482,991.92 |
| FIXED INCOME | FHLMC POOL #SL-4893 | FHLMC | United States | $182,459.95 | $31.97 | 172,746.96 |
| FIXED INCOME | FHLMC POOL #SL-4992 | FHLMC | United States | $2,324,025.91 | $2,156.02 | 2,302,056.62 |
| FIXED INCOME | FHLMC POOL #SL-5013 | FHLMC | United States | $270,820.43 | ($890.93) | 263,584.17 |
| FIXED INCOME | FHLMC POOL #SL-5015 | FHLMC | United States | $7,290,368.79 | ($43,943.18) | 7,162,705.50 |
| FIXED INCOME | FHLMC POOL #SL-5016 | FHLMC | United States | $1,009,888.16 | ($6,726.86) | 992,525.58 |
| FIXED INCOME | FHLMC POOL #SL-5018 | FHLMC | United States | $419,765.91 | ($810.07) | 412,245.18 |
| FIXED INCOME | FHLMC POOL #SL-5019 | FHLMC | United States | $316,061.72 | ($2,064.79) | 310,493.53 |
| FIXED INCOME | FHLMC POOL #SL-5036 | FHLMC | United States | $2,661,108.53 | $43,509.80 | 2,660,133.15 |
| FIXED INCOME | FHLMC POOL #SL-5109 | FHLMC | United States | $24,814,238.35 | ($173,350.44) | 24,432,761.50 |
| FIXED INCOME | FHLMC POOL #SL-5124 | FHLMC | United States | $1,073,489.75 | $8,766.09 | 1,030,527.07 |
| FIXED INCOME | FHLMC POOL #SL-5127 | FHLMC | United States | $3,556,541.57 | $4,299.43 | 3,428,818.10 |
| FIXED INCOME | FHLMC POOL #SL-5128 | FHLMC | United States | $1,680,977.62 | $9,808.35 | 1,588,035.21 |
| FIXED INCOME | FHLMC POOL #SL-5129 | FHLMC | United States | $339,609.88 | ($1,273.97) | 319,000.33 |
| FIXED INCOME | FHLMC POOL #SL-5130 | FHLMC | United States | $1,385,980.22 | ($7,152.94) | 1,313,107.15 |
| FIXED INCOME | FHLMC POOL #SL-5131 | FHLMC | United States | $295,433.45 | ($853.49) | 277,794.43 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #SL-5134 | FHLMC | United States | $706,840.32 | $109.91 | 670,577.71 |
| FIXED INCOME | FHLMC POOL #SL-5135 | FHLMC | United States | $100,932.85 | ($342.42) | 95,753.84 |
| FIXED INCOME | FHLMC POOL #SL-5136 | FHLMC | United States | $714,862.72 | $3,554.00 | 659,386.35 |
| FIXED INCOME | FHLMC POOL #SL-5137 | FHLMC | United States | $310,290.17 | $342.03 | 288,367.51 |
| FIXED INCOME | FHLMC POOL #SL-5138 | FHLMC | United States | $222,731.36 | $964.14 | 205,579.21 |
| FIXED INCOME | FHLMC POOL #SL-5139 | FHLMC | United States | $1,448,177.14 | $7,051.29 | 1,340,590.30 |
| FIXED INCOME | FHLMC POOL #SL-5141 | FHLMC | United States | $67,374.01 | $92.48 | 62,388.35 |
| FIXED INCOME | FHLMC POOL #SL-5298 | FHLMC | United States | $9,882,898.43 | ($16,551.44) | 9,985,785.30 |
| FIXED INCOME | FHLMC POOL #SL-5298 | FHLMC | United States | $9,882,898.43 | ($16,551.44) | 9,985,785.30 |
| FIXED INCOME | FHLMC POOL #SL-5348 | FHLMC | United States | $904,180.82 | $9,433.11 | 891,914.02 |
| FIXED INCOME | FHLMC POOL #SL-5534 | FHLMC | United States | $2,522,915.42 | $10,077.40 | 2,622,191.59 |
| FIXED INCOME | FHLMC POOL #TA-7308 | FHLMC | United States | $95,926.56 | $1,154.25 | 95,019.75 |
| FIXED INCOME | FHLMC POOL #TA-9926 | FHLMC | United States | $104,334.83 | ($89.21) | 99,745.86 |
| FIXED INCOME | FHLMC POOL #TB-1539 | FHLMC | United States | $106,058.72 | ($150.93) | 99,850.67 |
| FIXED INCOME | FHLMC POOL #TB-3089 | FHLMC | United States | $101,890.33 | ($238.57) | 96,576.98 |
| FIXED INCOME | FHLMC POOL #TB-3691 | FHLMC | United States | $103,490.72 | $128.20 | 99,893.55 |
| FIXED INCOME | FHLMC POOL #TB-3704 | FHLMC | United States | $104,476.54 | ($323.43) | 99,881.34 |
| FIXED INCOME | FHLMC POOL #TB-3797 | FHLMC | United States | $308,298.45 | ($329.24) | 299,740.85 |
| FIXED INCOME | FHLMC POOL #TB-4392 | FHLMC | United States | $10,099,973.34 | $64,505.91 | 9,991,235.40 |
| FIXED INCOME | FHLMC POOL #TB-4392 | FHLMC | United States | $13,183,263.92 | $84,198.09 | 13,041,330.77 |
| FIXED INCOME | FHLMC POOL #TB-4433 | FHLMC | United States | $104,497.37 | $142.78 | 99,862.10 |
| FIXED INCOME | FHLMC POOL #TB-4906 | FHLMC | United States | $100,864.29 | $330.72 | 99,907.84 |
| FIXED INCOME | FHLMC POOL #TB-4907 | FHLMC | United States | $102,755.07 | $251.12 | 99,908.67 |
| FIXED INCOME | FHLMC POOL #TB-5536 | FHLMC | United States | $305,380.00 | $571.41 | 300,000.00 |
| FIXED INCOME | FHLMC POOL #TB-6346 | FHLMC | United States | $624,024.00 | ($421.31) | 600,000.00 |
| FIXED INCOME | FHLMC POOL #TB-6742 | FHLMC | United States | $106,664.33 | $143.50 | 100,000.00 |
| FIXED INCOME | FHLMC POOL #TB-6744 | FHLMC | United States | $106,699.33 | $108.19 | 100,000.00 |
| FIXED INCOME | FHLMC POOL #TB-6746 | FHLMC | United States | $106,674.33 | $118.34 | 100,000.00 |
| FIXED INCOME | FHLMC POOL #TB-8585 | FHLMC | United States | $106,135.69 | $295.93 | 100,000.00 |
| FIXED INCOME | FHLMC POOL #TB-8589 | FHLMC | United States | $106,135.78 | $296.02 | 100,000.00 |
| FIXED INCOME | FHLMC POOL #TB-8590 | FHLMC | United States | $318,648.07 | $1,128.80 | 300,000.00 |
| FIXED INCOME | FHLMC POOL #TB-8594 | FHLMC | United States | $212,085.65 | $406.14 | 200,000.00 |
| FIXED INCOME | FHLMC POOL #TB-8595 | FHLMC | United States | $212,134.23 | $454.72 | 200,000.00 |
| FIXED INCOME | FHLMC POOL #U7-9031 | FHLMC | United States | $678,756.17 | ($40,184.15) | 682,656.42 |
| FIXED INCOME | FHLMC POOL #U9-0432 | FHLMC | United States | $2,181,515.99 | ($180,335.27) | 2,320,992.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #U9-1636 | FHLMC | United States | $5,164,901.49 | ($323,991.64) | 5,331,988.23 |
| FIXED INCOME | FHLMC POOL #U9-9082 | FHLMC | United States | $5,146,435.45 | ($328,644.26) | 5,312,924.80 |
| FIXED INCOME | FHLMC POOL #U9-9146 | FHLMC | United States | $1,727,271.58 | ($183,128.13) | 1,743,662.00 |
| FIXED INCOME | FHLMC POOL #U9-9181 | FHLMC | United States | $3,793,486.85 | ($249,589.59) | 3,916,207.75 |
| FIXED INCOME | FHLMC POOL #V6-0696 | FHLMC | United States | $25,492.21 | ($1,602.47) | 25,986.20 |
| FIXED INCOME | FHLMC POOL #V6-0724 | FHLMC | United States | $36,058.16 | ($2,243.62) | 36,734.81 |
| FIXED INCOME | FHLMC POOL #V6-0796 | FHLMC | United States | $100,959.08 | ($5,635.26) | 103,925.82 |
| FIXED INCOME | FHLMC POOL #V6-0886 | FHLMC | United States | $110,305.81 | ($5,337.88) | 113,631.43 |
| FIXED INCOME | FHLMC POOL #V6-0902 | FHLMC | United States | $86,455.66 | ($4,318.37) | 89,194.53 |
| FIXED INCOME | FHLMC POOL #V6-0903 | FHLMC | United States | $91,555.69 | ($4,688.87) | 94,526.34 |
| FIXED INCOME | FHLMC POOL #V6-0904 | FHLMC | United States | $171,399.37 | ($8,588.83) | 176,829.21 |
| FIXED INCOME | FHLMC POOL #V6-0905 | FHLMC | United States | $6,639.01 | ($323.91) | 6,840.72 |
| FIXED INCOME | FHLMC POOL #V6-0909 | FHLMC | United States | $23,215.25 | ($1,588.46) | 23,774.67 |
| FIXED INCOME | FHLMC POOL #V8-1873 | FHLMC | United States | $2,134,579.30 | ($243,633.14) | 2,220,574.75 |
| FIXED INCOME | FHLMC POOL #V8-2781 | FHLMC | United States | $688,890.28 | ($69,720.54) | 764,584.10 |
| FIXED INCOME | FHLMC POOL #V8-3204 | FHLMC | United States | $194,415.03 | ($19,304.05) | 198,692.89 |
| FIXED INCOME | FHLMC POOL #V8-4655 | FHLMC | United States | $377,287.33 | ($23,707.82) | 384,359.54 |
| FIXED INCOME | FHLMC POOL #Z4-0235 | FHLMC | United States | $434,985.15 | ($7,895.25) | 478,789.62 |
| FIXED INCOME | FHLMC POOL #Z4-0256 | FHLMC | United States | $3,638,330.29 | ($50,257.05) | 4,006,442.19 |
| FIXED INCOME | FHLMC POOL #Z4-0290 | FHLMC | United States | $18,111,126.88 | ($328,997.50) | 19,849,768.07 |
| FIXED INCOME | FHLMC POOL #ZA-2488 | FHLMC | United States | $275,083.87 | ($33,780.14) | 293,501.07 |
| FIXED INCOME | FHLMC POOL #ZA-5250 | FHLMC | United States | $1,017,368.77 | ($143,987.28) | 1,069,244.97 |
| FIXED INCOME | FHLMC POOL #ZM-2486 | FHLMC | United States | $656,746.82 | ($103,142.03) | 713,291.85 |
| FIXED INCOME | FHLMC POOL #ZM-2868 | FNMA | United States | $231,957.95 | ($35,056.19) | 249,847.90 |
| FIXED INCOME | FHLMC POOL #ZM-5146 | FHLMC | United States | $1,586,269.31 | ($216,163.02) | 1,663,064.06 |
| FIXED INCOME | FHLMC POOL #ZM-6153 | FHLMC | United States | $1,376,960.28 | ($17,168.78) | 1,443,621.93 |
| FIXED INCOME | FHLMC POOL #ZM-6904 | FHLMC | United States | $27,910.34 | ($1,888.62) | 28,481.67 |
| FIXED INCOME | FHLMC POOL #ZN-0084 | FHLMC | United States | $115,398.37 | ($14,139.60) | 119,573.48 |
| FIXED INCOME | FHLMC POOL #ZN-0108 | FHLMC | United States | $395,283.89 | ($48,456.45) | 409,606.47 |
| FIXED INCOME | FHLMC POOL #ZN-0591 | FHLMC | United States | $13,706.12 | ($1,644.59) | 14,169.86 |
| FIXED INCOME | FHLMC POOL #ZN-3024 | FHLMC | United States | $146,248.68 | ($15,278.39) | 149,648.70 |
| FIXED INCOME | FHLMC POOL #ZN-4765 | FHLMC | United States | $117,089.00 | ($12,010.19) | 119,605.50 |
| FIXED INCOME | FHLMC POOL #ZN-5784 | FHLMC | United States | $115,011.08 | ($12,407.27) | 118,082.40 |
| FIXED INCOME | FHLMC POOL #ZS-4740 | FHLMC | United States | $757,795.72 | ($104,239.19) | 796,988.98 |
| FIXED INCOME | FHLMC POOL #ZS-4765 | FHLMC | United States | $51,113.09 | ($5,058.43) | 52,018.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC POOL #ZS-4785 | FNMA | United States | $2,663.22 | ($337.69) | 2,792.32 |
| FIXED INCOME | FHLMC POOL #ZS-4790 | FHLMC | United States | $8,380.81 | ($1,063.18) | 8,787.56 |
| FIXED INCOME | FHLMC POOL #ZT-0371 | FHLMC | United States | $645,175.51 | ($75,599.79) | 658,994.63 |
| FIXED INCOME | FHLMC POOL #ZT-0712 | FHLMC | United States | $23,105.40 | ($2,932.53) | 24,228.04 |
| FIXED INCOME | FHLMC POOL #ZT-1320 | FHLMC | United States | $7,828.68 | ($993.17) | 8,208.63 |
| FIXED INCOME | FHLMC POOL #ZT-1953 | FHLMC | United States | $22,676.46 | ($1,546.58) | 23,152.24 |
| FIXED INCOME | FHLMC POOL #ZT-2476 | FHLMC | United States | $523,310.78 | $18,141.81 | 605,408.16 |
| FIXED INCOME | FHLMC MULTICLASS MT | INTEREST ONLY | United States | $620,563.48 | ($2,675,570.95) | 140,125,806.49 |
| FIXED INCOME | FHLMC MULTICLASS MT | INTEREST ONLY | United States | $314,463.68 | ($104,715.45) | 19,945,801.80 |
| FIXED INCOME | FHLMC MULTICLASS MT | INTEREST ONLY | United States | $329,533.19 | ($451,649.55) | 9,186,590.69 |
| FIXED INCOME | FHLMC MULTICLASS MT | INTEREST ONLY | United States | $234,665.95 | ($324,421.50) | 5,810,881.17 |
| FIXED INCOME | FHLMC MULTICLASS MTG 150 | INTEREST ONLY | United States | $1,013,443.50 | ($325,472.11) | 51,674,289.86 |
| FIXED INCOME | FHLMC MULTICLASS MTG 151 | FREDDIE MAC MULTI( | United States | $6,986,700.75 | ($89,963.55) | 7,433,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 151 | INTEREST ONLY | United States | $240,200.28 | ($69,605.66) | 5,057,814.32 |
| FIXED INCOME | FHLMC MULTICLASS MTG 151 | INTEREST ONLY | United States | $136,598.81 | ($35,530.54) | 1,490,795.27 |
| FIXED INCOME | FHLMC MULTICLASS MTG 152 | INTEREST ONLY | United States | $270,407.79 | ($47,659.93) | 8,361,885.97 |
| FIXED INCOME | FHLMC MULTICLASS MTG 159 | FREDDIE MAC MULTI( | United States | $19,237,006.56 | ($424,296.96) | 19,295,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 163 | FREDDIE MAC MULTI( | United States | $1,027,395.43 | $32,009.76 | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 164 | FREDDIE MAC MULTI( | United States | $1,027,489.84 | $17,278.17 | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 165 | FREDDIE MAC MULTI( | United States | $993,351.06 | $2,992.23 | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 168 | OTHER CMO GOVT A( | United States | $2,900,543.30 | $69,018.30 | 3,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 170 | FREDDIE MAC MULTI( | United States | $2,053,734.09 | $9,760.76 | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 171 | OTHER CMO GOVT A( | United States | $9,507,537.01 | $149,533.11 | 9,670,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 172 | FREDDIE MAC MULTI( | United States | $18,097,639.99 | ($328,925.26) | 18,176,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 173 | FREDDIE MAC MULTI( | United States | $18,983,147.63 | ($566,914.93) | 19,044,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 175 | FREDDIE MAC MULTI( | United States | $20,291,291.40 | ($450,532.60) | 20,640,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 176 | OTHER CMO GOVT A( | United States | $9,380,264.66 | ($130,330.55) | 9,573,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 238 | INTEREST ONLY | United States | $609.36 | ($304.79) | 8,617.32 |
| FIXED INCOME | FHLMC MULTICLASS MTG 241 | INTEREST ONLY | United States | $199.96 | ($143.11) | 2,719.56 |
| FIXED INCOME | FHLMC MULTICLASS MTG 261 | FREDDIE MAC MULTI( | United States | $55,373.13 | $2,663.19 | 50,163.29 |
| FIXED INCOME | FHLMC MULTICLASS MTG 292 | INTEREST ONLY | United States | $5,964.71 | ($10,433.25) | 114,239.67 |
| FIXED INCOME | FHLMC MULTICLASS MTG 296 | INTEREST ONLY | United States | $13,628.53 | ($28,810.26) | 319,086.15 |
| FIXED INCOME | FHLMC MULTICLASS MTG 298 | INTEREST ONLY | United States | $35,232.10 | ($29,942.23) | 421,789.74 |
| FIXED INCOME | FHLMC MULTICLASS MTG 298 | INTEREST ONLY | United States | $3,100.77 | ($9,600.06) | 54,553.59 |
| FIXED INCOME | FHLMC MULTICLASS MTG 300 | FREDDIE MAC MULTI( | United States | $786,240.51 | ($95,912.39) | 768,621.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC MULTICLASS MTG 306 | FREDDIE MAC MULTI( | United States | $11,746.14 | ($39,925.37) | 257,848.40 |
| FIXED INCOME | FHLMC MULTICLASS MTG 330 | INTEREST ONLY | United States | $13,361.55 | ($15,819.23) | 197,095.58 |
| FIXED INCOME | FHLMC MULTICLASS MTG 342 | INTEREST ONLY | United States | $27,813.58 | ($33,378.04) | 401,279.49 |
| FIXED INCOME | FHLMC MULTICLASS MTG 348 | INTEREST ONLY | United States | $6,756.16 | ($13,901.84) | 114,145.69 |
| FIXED INCOME | FHLMC MULTICLASS MTG 372 | FREDDIE MAC MULTI( | United States | $2,335,513.15 | ($313,435.49) | 2,367,114.13 |
| FIXED INCOME | FHLMC MULTICLASS MTG 379 | FREDDIE MAC MULTI( | United States | $5,688,864.33 | $131,644.86 | 5,761,342.02 |
| FIXED INCOME | FHLMC MULTICLASS MTG 392 | FREDDIE MAC MULTI( | United States | $3,238,680.08 | ($274,525.99) | 3,326,932.50 |
| FIXED INCOME | FHLMC MULTICLASS MTG 399 | FREDDIE MAC MULTI( | United States | $2,413,746.61 | ($169,303.09) | 2,584,735.48 |
| FIXED INCOME | FHLMC MULTICLASS MTG 401 | INTEREST ONLY | United States | $323,971.33 | ($68,858.03) | 1,983,862.33 |
| FIXED INCOME | FHLMC MULTICLASS MTG 402 | INTEREST ONLY | United States | $158,927.26 | ($35,001.41) | 1,449,934.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 403 | FREDDIE MAC MULTI( | United States | $525,172.13 | ($36,486.66) | 548,238.34 |
| FIXED INCOME | FHLMC MULTICLASS MTG 403 | INTEREST ONLY | United States | $434,458.18 | ($76,949.19) | 3,240,210.15 |
| FIXED INCOME | FHLMC MULTICLASS MTG 409 | FREDDIE MAC MULTI( | United States | $283,474.90 | $7,952.40 | 302,106.30 |
| FIXED INCOME | FHLMC MULTICLASS MTG 409 | FREDDIE MAC MULTI( | United States | $257,814.69 | $6,576.53 | 275,501.17 |
| FIXED INCOME | FHLMC MULTICLASS MTG 409 | FREDDIE MAC MULTI( | United States | $212,045.16 | $4,968.71 | 227,621.69 |
| FIXED INCOME | FHLMC MULTICLASS MTG 409 | INTEREST ONLY | United States | $1,655.10 | ($9,470.41) | 126,246.73 |
| FIXED INCOME | FHLMC MULTICLASS MTG 411 | FREDDIE MAC MULTI( | United States | $148,787.27 | $5,769.64 | 166,349.95 |
| FIXED INCOME | FHLMC MULTICLASS MTG 412 | INTEREST ONLY | United States | $5,115.14 | ($25,515.11) | 351,314.56 |
| FIXED INCOME | FHLMC MULTICLASS MTG 416 | FREDDIE MAC MULTI( | United States | $362,658.75 | ($3,687.10) | 379,428.21 |
| FIXED INCOME | FHLMC MULTICLASS MTG 416 | FREDDIE MAC MULTI( | United States | $7,282,082.89 | ($1,456,572.24) | 8,532,124.44 |
| FIXED INCOME | FHLMC MULTICLASS MTG 418 | FREDDIE MAC MULTI( | United States | $117,760.60 | ($151.40) | 119,092.86 |
| FIXED INCOME | FHLMC MULTICLASS MTG 424 | FREDDIE MAC MULTI( | United States | $466,617.88 | ($2,944.71) | 467,966.66 |
| FIXED INCOME | FHLMC MULTICLASS MTG 428 | FREDDIE MAC MULTI( | United States | $90,285.67 | $180.35 | 90,783.57 |
| FIXED INCOME | FHLMC MULTICLASS MTG 429 | FREDDIE MAC MULTI( | United States | $201,101.07 | ($300.85) | 201,956.24 |
| FIXED INCOME | FHLMC MULTICLASS MTG 430 | FREDDIE MAC MULTI( | United States | $166,348.30 | ($303.83) | 168,214.92 |
| FIXED INCOME | FHLMC MULTICLASS MTG 435 | FREDDIE MAC MULTI( | United States | $2,285,795.43 | ($410,041.13) | 2,398,140.31 |
| FIXED INCOME | FHLMC MULTICLASS MTG 439 | FREDDIE MAC MULTI( | United States | $331,657.63 | ($33,969.95) | 328,807.96 |
| FIXED INCOME | FHLMC MULTICLASS MTG 439 | FREDDIE MAC MULTI( | United States | $1,314,207.70 | ($134,607.44) | 1,302,915.76 |
| FIXED INCOME | FHLMC MULTICLASS MTG 442 | FREDDIE MAC MULTI( | United States | $852,179.97 | $5,999.21 | 855,808.60 |
| FIXED INCOME | FHLMC MULTICLASS MTG 444 | FREDDIE MAC MULTI( | United States | $164,946.08 | $3,475.53 | 184,636.66 |
| FIXED INCOME | FHLMC MULTICLASS MTG 460 | INTEREST ONLY | United States | $112,617.68 | ($2,140.83) | 934,379.85 |
| FIXED INCOME | FHLMC MULTICLASS MTG 460 | FREDDIE MAC MULTI( | United States | $936,599.76 | ($8,458.18) | 944,915.01 |
| FIXED INCOME | FHLMC MULTICLASS MTG 464 | FREDDIE MAC MULTI( | United States | $1,697,491.01 | ($126,000.39) | 1,737,606.55 |
| FIXED INCOME | FHLMC MULTICLASS MTG 466 | FREDDIE MAC MULTI( | United States | $10,586,700.63 | $392,198.84 | 11,425,730.07 |
| FIXED INCOME | FHLMC MULTICLASS MTG 466 | FREDDIE MAC MULTI( | United States | $23,268,281.23 | ($3,880,084.45) | 25,075,020.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC MULTICLASS MTG 466 | FREDDIE MAC MULTI( | United States | $20,941,453.11 | ($3,492,076.00) | 22,567,518.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 468 | CMO CORPORATE | United States | $12,601,501.11 | ($1,445,520.11) | 13,572,378.60 |
| FIXED INCOME | FHLMC MULTICLASS MTG 471 | FREDDIE MAC MULTI( | United States | $2,828,992.79 | ($284,814.49) | 3,048,549.31 |
| FIXED INCOME | FHLMC MULTICLASS MTG 471 | FREDDIE MAC MULTI( | United States | $250,076.52 | $7,233.64 | 268,721.30 |
| FIXED INCOME | FHLMC MULTICLASS MTG 471 | FREDDIE MAC MULTI( | United States | $96,792.32 | $3,104.31 | 107,378.79 |
| FIXED INCOME | FHLMC MULTICLASS MTG 475 | CMO CORPORATE | United States | $10,543,368.35 | $384,959.38 | 11,223,592.90 |
| FIXED INCOME | FHLMC MULTICLASS MTG 476 | INTEREST ONLY | United States | $775,818.22 | ($77,676.03) | 4,066,275.30 |
| FIXED INCOME | FHLMC MULTICLASS MTG 488 | FREDDIE MAC MULTI( | United States | $166,960.27 | $7,953.92 | 181,559.47 |
| FIXED INCOME | FHLMC MULTICLASS MTG 492 | FREDDIE MAC MULTI( | United States | $170,561.55 | $6,090.43 | 185,711.93 |
| FIXED INCOME | FHLMC MULTICLASS MTG 493 | FREDDIE MAC MULTI( | United States | $257,155.76 | $3,796.80 | 291,304.41 |
| FIXED INCOME | FHLMC MULTICLASS MTG 494 | FREDDIE MAC MULTI( | United States | $980,030.68 | ($12,635.38) | 1,099,564.32 |
| FIXED INCOME | FHLMC MULTICLASS MTG 494 | FREDDIE MAC MULTI( | United States | $9,809,566.62 | ($2,215,045.83) | 11,207,731.07 |
| FIXED INCOME | FHLMC MULTICLASS MTG 495 | FREDDIE MAC MULTI( | United States | $360,526.03 | ($3,990.96) | 406,619.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 495 | FREDDIE MAC MULTI( | United States | $122,853.16 | $3,315.66 | 146,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 497 | FREDDIE MAC MULTI( | United States | $14,521,185.21 | $482,214.62 | 17,760,310.67 |
| FIXED INCOME | FHLMC MULTICLASS MTG 498 | FREDDIE MAC MULTI( | United States | $1,035,048.28 | ($18,030.05) | 1,327,932.68 |
| FIXED INCOME | FHLMC MULTICLASS MTG 498 | FREDDIE MAC MULTI( | United States | $7,259,728.05 | ($35,086.40) | 7,328,749.92 |
| FIXED INCOME | FHLMC MULTICLASS MTG 499 | FREDDIE MAC MULTI( | United States | $33,468,813.49 | $394,266.14 | 43,807,347.50 |
| FIXED INCOME | FHLMC MULTICLASS MTG 499 | FREDDIE MAC MULTI( | United States | $8,579,280.13 | $264,472.79 | 11,049,769.08 |
| FIXED INCOME | FHLMC MULTICLASS MTG 499 | CMO CORPORATE | United States | $266,697.83 | $38,170.31 | 1,270,332.44 |
| FIXED INCOME | FHLMC MULTICLASS MTG 500 | FREDDIE MAC MULTI( | United States | $1,107,562.34 | ($9,752.33) | 1,319,662.96 |
| FIXED INCOME | FHLMC MULTICLASS MTG 500 | INTEREST ONLY | United States | $78,810.71 | ($2,619.76) | 599,488.15 |
| FIXED INCOME | FHLMC MULTICLASS MTG 503 | FREDDIE MAC MULTI( | United States | $25,484,873.27 | ($271,449.77) | 32,349,146.50 |
| FIXED INCOME | FHLMC MULTICLASS MTG 506 | FREDDIE MAC MULTI( | United States | $15,007,831.41 | ($166,053.47) | 19,072,902.75 |
| FIXED INCOME | FHLMC MULTICLASS MTG 506 | CMO CORPORATE | United States | $291,224.49 | $22,335.26 | 1,391,931.21 |
| FIXED INCOME | FHLMC MULTICLASS MTG 511 | FREDDIE MAC MULTI( | United States | $4,676,409.44 | $81,385.70 | 5,431,369.85 |
| FIXED INCOME | FHLMC MULTICLASS MTG 511 | FREDDIE MAC MULTI( | United States | $262,781.94 | $3,592.69 | 284,091.66 |
| FIXED INCOME | FHLMC MULTICLASS MTG 515 | FREDDIE MAC MULTI( | United States | $63,860,844.02 | $3,011,889.64 | 77,731,199.20 |
| FIXED INCOME | FHLMC MULTICLASS MTG 515 | FREDDIE MAC MULTI( | United States | $46,871,449.66 | $2,210,613.32 | 57,051,766.96 |
| FIXED INCOME | FHLMC MULTICLASS MTG 515 | CMO CORPORATE | United States | $3,467,152.50 | ($658,058.31) | 3,958,915.83 |
| FIXED INCOME | FHLMC MULTICLASS MTG 518 | CMO CORPORATE | United States | $2,465,768.14 | ($411,676.15) | 2,772,883.48 |
| FIXED INCOME | FHLMC MULTICLASS MTG 520 | FREDDIE MAC MULTI( | United States | $9,997,532.59 | ($170,792.89) | 10,763,692.20 |
| FIXED INCOME | FHLMC MULTICLASS MTG 520 | FREDDIE MAC MULTI( | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 522 | FREDDIE MAC MULTI( | United States | $118,358.68 | $3,725.59 | 123,496.55 |
| FIXED INCOME | FHLMC MULTICLASS MTG 523 | CMO CORPORATE | United States | $13,063,191.76 | $111,545.31 | 13,520,640.08 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC MULTICLASS MTG 530 | FREDDIE MAC MULTI( | United States | $10,663,077.29 | $265,505.61 | 10,572,121.80 |
| FIXED INCOME | FHLMC MULTICLASS MTG 533 | FREDDIE MAC MULTI( | United States | $71,871.54 | $420.43 | 71,328.10 |
| FIXED INCOME | FHLMC MULTICLASS MTG 535 | FREDDIE MAC MULTI( | United States | $12,792,278.17 | $86,644.88 | 12,596,594.77 |
| FIXED INCOME | FHLMC MULTICLASS MTG 535 | FREDDIE MAC MULTI( | United States | $11,195,884.53 | $1,252,732.75 | 13,584,710.60 |
| FIXED INCOME | FHLMC MULTICLASS MTG 541 | FREDDIE MAC MULTI( | United States | $195,948.67 | $7,822.42 | 227,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 541 | FREDDIE MAC MULTI( | United States | $11,722,956.28 | $170,936.14 | 11,657,055.06 |
| FIXED INCOME | FHLMC MULTICLASS MTG 542 | FREDDIE MAC MULTI( | United States | $14,235,048.63 | $156,527.07 | 14,168,550.90 |
| FIXED INCOME | FHLMC MULTICLASS MTG 542 | FREDDIE MAC MULTI( | United States | $24,727,348.12 | ($431,235.41) | 23,979,197.16 |
| FIXED INCOME | FHLMC MULTICLASS MTG 545 | FREDDIE MAC MULTI( | United States | $330,895.51 | ($23.35) | 334,067.29 |
| FIXED INCOME | FHLMC MULTICLASS MTG 545 | FREDDIE MAC MULTI( | United States | $216,221.28 | $12,396.28 | 248,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG 547 | FREDDIE MAC MULTI( | United States | $390,962.60 | $1,826.86 | 386,636.92 |
| FIXED INCOME | FHLMC MULTICLASS MTG 550 | FREDDIE MAC MULTI( | United States | $11,223,813.51 | $51,885.72 | 11,127,302.71 |
| FIXED INCOME | FHLMC MULTICLASS MTG 551 | FREDDIE MAC MULTI( | United States | $548,528.97 | $3,042.89 | 541,709.94 |
| FIXED INCOME | FHLMC MULTICLASS MTG 552 | FREDDIE MAC MULTI( | United States | $20,152,197.32 | $123,759.53 | 20,054,206.59 |
| FIXED INCOME | FHLMC MULTICLASS MTG 552 | FREDDIE MAC MULTI( | United States | $263,196.45 | $1,280.85 | 278,217.42 |
| FIXED INCOME | FHLMC MULTICLASS MTG 553 | FREDDIE MAC MULTI( | United States | $702,098.67 | $5,042.15 | 691,120.48 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $533,772.27 | $3,807.21 | 525,451.93 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $544,203.88 | $3,913.55 | 535,689.30 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $8,675,901.44 | $124,200.71 | 8,539,066.10 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $718,867.89 | $5,162.58 | 707,627.49 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $950,431.46 | ($7,039.52) | 949,361.85 |
| FIXED INCOME | FHLMC MULTICLASS MTG 554 | FREDDIE MAC MULTI( | United States | $9,021,826.23 | $104,566.80 | 8,912,576.23 |
| FIXED INCOME | FHLMC MULTICLASS MTG 556 | FREDDIE MAC MULTI( | United States | $9,094,846.90 | $52,225.29 | 9,016,020.20 |
| FIXED INCOME | FHLMC MULTICLASS MTG 557 | FREDDIE MAC MULTI( | United States | $4,677,404.46 | $26,406.56 | 4,618,801.30 |
| FIXED INCOME | FHLMC MULTICLASS MTG 557 | FREDDIE MAC MULTI( | United States | $7,859,607.16 | $28,375.92 | 7,807,650.17 |
| FIXED INCOME | FHLMC MULTICLASS MTG 557 | FREDDIE MAC MULTI( | United States | $5,133,856.03 | $27,037.34 | 5,106,199.35 |
| FIXED INCOME | FHLMC MULTICLASS MTG 559 | FREDDIE MAC MULTI( | United States | $21,510,377.16 | $129,317.79 | 21,361,601.58 |
| FIXED INCOME | FHLMC MULTICLASS MTG 563 | FREDDIE MAC MULTI( | United States | $23,324,175.62 | ($529,588.92) | 24,068,121.25 |
| FIXED INCOME | FHLMC MULTICLASS MTG 563 | FREDDIE MAC MULTI( | United States | $13,994,505.37 | ($317,753.36) | 14,440,872.75 |
| FIXED INCOME | FHLMC MULTICLASS MTG 565 | FREDDIE MAC MULTI( | United States | $9,214,946.03 | ($80,140.86) | 9,424,178.50 |
| FIXED INCOME | FHLMC MULTICLASS MTG 565 | FREDDIE MAC MULTI( | United States | $13,822,419.05 | ($120,211.29) | 14,136,267.75 |
| FIXED INCOME | FHLMC MULTICLASS MTG K08 | FREDDIE MAC MULTI( | United States | $10,457,250.81 | ($67,047.97) | 10,621,173.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K09 | FREDDIE MAC MULTI( | United States | $4,139,634.66 | $295,420.19 | 4,296,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K10 | FREDDIE MAC MULTI( | United States | $1,894,309.39 | $154,973.00 | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K11 | FREDDIE MAC MULTI( | United States | $10,153,968.13 | ($21,014.76) | 11,254,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC MULTICLASS MTG K11 | INTEREST ONLY | United States | $317,247.87 | ($498,376.58) | 6,101,083.82 |
| FIXED INCOME | FHLMC MULTICLASS MTG K11 | FREDDIE MAC MULTI( | United States | $9,549,472.32 | $160,928.62 | 10,748,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K11 | FREDDIE MAC MULTI( | United States | $4,449,447.68 | $521,588.45 | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K12 | FREDDIE MAC MULTI( | United States | $5,106,591.70 | ($19,992.43) | 5,663,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K12 | FREDDIE MAC MULTI( | United States | $1,803,493.45 | $190,731.66 | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K13 | FREDDIE MAC MULTI( | United States | $10,051,348.83 | ($108,002.73) | 11,254,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K13 | FREDDIE MAC MULTI( | United States | $4,450,398.05 | $467,631.85 | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K14 | FREDDIE MAC MULTI( | United States | $11,361,414.06 | ($116,589.98) | 12,584,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K14 | FREDDIE MAC MULTI( | United States | $4,514,230.00 | $462,269.05 | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K51 | FREDDIE MAC MULTI( | United States | $9,078,470.35 | ($177,075.47) | 8,959,247.78 |
| FIXED INCOME | FHLMC MULTICLASS MTG K51 | FREDDIE MAC MULTI( | United States | $4,091,261.80 | ($62,675.70) | 4,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K51 | OTHER CMO GOVT A( | United States | $1,023,798.92 | ($4,846.08) | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K52 | FREDDIE MAC MULTI( | United States | $2,039,304.65 | $22,553.32 | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K52 | OTHER | United States | $1,758,183.85 | ($14,810.86) | 1,750,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K52 | FREDDIE MAC MULTI( | United States | $1,006,752.58 | ($14,569.75) | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K52 | FREDDIE MAC MULTI( | United States | $702,629.66 | ($13,986.01) | 700,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $17,790,859.61 | $3,710.07 | 17,721,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $5,001,409.10 | ($16,930.90) | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | OTHER CMO GOVT A( | United States | $5,184,969.81 | ($109,897.83) | 5,210,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | OTHER CMO GOVT A( | United States | $4,975,978.70 | ($36,526.30) | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $1,399,460.31 | ($31,802.22) | 1,405,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $15,570,186.16 | ($272,926.54) | 15,553,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | OTHER CMO GOVT A( | United States | $7,756,180.91 | ($137,360.41) | 7,780,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $1,381,810.82 | ($32,057.05) | 1,385,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K54 | FREDDIE MAC MULTI( | United States | $4,988,486.73 | ($94,635.66) | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K55 | FREDDIE MAC MULTI( | United States | $1,391,708.56 | ($23,544.14) | 1,405,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K55 | OTHER CMO GOVT A( | United States | $2,465,600.07 | ($46,006.60) | 2,500,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K55 | OTHER CMO GOVT A( | United States | $9,506,050.39 | ($145,654.19) | 9,581,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K75 | FREDDIE MAC MULTI( | United States | $4,980,544.95 | $268,944.95 | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K75 | FREDDIE MAC MULTI( | United States | $2,322,114.36 | $10,793.23 | 2,250,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K75 | FREDDIE MAC MULTI( | United States | $1,000,962.98 | ($22,721.35) | 1,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTI( | United States | $7,438,133.40 | ($76,936.76) | 7,405,416.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTI( | United States | $2,008,836.07 | ($3,461.26) | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTI( | United States | $1,991,596.81 | ($29,954.52) | 2,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTI( | United States | $19,256,933.05 | ($400,486.19) | 19,402,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | OTHER CMO GOVT AG | United States | $4,888,022.92 | ($102,848.75) | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTIC | United States | $4,896,416.35 | ($38,713.65) | 5,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG K76 | FREDDIE MAC MULTIC | United States | $3,917,116.41 | $2,331.08 | 4,000,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG KG( | INTEREST ONLY | United States | $1,598,480.95 | ($2,410,808.91) | 35,572,344.38 |
| FIXED INCOME | FHLMC MULTICLASS MTG KJ4 | FREDDIE MAC MULTIC | United States | $1,256,816.47 | $36,017.04 | 1,240,000.00 |
| FIXED INCOME | FHLMC MULTICLASS MTG KS1 | FREDDIE MAC MULTIC | United States | $1,755,717.50 | $219,728.97 | 1,985,038.26 |
| FIXED INCOME | FHLMC MULTICLASS MTG W5I | FREDDIE MAC MULTIC | United States | $729,040.33 | ($65,426.60) | 741,000.00 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 22 | INTEREST ONLY | United States | $24,891.19 | ($30,157.96) | 192,437.80 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 30 | INTEREST ONLY | United States | $458,283.13 | ($62,493.13) | 2,653,637.08 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 32 | FREDDIE MAC MULTIC | United States | $262,074.75 | $25.96 | 262,659.90 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 35 | FREDDIE MAC MULTIC | United States | $2,809,381.16 | ($185,080.96) | 3,015,824.40 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 35 | FREDDIE MAC MULTIC | United States | $1,957,852.01 | ($128,982.47) | 2,101,721.88 |
| FIXED INCOME | FHLMC MULTICLASS STRIP 38 | INTEREST ONLY | United States | $616,009.87 | ($39,608.32) | 2,593,398.14 |
| FIXED INCOME | FIDELITY NATIONAL FINANCIA | BANKS & FINANCE | United States | $2,790,497.20 | $66,849.91 | 2,960,000.00 |
| FIXED INCOME | FIDELITY NATIONAL INFORMA | INDUSTRIALS | United States | $1,605,112.92 | ($10,291.85) | 1,595,000.00 |
| FIXED INCOME | FIDELITY NATIONAL INFORMA | INDUSTRIALS | United States | $722,893.90 | ($7,258.10) | 720,000.00 |
| FIXED INCOME | FIDELITY NATIONAL INFORMA | INDUSTRIALS | United States | $1,535,231.53 | ($28,401.53) | 1,500,000.00 |
| FIXED INCOME | FIDELITY NATIONAL INFORMA | INDUSTRIALS | United States | $9,754,518.37 | ($102,978.30) | 10,000,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $996,507.39 | $31,017.57 | 940,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $370,408.59 | $13,819.60 | 370,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $399,849.50 | $1,925.15 | 380,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $228,922.58 | ($1,151.41) | 228,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $745,002.42 | ($13,056.78) | 742,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $1,009,066.62 | ($17,748.36) | 1,005,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $2,036,779.04 | $86,897.04 | 2,000,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $4,208,942.09 | ($8,279.24) | 4,000,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $1,003,134.17 | ($4,300.00) | 1,000,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $8,872,361.80 | ($153,057.34) | 8,955,000.00 |
| FIXED INCOME | FIFTH THIRD BANCORP | BANKS & FINANCE | United States | $5,667,841.84 | ($99,691.04) | 5,645,000.00 |
| FIXED INCOME | FIFTH THIRD BANK NA | BANKS & FINANCE | United States | $4,663,048.30 | $2,669.65 | 4,575,000.00 |
| FIXED INCOME | FIFTH THIRD BANK NA | BANKS & FINANCE | United States | $1,023,679.75 | $2,570.00 | 1,000,000.00 |
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $529,046.66 | ($1,220.94) | 522,000.00 |
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $354,749.89 | $3,661.00 | 350,000.00 |
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $801,814.68 | ($22,128.47) | 811,000.00 |
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $515,611.15 | ($9,699.78) | 516,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $4,996,232.07 | ($93,990.15) | 5,000,000.00 |
| FIXED INCOME | FIRST CITIZENS BANCSHARES | BANKS & FINANCE | United States | $12,161,992.15 | ($208,137.52) | 12,000,000.00 |
| FIXED INCOME | FIRST HORIZON CORP | BANKS & FINANCE | United States | $322,342.02 | $3,876.73 | 313,000.00 |
| FIXED INCOME | FIRST-CITIZENS BANK & TRUS | YANKEE BONDS - COI | United States | $1,353,635.78 | $2,297.82 | 1,350,000.00 |
| FIXED INCOME | FIRST-CITIZENS BANK & TRUS | BANKS & FINANCE | United States | $3,114,495.11 | ($59,551.56) | 3,000,000.00 |
| FIXED INCOME | FIRSTENERGY CORP | UTILITIES | United States | $7,834,081.37 | $217,799.80 | 7,741,000.00 |
| FIXED INCOME | FIRSTENERGY CORP | UTILITIES | United States | $735,896.85 | $17,329.37 | 788,000.00 |
| FIXED INCOME | FIRSTENERGY CORP | UTILITIES | United States | $3,516,000.27 | ($11,998.04) | 5,082,000.00 |
| FIXED INCOME | FIRSTENERGY TRANSMISSIOI | UTILITIES | United States | $36,481.80 | ($611.25) | 36,000.00 |
| FIXED INCOME | FIRSTENERGY TRANSMISSIOI | UTILITIES | United States | $1,013,383.32 | ($6,287.24) | 1,000,000.00 |
| FIXED INCOME | FIRSTENERGY TRANSMISSIOI | UTILITIES | United States | $860,375.77 | ($16,084.79) | 855,000.00 |
| FIXED INCOME | FIRSTENERGY TRANSMISSIOI | UTILITIES | United States | $1,911,570.38 | ($33,927.12) | 1,908,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $1,526,191.09 | $16,368.90 | 1,485,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $877,602.47 | ($18,207.56) | 885,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $1,381,870.80 | ($15,076.36) | 1,414,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $2,059,432.28 | ($1,947.68) | 2,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $2,063,177.08 | ($10,196.49) | 2,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $2,045,350.84 | $17,245.28 | 2,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $2,007,124.08 | ($16,268.14) | 2,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $2,974,923.64 | ($94,169.30) | 3,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $1,987,607.68 | ($40,210.10) | 2,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $994,867.42 | ($24,009.25) | 1,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $1,027,738.11 | $11,022.83 | 1,000,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $3,526,046.87 | ($60,168.41) | 3,500,000.00 |
| FIXED INCOME | FISERV INC | INDUSTRIALS | United States | $4,014,248.16 | ($65,536.28) | 4,000,000.00 |
| FIXED INCOME | FIVE 2023-V1 MORTGAGE TR | COMMERCIAL MORTG | United States | $369,461.39 | ($655,820.07) | 42,855,274.78 |
| FIXED INCOME | FLAGSTAR MORTGAGE T 4 A> | INTEREST ONLY | United States | $762,085.53 | $160,380.85 | 61,702,292.12 |
| FIXED INCOME | FLEX LTD | YANKEE BONDS - COI | Singapore | $358,738.79 | $14,836.37 | 350,000.00 |
| FIXED INCOME | FLEX LTD | YANKEE BONDS - COI | Singapore | $1,941,995.47 | ($21,775.96) | 1,955,000.00 |
| FIXED INCOME | FLEX LTD | YANKEE BONDS - COI | Singapore | $1,044,555.30 | $26,158.63 | 1,000,000.00 |
| FIXED INCOME | FLEX LTD | YANKEE BONDS - COI | Singapore | $3,074,903.92 | ($26,751.08) | 3,000,000.00 |
| FIXED INCOME | FLEX LTD | YANKEE BONDS - COI | Singapore | $1,044,555.30 | $26,158.63 | 1,000,000.00 |
| FIXED INCOME | FLORIDA POWER & LIGHT CO | UTILITIES | United States | $2,106,093.22 | ($64,771.78) | 2,000,000.00 |
| FIXED INCOME | FLORIDA POWER & LIGHT CO | UTILITIES | United States | $1,532,852.33 | ($41,721.18) | 2,439,000.00 |
| FIXED INCOME | FLORIDA POWER & LIGHT CO | UTILITIES | United States | $2,513,902.96 | ($74,585.80) | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FLORIDA POWER & LIGHT CO | UTILITIES | United States | $5,870,837.40 | ($863.37) | 5,965,000.00 |
| FIXED INCOME | FLORIDA POWER & LIGHT CO | UTILITIES | United States | $5,068,872.57 | ($3,444.10) | 5,000,000.00 |
| FIXED INCOME | FLORIDA ST BRD OF ADMIN FI | US TAXABLE MUNI BC | United States | $5,330,047.95 | $78,097.95 | 5,000,000.00 |
| FIXED INCOME | FLORIDA ST BRD OF ADMIN FI | US TAXABLE MUNI BC | United States | $1,850,099.40 | ($264,620.60) | 2,000,000.00 |
| FIXED INCOME | FLORIDA ST BRD OF ADMIN FI | US TAXABLE MUNI BC | United States | $8,528,076.72 | ($95,613.28) | 8,000,000.00 |
| FIXED INCOME | FLOWERS FOODS INC | INDUSTRIALS | United States | $2,626,919.99 | ($407,746.68) | 3,000,000.00 |
| FIXED INCOME | FLOWERS FOODS INC | INDUSTRIALS | United States | $2,013,440.00 | $6,480.00 | 2,000,000.00 |
| FIXED INCOME | FLOWERS FOODS INC | INDUSTRIALS | United States | $874,344.52 | ($127,862.15) | 1,000,000.00 |
| FIXED INCOME | FLOWERS FOODS INC | INDUSTRIALS | United States | $988,276.27 | ($26,834.29) | 1,000,000.00 |
| FIXED INCOME | FLOWERS FOODS INC | INDUSTRIALS | United States | $1,751,279.99 | ($270,471.12) | 2,000,000.00 |
| FIXED INCOME | FLOWSERVE CORP | INDUSTRIALS | United States | $271,131.46 | $20,553.01 | 285,000.00 |
| FIXED INCOME | FLOWSERVE CORP | INDUSTRIALS | United States | $2,026,302.29 | $13,505.62 | 2,000,000.00 |
| FIXED INCOME | FLOWSERVE CORP | INDUSTRIALS | United States | $3,946,223.70 | $15,329.99 | 3,895,000.00 |
| FIXED INCOME | FMC CORP | INDUSTRIALS | United States | $396,832.29 | $20,470.00 | 500,000.00 |
| FIXED INCOME | FNMA POOL #0190404 | FNMA | United States | $203,550.40 | ($16,752.43) | 204,583.54 |
| FIXED INCOME | FNMA POOL #0250700 | FNMA | United States | $61.27 | ($9.51) | 60.95 |
| FIXED INCOME | FNMA POOL #0250972 | FNMA | United States | $268.42 | ($39.63) | 265.00 |
| FIXED INCOME | FNMA POOL #0251164 | FNMA | United States | $179.56 | ($27.76) | 176.74 |
| FIXED INCOME | FNMA POOL #0252290 | FNMA | United States | $733.37 | ($80.06) | 732.50 |
| FIXED INCOME | FNMA POOL #0252806 | FNMA | United States | $2,955.21 | ($275.87) | 2,880.77 |
| FIXED INCOME | FNMA POOL #0253266 | FNMA | United States | $48.67 | ($4.36) | 46.97 |
| FIXED INCOME | FNMA POOL #0253949 | FNMA | United States | $3,590.68 | ($255.73) | 3,451.66 |
| FIXED INCOME | FNMA POOL #0255460 | FNMA | United States | $3,701.96 | ($484.63) | 3,556.64 |
| FIXED INCOME | FNMA POOL #0256515 | FNMA | United States | $7,485.61 | ($216.74) | 7,028.50 |
| FIXED INCOME | FNMA POOL #0256516 | FNMA | United States | $173.52 | ($11.89) | 171.92 |
| FIXED INCOME | FNMA POOL #0256675 | FNMA | United States | $838.54 | ($47.50) | 836.34 |
| FIXED INCOME | FNMA POOL #0256882 | FNMA | United States | $3,060.26 | ($125.38) | 2,938.83 |
| FIXED INCOME | FNMA POOL #0256896 | FNMA | United States | $103.58 | ($7.04) | 102.63 |
| FIXED INCOME | FNMA POOL #0257060 | FNMA | United States | $3,085.68 | ($165.31) | 2,999.14 |
| FIXED INCOME | FNMA POOL #0257144 | FNMA | United States | $15,291.62 | ($708.51) | 14,760.73 |
| FIXED INCOME | FNMA POOL #0257164 | FNMA | United States | $3,160.19 | ($211.92) | 3,130.63 |
| FIXED INCOME | FNMA POOL #0257203 | FNMA | United States | $906.09 | ($47.71) | 901.23 |
| FIXED INCOME | FNMA POOL #0257282 | FNMA | United States | $169.97 | ($11.45) | 168.41 |
| FIXED INCOME | FNMA POOL #0257372 | FNMA | United States | $3,183.68 | ($197.80) | 3,096.33 |
| FIXED INCOME | FNMA POOL #0257499 | FNMA | United States | $3,923.52 | ($263.76) | 3,887.43 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0257576 | FNMA | United States | $7,704.21 | ($513.16) | 7,628.96 |
| FIXED INCOME | FNMA POOL #0310201 | FNMA | United States | $20,676,856.79 | ($1,326,286.76) | 22,421,205.59 |
| FIXED INCOME | FNMA POOL #0310238 | FNMA | United States | $526,381.71 | $6,844.15 | 579,275.34 |
| FIXED INCOME | FNMA POOL #0313225 | FNMA | United States | $0.87 | $0.26 | 0.86 |
| FIXED INCOME | FNMA POOL #0323405 | FNMA | United States | $1,041.04 | ($107.82) | 1,027.28 |
| FIXED INCOME | FNMA POOL #0361101 | FNMA | United States | $58.46 | ($9.00) | 58.09 |
| FIXED INCOME | FNMA POOL #0368822 | FNMA | United States | $155.51 | ($23.81) | 154.24 |
| FIXED INCOME | FNMA POOL #0394551 | FNMA | United States | $271.67 | ($41.06) | 267.52 |
| FIXED INCOME | FNMA POOL #0421102 | FNMA | United States | $242.62 | ($30.18) | 238.13 |
| FIXED INCOME | FNMA POOL #0429001 | FNMA | United States | $269.93 | ($21.91) | 259.48 |
| FIXED INCOME | FNMA POOL #0431075 | FNMA | United States | $401.92 | ($32.68) | 386.36 |
| FIXED INCOME | FNMA POOL #0479543 | FNMA | United States | $327.57 | ($36.43) | 324.60 |
| FIXED INCOME | FNMA POOL #0503916 | FNMA | United States | $1,671.78 | ($187.90) | 1,658.50 |
| FIXED INCOME | FNMA POOL #0505309 | FNMA | United States | $1,872.29 | ($209.54) | 1,856.64 |
| FIXED INCOME | FNMA POOL #0507427 | FNMA | United States | $1,188.72 | ($125.32) | 1,171.91 |
| FIXED INCOME | FNMA POOL #0511414 | FNMA | United States | $119.04 | ($13.43) | 118.11 |
| FIXED INCOME | FNMA POOL #0514574 | FNMA | United States | $3,522.33 | ($394.78) | 3,492.37 |
| FIXED INCOME | FNMA POOL #0516134 | FNMA | United States | $502.75 | ($54.70) | 497.14 |
| FIXED INCOME | FNMA POOL #0525725 | FNMA | United States | $538.08 | ($53.78) | 524.37 |
| FIXED INCOME | FNMA POOL #0535620 | FNMA | United States | $872.72 | ($88.75) | 858.04 |
| FIXED INCOME | FNMA POOL #0545304 | FNMA | United States | $2,242.54 | ($187.83) | 2,168.90 |
| FIXED INCOME | FNMA POOL #0550002 | FNMA | United States | $5,074.06 | ($293.83) | 4,778.32 |
| FIXED INCOME | FNMA POOL #0555424 | FNMA | United States | $264,200.85 | ($18,071.06) | 260,408.43 |
| FIXED INCOME | FNMA POOL #0561921 | FNMA | United States | $511.94 | ($29.67) | 482.10 |
| FIXED INCOME | FNMA POOL #0640068 | FNMA | United States | $614.74 | ($86.11) | 611.49 |
| FIXED INCOME | FNMA POOL #0641369 | FNMA | United States | $6,475.20 | ($823.83) | 6,365.64 |
| FIXED INCOME | FNMA POOL #0644358 | FNMA | United States | $1,182.09 | ($64.77) | 1,113.19 |
| FIXED INCOME | FNMA POOL #0648596 | FNMA | United States | $152.79 | ($19.34) | 150.10 |
| FIXED INCOME | FNMA POOL #0650526 | FNMA | United States | $667.19 | ($83.36) | 654.59 |
| FIXED INCOME | FNMA POOL #0650527 | FNMA | United States | $1,371.77 | ($170.35) | 1,344.93 |
| FIXED INCOME | FNMA POOL #0670390 | FNMA | United States | $55,716.54 | ($4,409.07) | 53,709.93 |
| FIXED INCOME | FNMA POOL #0677018 | FNMA | United States | $76,798.49 | ($4,928.44) | 75,266.57 |
| FIXED INCOME | FNMA POOL #0712129 | FNMA | United States | $5,089.07 | ($351.34) | 4,892.04 |
| FIXED INCOME | FNMA POOL #0735227 | FNMA | United States | $191,299.48 | ($17,352.87) | 188,005.01 |
| FIXED INCOME | FNMA POOL #0735843 | FNMA | United States | $123,855.61 | $5,090.32 | 121,869.94 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0738729 | FNMA | United States | $11,095.34 | ($1,189.71) | 10,966.37 |
| FIXED INCOME | FNMA POOL #0745738 | FNMA | United States | $4,406.26 | ($191.20) | 4,195.25 |
| FIXED INCOME | FNMA POOL #0745932 | FNMA | United States | $27,438.42 | ($925.51) | 25,882.45 |
| FIXED INCOME | FNMA POOL #0757869 | FNMA | United States | $17,348.00 | $9.02 | 16,336.85 |
| FIXED INCOME | FNMA POOL #0759515 | FNMA | United States | $920.02 | ($59.16) | 884.40 |
| FIXED INCOME | FNMA POOL #0783839 | FNMA | United States | $26,414.36 | $605.09 | 26,134.64 |
| FIXED INCOME | FNMA POOL #0787112 | FNMA | United States | $21,342.67 | $528.80 | 21,076.20 |
| FIXED INCOME | FNMA POOL #0793206 | FNMA | United States | $16,702.93 | ($1,510.22) | 16,778.30 |
| FIXED INCOME | FNMA POOL #0801505 | FNMA | United States | $34,323.95 | ($3,311.02) | 34,670.01 |
| FIXED INCOME | FNMA POOL #0814911 | FNMA | United States | $31,888.82 | ($2,644.42) | 31,352.28 |
| FIXED INCOME | FNMA POOL #0825493 | FNMA | United States | $118,620.93 | $4,788.61 | 116,922.82 |
| FIXED INCOME | FNMA POOL #0832705 | FNMA | United States | $55,252.99 | $2,796.76 | 53,880.47 |
| FIXED INCOME | FNMA POOL #0833210 | FNMA | United States | $17,440.14 | $882.74 | 17,006.91 |
| FIXED INCOME | FNMA POOL #0847829 | FNMA | United States | $664.94 | $13.01 | 637.95 |
| FIXED INCOME | FNMA POOL #0870801 | FNMA | United States | $535.37 | ($31.56) | 534.91 |
| FIXED INCOME | FNMA POOL #0888890 | FNMA | United States | $30,976.27 | $488.87 | 29,084.70 |
| FIXED INCOME | FNMA POOL #0889466 | FNMA | United States | $88,037.43 | ($5,704.67) | 83,511.92 |
| FIXED INCOME | FNMA POOL #0889529 | FNMA | United States | $35,165.76 | ($2,278.68) | 33,358.09 |
| FIXED INCOME | FNMA POOL #0889774 | FNMA | United States | $634,342.95 | $19,086.49 | 601,717.81 |
| FIXED INCOME | FNMA POOL #0889974 | FNMA | United States | $36,701.70 | ($3,884.66) | 36,625.27 |
| FIXED INCOME | FNMA POOL #0889983 | FNMA | United States | $50,933.16 | ($2,658.66) | 48,314.98 |
| FIXED INCOME | FNMA POOL #0890132 | FNMA | United States | $8,407.89 | ($856.40) | 7,967.47 |
| FIXED INCOME | FNMA POOL #0890476 | FNMA | United States | $1,559,611.43 | ($89,055.80) | 1,479,454.58 |
| FIXED INCOME | FNMA POOL #0890477 | FNMA | United States | $8,319,606.93 | ($958,049.79) | 8,568,934.36 |
| FIXED INCOME | FNMA POOL #0890478 | FNMA | United States | $4,623,258.51 | ($570,020.63) | 4,739,114.05 |
| FIXED INCOME | FNMA POOL #0890479 | FNMA | United States | $6,728,968.55 | ($731,600.72) | 6,763,122.31 |
| FIXED INCOME | FNMA POOL #0890481 | FNMA | United States | $7,682,927.10 | ($653,971.45) | 7,576,128.94 |
| FIXED INCOME | FNMA POOL #0890483 | FNMA | United States | $912,866.42 | ($67,096.20) | 882,932.08 |
| FIXED INCOME | FNMA POOL #0890586 | FNMA | United States | $2,437,164.84 | ($188,595.41) | 2,482,866.13 |
| FIXED INCOME | FNMA POOL #0890842 | FNMA | United States | $2,506,648.88 | ($171,177.09) | 2,547,277.97 |
| FIXED INCOME | FNMA POOL #0897558 | FNMA | United States | $57,273.20 | $1,523.02 | 55,891.38 |
| FIXED INCOME | FNMA POOL #0899980 | FNMA | United States | $120,061.77 | ($5,589.13) | 110,213.80 |
| FIXED INCOME | FNMA POOL #0902984 | FNMA | United States | $102,822.60 | $3,178.87 | 100,178.56 |
| FIXED INCOME | FNMA POOL #0910382 | FNMA | United States | $87,045.86 | $2,773.35 | 84,651.63 |
| FIXED INCOME | FNMA POOL #0911432 | FNMA | United States | $25,992.93 | $552.02 | 25,583.51 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0915780 | FNMA | United States | $21,696.21 | ($1,466.73) | 21,334.80 |
| FIXED INCOME | FNMA POOL #0916398 | FNMA | United States | $4,594.54 | ($313.94) | 4,372.06 |
| FIXED INCOME | FNMA POOL #0919528 | FNMA | United States | $36,413.54 | $1,603.81 | 35,924.84 |
| FIXED INCOME | FNMA POOL #0922392 | FNMA | United States | $195,451.69 | $6,398.05 | 190,068.32 |
| FIXED INCOME | FNMA POOL #0929234 | OTHER US GOVT MTG | United States | $902.09 | $66.65 | 894.02 |
| FIXED INCOME | FNMA POOL #0929236 | FNMA | United States | $336.05 | ($32.02) | 331.38 |
| FIXED INCOME | FNMA POOL #0929735 | FNMA | United States | $22,205.64 | $839.69 | 21,594.24 |
| FIXED INCOME | FNMA POOL #0929847 | FNMA | United States | $152,585.67 | $3,492.39 | 145,523.42 |
| FIXED INCOME | FNMA POOL #0932091 | FNMA | United States | $27,140.87 | ($1,625.85) | 25,733.59 |
| FIXED INCOME | FNMA POOL #0932491 | FNMA | United States | $18,713.80 | ($2,034.58) | 18,808.79 |
| FIXED INCOME | FNMA POOL #0932752 | FNMA | United States | $3,920.52 | ($307.96) | 3,865.98 |
| FIXED INCOME | FNMA POOL #0936899 | FNMA | United States | $72,113.56 | ($7,242.53) | 71,466.08 |
| FIXED INCOME | FNMA POOL #0936904 | FNMA | United States | $1,718.09 | ($120.67) | 1,644.86 |
| FIXED INCOME | FNMA POOL #0941180 | FNMA | United States | $65,908.12 | ($3,254.62) | 63,805.31 |
| FIXED INCOME | FNMA POOL #0948593 | FNMA | United States | $2,006.35 | ($88.90) | 1,889.41 |
| FIXED INCOME | FNMA POOL #0952055 | FNMA | United States | $21,619.10 | ($1,756.98) | 21,318.58 |
| FIXED INCOME | FNMA POOL #0961610 | FNMA | United States | $8,507.30 | ($776.57) | 8,389.05 |
| FIXED INCOME | FNMA POOL #0963726 | FNMA | United States | $700.08 | $54.94 | 690.35 |
| FIXED INCOME | FNMA POOL #0963869 | FNMA | United States | $1,608.12 | ($132.88) | 1,591.72 |
| FIXED INCOME | FNMA POOL #0964117 | FNMA | United States | $307,943.05 | $7,661.98 | 299,481.70 |
| FIXED INCOME | FNMA POOL #0964336 | FNMA | United States | $903.89 | $70.97 | 891.33 |
| FIXED INCOME | FNMA POOL #0964524 | FNMA | United States | $288,268.52 | $13,023.33 | 274,131.55 |
| FIXED INCOME | FNMA POOL #0964567 | FNMA | United States | $17,228.50 | ($1,083.09) | 16,380.84 |
| FIXED INCOME | FNMA POOL #0964810 | FNMA | United States | $8,792.42 | ($585.38) | 8,334.55 |
| FIXED INCOME | FNMA POOL #0964834 | FNMA | United States | $2,806.44 | ($166.70) | 2,642.39 |
| FIXED INCOME | FNMA POOL #0964873 | FNMA | United States | $107,301.18 | $2,693.49 | 102,180.90 |
| FIXED INCOME | FNMA POOL #0966023 | FNMA | United States | $1,020.94 | $73.85 | 1,013.84 |
| FIXED INCOME | FNMA POOL #0966890 | FNMA | United States | $12,906.21 | ($864.26) | 12,703.75 |
| FIXED INCOME | FNMA POOL #0968318 | FNMA | United States | $9,669.53 | ($967.54) | 9,611.79 |
| FIXED INCOME | FNMA POOL #0968670 | FNMA | United States | $40,555.53 | ($3,702.90) | 39,992.56 |
| FIXED INCOME | FNMA POOL #0970594 | FNMA | United States | $212,546.85 | $4,554.89 | 207,067.16 |
| FIXED INCOME | FNMA POOL #0970861 | FNMA | United States | $12,316.08 | $65.93 | 11,853.78 |
| FIXED INCOME | FNMA POOL #0972999 | FNMA | United States | $23,296.54 | ($2,135.16) | 22,990.16 |
| FIXED INCOME | FNMA POOL #0974814 | FNMA | United States | $4,606.22 | ($397.45) | 4,553.55 |
| FIXED INCOME | FNMA POOL #0974965 | FNMA | United States | $49,278.98 | ($4,498.86) | 48,594.44 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0976398 | FNMA | United States | $23,515.40 | ($2,165.78) | 23,205.91 |
| FIXED INCOME | FNMA POOL #0981231 | FNMA | United States | $99,719.16 | $3,433.86 | 97,314.21 |
| FIXED INCOME | FNMA POOL #0981607 | FNMA | United States | $2,368.34 | $87.07 | 2,337.19 |
| FIXED INCOME | FNMA POOL #0982132 | FNMA | United States | $64,678.82 | $2,027.35 | 63,321.01 |
| FIXED INCOME | FNMA POOL #0982455 | FNMA | United States | $8,575.11 | $173.23 | 8,608.10 |
| FIXED INCOME | FNMA POOL #0982794 | FNMA | United States | $97.16 | $10.13 | 96.16 |
| FIXED INCOME | FNMA POOL #0983820 | FNMA | United States | $2,805.59 | $210.48 | 2,777.00 |
| FIXED INCOME | FNMA POOL #0985096 | FNMA | United States | $25,010.77 | $182.64 | 23,883.92 |
| FIXED INCOME | FNMA POOL #0985156 | FNMA | United States | $56,650.34 | $1,111.20 | 54,215.52 |
| FIXED INCOME | FNMA POOL #0985332 | FNMA | United States | $44,399.67 | $355.79 | 43,074.70 |
| FIXED INCOME | FNMA POOL #0986174 | FNMA | United States | $16,922.41 | $594.24 | 16,728.91 |
| FIXED INCOME | FNMA POOL #0991735 | FNMA | United States | $8,987.60 | ($674.93) | 8,586.31 |
| FIXED INCOME | FNMA POOL #0AA7681 | FNMA | United States | $105,012.14 | ($11,363.94) | 105,545.15 |
| FIXED INCOME | FNMA POOL #0AB0041 | FNMA | United States | $121,279.92 | ($12,706.85) | 124,181.63 |
| FIXED INCOME | FNMA POOL #0AB0513 | FNMA | United States | $828.25 | ($107.90) | 787.31 |
| FIXED INCOME | FNMA POOL #0AB1146 | FNMA | United States | $4,955.38 | ($408.00) | 4,886.45 |
| FIXED INCOME | FNMA POOL #0AB1226 | FNMA | United States | $62,040.77 | ($6,024.34) | 62,355.67 |
| FIXED INCOME | FNMA POOL #0AB1248 | FNMA | United States | $3,221.82 | ($276.99) | 3,238.18 |
| FIXED INCOME | FNMA POOL #0AB1249 | FNMA | United States | $1,175,370.25 | ($106,010.16) | 1,181,335.99 |
| FIXED INCOME | FNMA POOL #0AB1343 | FNMA | United States | $3,377.57 | ($367.25) | 3,394.71 |
| FIXED INCOME | FNMA POOL #0AB1389 | FNMA | United States | $150,273.63 | ($13,705.88) | 151,036.36 |
| FIXED INCOME | FNMA POOL #0AB1390 | FNMA | United States | $81,223.88 | ($7,507.57) | 81,636.14 |
| FIXED INCOME | FNMA POOL #0AB1586 | FNMA | United States | $318,067.78 | ($26,028.42) | 336,507.25 |
| FIXED INCOME | FNMA POOL #0AB1791 | FNMA | United States | $83,530.93 | ($9,107.48) | 88,508.03 |
| FIXED INCOME | FNMA POOL #0AB1925 | FNMA | United States | $629,666.91 | ($51,577.96) | 666,220.20 |
| FIXED INCOME | FNMA POOL #0AB3031 | FNMA | United States | $374,436.20 | ($36,005.98) | 376,336.70 |
| FIXED INCOME | FNMA POOL #0AB3314 | FNMA | United States | $26,139.64 | ($2,521.82) | 26,272.32 |
| FIXED INCOME | FNMA POOL #0AB3314 | FNMA | United States | $4,449.24 | ($411.24) | 4,471.82 |
| FIXED INCOME | FNMA POOL #0AB4051 | FNMA | United States | $686,006.49 | ($47,379.49) | 702,225.56 |
| FIXED INCOME | FNMA POOL #0AB4307 | FNMA | United States | $349,767.59 | ($34,609.86) | 360,900.16 |
| FIXED INCOME | FNMA POOL #0AB5173 | FNMA | United States | $153,681.47 | ($22,985.85) | 163,541.96 |
| FIXED INCOME | FNMA POOL #0AB5652 | FNMA | United States | $6,583.77 | ($973.90) | 7,224.99 |
| FIXED INCOME | FNMA POOL #0AB6194 | FNMA | United States | $6,397.20 | $26.88 | 6,457.75 |
| FIXED INCOME | FNMA POOL #0AB6238 | FNMA | United States | $135,364.49 | ($19,606.44) | 143,953.22 |
| FIXED INCOME | FNMA POOL #0AB6570 | FNMA | United States | $24,999.61 | ($2,758.96) | 26,410.55 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AB7059 | FNMA | United States | $299,130.77 | $7,775.74 | 337,599.06 |
| FIXED INCOME | FNMA POOL #0AB7272 | FNMA | United States | $331,671.18 | ($50,685.95) | 363,913.96 |
| FIXED INCOME | FNMA POOL #0AB7426 | FNMA | United States | $334,219.10 | ($51,071.07) | 366,705.55 |
| FIXED INCOME | FNMA POOL #0AB7568 | FNMA | United States | $214,598.76 | ($31,801.97) | 235,553.61 |
| FIXED INCOME | FNMA POOL #0AB7570 | FNMA | United States | $355,079.80 | ($52,454.83) | 389,593.93 |
| FIXED INCOME | FNMA POOL #0AB7809 | FNMA | United States | $11,634,209.58 | $211,744.35 | 12,733,631.30 |
| FIXED INCOME | FNMA POOL #0AB7931 | FNMA | United States | $3,331,117.69 | ($448,675.62) | 3,656,390.15 |
| FIXED INCOME | FNMA POOL #0AB8446 | FNMA | United States | $2,171.56 | $0.90 | 2,198.02 |
| FIXED INCOME | FNMA POOL #0AB8741 | FNMA | United States | $2,438,255.13 | ($157,292.26) | 2,520,203.75 |
| FIXED INCOME | FNMA POOL #0AB8756 | FNMA | United States | $2,228,199.18 | ($191,650.94) | 2,436,601.73 |
| FIXED INCOME | FNMA POOL #0AB8756 | FNMA | United States | $4,110,979.25 | ($353,591.77) | 4,495,477.44 |
| FIXED INCOME | FNMA POOL #0AB8923 | FNMA | United States | $186,354.93 | ($26,804.18) | 205,207.32 |
| FIXED INCOME | FNMA POOL #0AB8924 | FNMA | United States | $181,071.06 | ($26,153.21) | 199,388.92 |
| FIXED INCOME | FNMA POOL #0AB9361 | FNMA | United States | $301,154.58 | ($45,767.68) | 321,153.91 |
| FIXED INCOME | FNMA POOL #0AB9512 | FNMA | United States | $2,470,382.53 | ($201,719.71) | 2,637,926.00 |
| FIXED INCOME | FNMA POOL #0AB9564 | FNMA | United States | $17,920.64 | ($1,933.45) | 19,697.12 |
| FIXED INCOME | FNMA POOL #0AB9965 | FNMA | United States | $483,306.12 | ($37,885.45) | 499,544.65 |
| FIXED INCOME | FNMA POOL #0AC0397 | FNMA | United States | $11,652.94 | ($1,260.86) | 11,712.09 |
| FIXED INCOME | FNMA POOL #0AC0728 | FNMA | United States | $772.66 | ($67.78) | 765.74 |
| FIXED INCOME | FNMA POOL #0AC2969 | FNMA | United States | $35,462.68 | ($3,236.79) | 34,969.37 |
| FIXED INCOME | FNMA POOL #0AC5098 | FNMA | United States | $26,074.17 | ($1,446.97) | 25,955.12 |
| FIXED INCOME | FNMA POOL #0AC5442 | FNMA | United States | $8,684.56 | ($742.34) | 8,728.64 |
| FIXED INCOME | FNMA POOL #0AC6131 | FNMA | United States | $60,858.58 | ($3,374.16) | 60,577.70 |
| FIXED INCOME | FNMA POOL #0AC6606 | FNMA | United States | $32,626.27 | ($1,809.22) | 32,476.01 |
| FIXED INCOME | FNMA POOL #0AC6743 | FNMA | United States | $32,159.44 | ($2,935.27) | 31,712.09 |
| FIXED INCOME | FNMA POOL #0AC8512 | FNMA | United States | $31,460.28 | ($3,424.46) | 31,619.97 |
| FIXED INCOME | FNMA POOL #0AC8512 | FNMA | United States | $45,149.68 | ($2,710.86) | 45,378.85 |
| FIXED INCOME | FNMA POOL #0AD0206 | FNMA | United States | $37,057.07 | ($2,585.01) | 35,965.05 |
| FIXED INCOME | FNMA POOL #0AD3808 | FNMA | United States | $198,867.08 | ($21,628.64) | 199,876.46 |
| FIXED INCOME | FNMA POOL #0AD6432 | FNMA | United States | $170,123.33 | ($14,555.69) | 170,986.81 |
| FIXED INCOME | FNMA POOL #0AD6438 | FNMA | United States | $53,702.96 | ($2,778.84) | 52,955.93 |
| FIXED INCOME | FNMA POOL #0AD6942 | FNMA | United States | $4,705.00 | ($418.06) | 4,667.49 |
| FIXED INCOME | FNMA POOL #0AD7906 | FNMA | United States | $9,844.50 | ($942.49) | 9,707.56 |
| FIXED INCOME | FNMA POOL #0AE0028 | FNMA | United States | $163,041.95 | ($4,973.71) | 154,663.81 |
| FIXED INCOME | FNMA POOL #0AE0220 | FNMA | United States | $86,733.40 | ($7,287.54) | 85,336.17 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AE0271 | FNMA | United States | $139,535.31 | ($14,399.19) | 137,594.31 |
| FIXED INCOME | FNMA POOL #0AE0823 | FNMA | United States | $40,817.80 | ($2,129.49) | 38,718.48 |
| FIXED INCOME | FNMA POOL #0AE0981 | FNMA | United States | $2,965,678.12 | ($342,709.42) | 3,144,450.62 |
| FIXED INCOME | FNMA POOL #0AE0984 | FNMA | United States | $6,136.74 | ($499.59) | 6,167.89 |
| FIXED INCOME | FNMA POOL #0AE4291 | FNMA | United States | $123,018.54 | ($11,643.64) | 123,756.12 |
| FIXED INCOME | FNMA POOL #0AE6061 | FNMA | United States | $109,582.77 | ($9,986.86) | 110,138.97 |
| FIXED INCOME | FNMA POOL #0AH0898 | FNMA | United States | $505,420.83 | ($34,060.59) | 498,390.20 |
| FIXED INCOME | FNMA POOL #0AH1565 | FNMA | United States | $156,694.68 | ($17,054.62) | 157,490.01 |
| FIXED INCOME | FNMA POOL #0AH1782 | FNMA | United States | $25,595.46 | ($2,226.80) | 25,742.71 |
| FIXED INCOME | FNMA POOL #0AH6276 | FNMA | United States | $54,737.77 | ($3,753.17) | 54,016.29 |
| FIXED INCOME | FNMA POOL #0AH6283 | FNMA | United States | $170,747.40 | ($11,608.27) | 168,405.44 |
| FIXED INCOME | FNMA POOL #0AH9055 | FNMA | United States | $63,129.71 | ($5,594.67) | 63,450.13 |
| FIXED INCOME | FNMA POOL #0AH9374 | FNMA | United States | $119,792.00 | ($11,299.67) | 120,475.10 |
| FIXED INCOME | FNMA POOL #0AI0667 | FNMA | United States | $1,287.40 | ($108.14) | 1,272.70 |
| FIXED INCOME | FNMA POOL #0AI1630 | FNMA | United States | $47,677.53 | ($5,360.04) | 48,120.23 |
| FIXED INCOME | FNMA POOL #0AI2638 | FNMA | United States | $924,352.68 | ($74,113.68) | 911,494.53 |
| FIXED INCOME | FNMA POOL #0AI3399 | FNMA | United States | $19,044.82 | ($2,075.59) | 19,141.68 |
| FIXED INCOME | FNMA POOL #0AI5595 | FNMA | United States | $361,020.86 | ($24,870.98) | 356,139.38 |
| FIXED INCOME | FNMA POOL #0AI5810 | FNMA | United States | $111,202.56 | ($12,121.07) | 111,766.98 |
| FIXED INCOME | FNMA POOL #0AI5821 | FNMA | United States | $138,776.16 | ($11,342.91) | 138,066.95 |
| FIXED INCOME | FNMA POOL #0AI6293 | FNMA | United States | $146,156.55 | ($15,382.79) | 147,021.04 |
| FIXED INCOME | FNMA POOL #0AI7569 | FNMA | United States | $9,587.89 | ($1,054.90) | 9,645.37 |
| FIXED INCOME | FNMA POOL #0AJ2311 | FNMA | United States | $118,801.47 | ($11,000.74) | 117,291.15 |
| FIXED INCOME | FNMA POOL #0AJ3142 | FNMA | United States | $91,675.47 | ($7,784.21) | 92,141.71 |
| FIXED INCOME | FNMA POOL #0AJ6059 | FNMA | United States | $367,811.93 | ($34,233.97) | 380,335.10 |
| FIXED INCOME | FNMA POOL #0AJ7686 | FNMA | United States | $216,949.88 | ($14,431.60) | 223,343.45 |
| FIXED INCOME | FNMA POOL #0AJ8439 | FNMA | United States | $504,382.34 | ($46,483.84) | 521,118.94 |
| FIXED INCOME | FNMA POOL #0AK0765 | FNMA | United States | $19,368.39 | ($2,374.31) | 20,070.18 |
| FIXED INCOME | FNMA POOL #0AK2717 | FNMA | United States | $459,271.40 | ($52,559.17) | 477,138.65 |
| FIXED INCOME | FNMA POOL #0AK7048 | FNMA | United States | $71,516.48 | ($6,625.87) | 72,301.67 |
| FIXED INCOME | FNMA POOL #0AK7510 | FNMA | United States | $25,662.83 | ($2,499.12) | 27,314.05 |
| FIXED INCOME | FNMA POOL #0AK9225 | FNMA | United States | $13,117.08 | ($1,270.21) | 13,954.09 |
| FIXED INCOME | FNMA POOL #0AL0065 | FNMA | United States | $527,131.63 | ($51,020.41) | 529,807.15 |
| FIXED INCOME | FNMA POOL #0AL0069 | FNMA | United States | $35,753.19 | ($3,263.32) | 35,255.85 |
| FIXED INCOME | FNMA POOL #0AL0081 | FNMA | United States | $15,601.23 | ($1,484.05) | 15,384.21 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AL0293 | FNMA | United States | $13,625.34 | ($983.32) | 13,435.80 |
| FIXED INCOME | FNMA POOL #0AL0933 | FNMA | United States | $3,986.04 | ($313.17) | 3,930.59 |
| FIXED INCOME | FNMA POOL #0AL1472 | FNMA | United States | $84,395.70 | ($9,136.40) | 84,824.06 |
| FIXED INCOME | FNMA POOL #0AL1472 | FNMA | United States | $109,358.47 | ($11,563.59) | 109,913.53 |
| FIXED INCOME | FNMA POOL #0AL1547 | FNMA | United States | $99,284.13 | ($8,555.74) | 99,789.06 |
| FIXED INCOME | FNMA POOL #0AL1704 | FNMA | United States | $46,231.09 | ($2,815.40) | 43,405.94 |
| FIXED INCOME | FNMA POOL #0AL1819 | FNMA | United States | $1,291,855.19 | ($144,176.24) | 1,374,055.79 |
| FIXED INCOME | FNMA POOL #0AL1945 | FNMA | United States | $123,094.98 | ($17,750.14) | 130,832.87 |
| FIXED INCOME | FNMA POOL #0AL2232 | FNMA | United States | $6,098,064.71 | ($410,062.20) | 6,302,952.70 |
| FIXED INCOME | FNMA POOL #0AL2389 | FNMA | United States | $191,060.56 | ($27,925.70) | 203,421.11 |
| FIXED INCOME | FNMA POOL #0AL2482 | FNMA | United States | $223,830.29 | ($21,875.15) | 224,966.37 |
| FIXED INCOME | FNMA POOL #0AL2704 | FNMA | United States | $1,366,116.87 | ($66,640.63) | 1,295,880.16 |
| FIXED INCOME | FNMA POOL #0AL2705 | FNMA | United States | $2,262,269.95 | ($128,396.26) | 2,186,584.96 |
| FIXED INCOME | FNMA POOL #0AL3166 | FNMA | United States | $5,368,908.57 | ($444,294.98) | 5,870,996.16 |
| FIXED INCOME | FNMA POOL #0AL3166 | FNMA | United States | $5,903,733.74 | ($488,553.51) | 6,455,836.91 |
| FIXED INCOME | FNMA POOL #0AL3414 | FNMA | United States | $19,529.62 | ($1,522.19) | 19,628.74 |
| FIXED INCOME | FNMA POOL #0AL4029 | FNMA | United States | $230,622.73 | ($18,120.41) | 231,793.29 |
| FIXED INCOME | FNMA POOL #0AL4141 | FNMA | United States | $330,689.12 | ($17,258.71) | 313,687.26 |
| FIXED INCOME | FNMA POOL #0AL4142 | FNMA | United States | $92,326.96 | ($4,818.50) | 87,580.12 |
| FIXED INCOME | FNMA POOL #0AL5065 | FNMA | United States | $3,289,140.74 | ($403,406.00) | 3,398,212.02 |
| FIXED INCOME | FNMA POOL #0AL5065 | FNMA | United States | $2,216,644.04 | ($271,866.58) | 2,290,150.23 |
| FIXED INCOME | FNMA POOL #0AL5602 | FNMA | United States | $1,546,315.96 | ($164,706.53) | 1,559,462.23 |
| FIXED INCOME | FNMA POOL #0AL5702 | FNMA | United States | $1,924,258.88 | ($191,264.51) | 1,961,561.24 |
| FIXED INCOME | FNMA POOL #0AL5712 | FNMA | United States | $340,917.71 | ($33,690.24) | 336,175.40 |
| FIXED INCOME | FNMA POOL #0AL5712 | FNMA | United States | $2,045,506.29 | ($196,783.65) | 2,017,052.40 |
| FIXED INCOME | FNMA POOL #0AL5732 | FNMA | United States | $231,353.65 | ($18,215.41) | 233,594.60 |
| FIXED INCOME | FNMA POOL #0AL5946 | FNMA | United States | $270,927.31 | ($25,816.96) | 267,161.23 |
| FIXED INCOME | FNMA POOL #0AL6167 | FNMA | United States | $2,958,215.46 | ($331,676.22) | 3,151,205.80 |
| FIXED INCOME | FNMA POOL #0AL6223 | FNMA | United States | $550,678.89 | ($59,479.51) | 558,367.61 |
| FIXED INCOME | FNMA POOL #0AL6282 | FNMA | United States | $2,223,957.68 | ($239,834.48) | 2,255,832.60 |
| FIXED INCOME | FNMA POOL #0AL6583 | FNMA | United States | $93,156.10 | ($5,594.08) | 94,923.58 |
| FIXED INCOME | FNMA POOL #0AL6584 | FNMA | United States | $75,660.91 | ($4,528.40) | 77,151.47 |
| FIXED INCOME | FNMA POOL #0AL6701 | FNMA | United States | $21,356.29 | ($1,064.68) | 21,545.68 |
| FIXED INCOME | FNMA POOL #0AL6761 | FNMA | United States | $39,630.96 | ($2,536.15) | 40,411.72 |
| FIXED INCOME | FNMA POOL #0AL6822 | FNMA | United States | $1,616,399.32 | ($170,514.47) | 1,633,749.74 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AL7139 | FNMA | United States | $69,445.17 | ($4,670.31) | 71,024.76 |
| FIXED INCOME | FNMA POOL #0AL7167 | FNMA | United States | $40,090.75 | ($4,291.01) | 41,542.95 |
| FIXED INCOME | FNMA POOL #0AL7225 | FNMA | United States | $117,187.57 | ($7,965.28) | 119,853.11 |
| FIXED INCOME | FNMA POOL #0AL7227 | FNMA | United States | $83,783.18 | ($5,641.25) | 85,688.90 |
| FIXED INCOME | FNMA POOL #0AL7275 | FNMA | United States | $1,632,684.96 | ($156,817.46) | 1,609,973.60 |
| FIXED INCOME | FNMA POOL #0AL7521 | FNMA | United States | $1,129,675.22 | ($124,954.56) | 1,126,030.64 |
| FIXED INCOME | FNMA POOL #0AL7526 | FNMA | United States | $4,037,691.69 | ($483,878.43) | 4,305,830.08 |
| FIXED INCOME | FNMA POOL #0AL7526 | FNMA | United States | $601,857.56 | ($72,126.84) | 641,826.22 |
| FIXED INCOME | FNMA POOL #0AL7710 | FNMA | United States | $5,837,845.74 | ($434,076.76) | 6,076,953.61 |
| FIXED INCOME | FNMA POOL #0AL7931 | FNMA | United States | $1,922,051.89 | ($223,817.94) | 2,044,699.80 |
| FIXED INCOME | FNMA POOL #0AL7931 | FNMA | United States | $2,655,495.87 | ($309,225.63) | 2,824,945.52 |
| FIXED INCOME | FNMA POOL #0AL8153 | FNMA | United States | $61,772.95 | ($4,856.77) | 63,299.09 |
| FIXED INCOME | FNMA POOL #0AL8202 | FNMA | United States | $4,772,237.68 | ($530,500.01) | 5,004,303.93 |
| FIXED INCOME | FNMA POOL #0AL8387 | FNMA | United States | $1,191,101.95 | ($170,556.47) | 1,239,926.10 |
| FIXED INCOME | FNMA POOL #0AL9031 | FNMA | United States | $18,706.72 | ($2,951.04) | 20,577.64 |
| FIXED INCOME | FNMA POOL #0AL9214 | FNMA | United States | $459,656.90 | ($49,568.34) | 509,942.31 |
| FIXED INCOME | FNMA POOL #0AL9215 | FNMA | United States | $849,713.33 | ($127,401.97) | 940,947.61 |
| FIXED INCOME | FNMA POOL #0AL9227 | FNMA | United States | $24,189.47 | ($2,126.27) | 25,906.83 |
| FIXED INCOME | FNMA POOL #0AL9230 | FNMA | United States | $146,718.95 | ($7,972.56) | 147,838.58 |
| FIXED INCOME | FNMA POOL #0AL9266 | FNMA | United States | $647,222.78 | ($95,712.21) | 718,099.17 |
| FIXED INCOME | FNMA POOL #0AL9322 | FNMA | United States | $2,945,342.27 | ($303,081.35) | 3,044,208.00 |
| FIXED INCOME | FNMA POOL #0AL9325 | FNMA | United States | $851,709.11 | ($127,915.52) | 942,938.40 |
| FIXED INCOME | FNMA POOL #0AL9578 | FNMA | United States | $341,959.30 | ($33,602.29) | 353,452.40 |
| FIXED INCOME | FNMA POOL #0AL9676 | FNMA | United States | $1,469,884.46 | ($114,558.94) | 1,570,456.50 |
| FIXED INCOME | FNMA POOL #0AO0454 | FNMA | United States | $157,472.13 | ($23,188.97) | 167,816.92 |
| FIXED INCOME | FNMA POOL #0AO0777 | FNMA | United States | $56,407.50 | ($5,577.51) | 60,036.93 |
| FIXED INCOME | FNMA POOL #0AO2114 | FNMA | United States | $62,685.02 | ($6,858.18) | 64,791.84 |
| FIXED INCOME | FNMA POOL #0AO2881 | FNMA | United States | $9,351.67 | ($910.92) | 9,953.59 |
| FIXED INCOME | FNMA POOL #0AO3048 | FNMA | United States | $9,067.03 | ($891.28) | 9,658.45 |
| FIXED INCOME | FNMA POOL #0AO8179 | FNMA | United States | $1,875,900.44 | ($253,079.71) | 1,998,260.60 |
| FIXED INCOME | FNMA POOL #0AO9181 | FNMA | United States | $4,537,241.19 | ($301,391.38) | 4,689,638.82 |
| FIXED INCOME | FNMA POOL #0AO9707 | FNMA | United States | $30,695.40 | ($3,017.18) | 32,697.58 |
| FIXED INCOME | FNMA POOL #0AP2088 | FNMA | United States | $215,795.15 | ($15,920.19) | 222,951.14 |
| FIXED INCOME | FNMA POOL #0AP2611 | FNMA | United States | $92,328.76 | ($12,916.84) | 97,765.85 |
| FIXED INCOME | FNMA POOL #0AP3308 | FNMA | United States | $109,385.83 | ($16,002.74) | 116,502.17 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AP3902 | FNMA | United States | $96,579.16 | ($14,829.02) | 106,035.39 |
| FIXED INCOME | FNMA POOL #0AP4039 | FNMA | United States | $55,003.56 | ($3,951.69) | 55,246.28 |
| FIXED INCOME | FNMA POOL #0AP8057 | FNMA | United States | $146,331.38 | ($21,250.38) | 155,668.93 |
| FIXED INCOME | FNMA POOL #0AP8903 | FNMA | United States | $106,250.95 | ($14,439.43) | 113,144.07 |
| FIXED INCOME | FNMA POOL #0AQ4132 | FNMA | United States | $3,933.97 | ($171.00) | 3,987.81 |
| FIXED INCOME | FNMA POOL #0AQ5040 | FNMA | United States | $236,698.93 | ($25,293.81) | 243,066.46 |
| FIXED INCOME | FNMA POOL #0AR1350 | FNMA | United States | $3,746,680.78 | ($253,113.06) | 3,872,524.92 |
| FIXED INCOME | FNMA POOL #0AR2638 | FNMA | United States | $164,205.91 | ($26,533.51) | 174,711.92 |
| FIXED INCOME | FNMA POOL #0AR6378 | FNMA | United States | $2,788,928.02 | ($158,244.17) | 3,055,053.75 |
| FIXED INCOME | FNMA POOL #0AR7568 | FNMA | United States | $138,523.90 | ($19,949.56) | 152,722.50 |
| FIXED INCOME | FNMA POOL #0AR7576 | FNMA | United States | $155,752.33 | ($22,194.35) | 171,372.98 |
| FIXED INCOME | FNMA POOL #0AR8630 | FNMA | United States | $179,290.96 | ($25,633.87) | 197,428.74 |
| FIXED INCOME | FNMA POOL #0AR9203 | FNMA | United States | $354,604.34 | ($52,211.21) | 377,903.34 |
| FIXED INCOME | FNMA POOL #0AR9218 | FNMA | United States | $224,890.47 | ($31,653.62) | 247,048.22 |
| FIXED INCOME | FNMA POOL #0AS0128 | FNMA | United States | $1,814,849.83 | ($194,870.66) | 2,000,032.87 |
| FIXED INCOME | FNMA POOL #0AS0255 | FNMA | United States | $61,825.58 | ($6,417.01) | 62,688.80 |
| FIXED INCOME | FNMA POOL #0AS0358 | FNMA | United States | $90,853.55 | ($7,929.85) | 93,907.10 |
| FIXED INCOME | FNMA POOL #0AS0531 | FNMA | United States | $220,377.51 | ($20,836.55) | 227,784.30 |
| FIXED INCOME | FNMA POOL #0AS0586 | FNMA | United States | $3,587,184.85 | ($215,227.79) | 3,707,786.80 |
| FIXED INCOME | FNMA POOL #0AS1586 | FNMA | United States | $166,140.01 | ($16,755.01) | 168,485.33 |
| FIXED INCOME | FNMA POOL #0AS2276 | FNMA | United States | $139,068.75 | ($14,676.87) | 141,069.11 |
| FIXED INCOME | FNMA POOL #0AS3011 | FNMA | United States | $133,991.53 | ($7,859.35) | 136,497.63 |
| FIXED INCOME | FNMA POOL #0AS4625 | FNMA | United States | $7,783,339.37 | ($203,760.98) | 8,591,166.77 |
| FIXED INCOME | FNMA POOL #0AS4688 | FNMA | United States | $29,213.09 | ($363.25) | 30,082.37 |
| FIXED INCOME | FNMA POOL #0AS5548 | FNMA | United States | $49,672.35 | ($2,258.01) | 51,262.86 |
| FIXED INCOME | FNMA POOL #0AS5597 | FNMA | United States | $2,634,016.59 | ($223,033.04) | 2,817,140.09 |
| FIXED INCOME | FNMA POOL #0AS5614 | FNMA | United States | $59,724.40 | ($3,028.37) | 61,592.28 |
| FIXED INCOME | FNMA POOL #0AS5616 | FNMA | United States | $96,072.70 | ($4,914.40) | 99,149.99 |
| FIXED INCOME | FNMA POOL #0AS5622 | FNMA | United States | $71,527.57 | ($4,789.71) | 73,090.98 |
| FIXED INCOME | FNMA POOL #0AS5623 | FNMA | United States | $92,935.12 | ($6,171.28) | 94,966.44 |
| FIXED INCOME | FNMA POOL #0AS5708 | FNMA | United States | $62,287.62 | ($5,001.10) | 63,117.83 |
| FIXED INCOME | FNMA POOL #0AS5714 | FNMA | United States | $74,508.59 | ($4,795.70) | 76,219.72 |
| FIXED INCOME | FNMA POOL #0AS5728 | FNMA | United States | $81,829.57 | ($5,345.35) | 83,708.83 |
| FIXED INCOME | FNMA POOL #0AS5786 | FNMA | United States | $69,038.40 | ($3,584.75) | 71,301.99 |
| FIXED INCOME | FNMA POOL #0AS5872 | FNMA | United States | $92,048.17 | ($4,873.83) | 95,136.95 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AS6115 | FNMA | United States | $74,019.19 | ($4,409.34) | 76,502.98 |
| FIXED INCOME | FNMA POOL #0AS6116 | FNMA | United States | $75,051.57 | ($4,492.83) | 77,626.97 |
| FIXED INCOME | FNMA POOL #0AS6141 | FNMA | United States | $92,719.67 | ($4,524.05) | 95,901.37 |
| FIXED INCOME | FNMA POOL #0AS6142 | FNMA | United States | $64,027.32 | ($3,068.95) | 66,175.15 |
| FIXED INCOME | FNMA POOL #0AS6233 | FNMA | United States | $11,537.29 | ($1,333.53) | 11,719.89 |
| FIXED INCOME | FNMA POOL #0AS6532 | FNMA | United States | $145,181.95 | ($8,465.73) | 147,295.64 |
| FIXED INCOME | FNMA POOL #0AS6886 | FNMA | United States | $2,196,426.74 | ($321,732.10) | 2,396,938.65 |
| FIXED INCOME | FNMA POOL #0AS7301 | FNMA | United States | $3,579,424.44 | ($539,723.69) | 3,910,970.44 |
| FIXED INCOME | FNMA POOL #0AS7320 | FNMA | United States | $106,943.59 | ($8,349.92) | 111,091.37 |
| FIXED INCOME | FNMA POOL #0AS7364 | FNMA | United States | $63,973.43 | ($6,786.37) | 70,876.05 |
| FIXED INCOME | FNMA POOL #0AS7365 | FNMA | United States | $12,801.58 | ($1,748.46) | 14,153.05 |
| FIXED INCOME | FNMA POOL #0AS7582 | FNMA | United States | $3,747,109.37 | ($612,696.89) | 4,182,695.25 |
| FIXED INCOME | FNMA POOL #0AS7605 | FNMA | United States | $125,713.94 | ($9,792.92) | 130,568.03 |
| FIXED INCOME | FNMA POOL #0AS7617 | FNMA | United States | $195,786.80 | ($15,315.03) | 203,407.81 |
| FIXED INCOME | FNMA POOL #0AS7729 | FNMA | United States | $1,697,734.74 | ($159,812.63) | 1,882,251.89 |
| FIXED INCOME | FNMA POOL #0AS7847 | FNMA | United States | $1,198,462.26 | ($113,658.40) | 1,329,571.28 |
| FIXED INCOME | FNMA POOL #0AS8009 | FNMA | United States | $197,588.82 | ($15,522.46) | 205,405.89 |
| FIXED INCOME | FNMA POOL #0AS8144 | FNMA | United States | $230,283.66 | ($24,837.22) | 241,272.84 |
| FIXED INCOME | FNMA POOL #0AS8157 | FNMA | United States | $243,141.85 | ($24,107.26) | 247,095.37 |
| FIXED INCOME | FNMA POOL #0AS8193 | FNMA | United States | $262,297.75 | ($20,937.12) | 272,952.92 |
| FIXED INCOME | FNMA POOL #0AS8195 | FNMA | United States | $289,845.00 | ($22,734.84) | 301,402.79 |
| FIXED INCOME | FNMA POOL #0AS8208 | FNMA | United States | $339,443.66 | ($27,087.20) | 353,118.78 |
| FIXED INCOME | FNMA POOL #0AS8240 | FNMA | United States | $193,656.06 | ($15,245.65) | 201,644.55 |
| FIXED INCOME | FNMA POOL #0AS8241 | FNMA | United States | $147,857.65 | ($11,357.38) | 153,753.59 |
| FIXED INCOME | FNMA POOL #0AS8245 | FNMA | United States | $131,987.77 | ($10,245.64) | 137,209.51 |
| FIXED INCOME | FNMA POOL #0AS8348 | FNMA | United States | $182,854.56 | ($15,099.48) | 194,878.56 |
| FIXED INCOME | FNMA POOL #0AS8349 | FNMA | United States | $71,500.27 | ($5,947.17) | 76,244.18 |
| FIXED INCOME | FNMA POOL #0AS8405 | FNMA | United States | $733,162.22 | $4,074.05 | 771,054.41 |
| FIXED INCOME | FNMA POOL #0AS8486 | FNMA | United States | $1,102,001.93 | ($115,787.74) | 1,215,036.81 |
| FIXED INCOME | FNMA POOL #0AS8553 | FNMA | United States | $238,840.28 | ($16,018.47) | 254,104.33 |
| FIXED INCOME | FNMA POOL #0AS8659 | FNMA | United States | $185,920.91 | ($20,785.68) | 194,666.63 |
| FIXED INCOME | FNMA POOL #0AS8661 | FNMA | United States | $479,304.99 | ($32,480.68) | 502,340.65 |
| FIXED INCOME | FNMA POOL #0AS8699 | FNMA | United States | $241,991.86 | ($27,328.13) | 253,539.75 |
| FIXED INCOME | FNMA POOL #0AS8712 | FNMA | United States | $28,688.25 | ($1,791.98) | 29,962.76 |
| FIXED INCOME | FNMA POOL #0AS8925 | FNMA | United States | $430,456.30 | ($41,937.65) | 476,563.86 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AS8934 | FNMA | United States | $16,144.10 | ($1,985.91) | 17,763.60 |
| FIXED INCOME | FNMA POOL #0AS8936 | FNMA | United States | $346,298.52 | ($34,237.55) | 384,182.78 |
| FIXED INCOME | FNMA POOL #0AS9316 | FNMA | United States | $83,273.63 | ($3,327.25) | 86,809.99 |
| FIXED INCOME | FNMA POOL #0AS9317 | FNMA | United States | $82,735.03 | ($3,270.73) | 86,240.42 |
| FIXED INCOME | FNMA POOL #0AS9318 | FNMA | United States | $160,835.35 | ($6,568.88) | 167,880.75 |
| FIXED INCOME | FNMA POOL #0AS9319 | FNMA | United States | $174,070.29 | ($6,828.36) | 181,505.98 |
| FIXED INCOME | FNMA POOL #0AS9321 | FNMA | United States | $140,257.50 | ($6,014.22) | 146,578.96 |
| FIXED INCOME | FNMA POOL #0AS9534 | FNMA | United States | $3,077,221.27 | ($390,983.75) | 3,366,848.83 |
| FIXED INCOME | FNMA POOL #0AS9779 | FNMA | United States | $2,785,323.35 | ($268,545.64) | 2,851,030.09 |
| FIXED INCOME | FNMA POOL #0AS9796 | FNMA | United States | $32,207.80 | ($4,420.64) | 34,561.92 |
| FIXED INCOME | FNMA POOL #0AT2037 | FNMA | United States | $66,072.53 | ($9,449.62) | 72,611.96 |
| FIXED INCOME | FNMA POOL #0AT2040 | FNMA | United States | $282,643.27 | ($41,490.99) | 310,990.01 |
| FIXED INCOME | FNMA POOL #0AT2043 | FNMA | United States | $143,681.67 | ($21,357.79) | 158,281.57 |
| FIXED INCOME | FNMA POOL #0AT2721 | FNMA | United States | $167,644.94 | ($25,093.30) | 184,089.67 |
| FIXED INCOME | FNMA POOL #0AT3121 | FNMA | United States | $10,549.64 | ($430.25) | 10,669.79 |
| FIXED INCOME | FNMA POOL #0AT6033 | FNMA | United States | $11,941.44 | ($481.08) | 12,071.69 |
| FIXED INCOME | FNMA POOL #0AU1629 | FNMA | United States | $3,553,299.51 | ($275,726.95) | 3,909,622.50 |
| FIXED INCOME | FNMA POOL #0AU3751 | FNMA | United States | $41,007.20 | ($3,433.08) | 42,385.00 |
| FIXED INCOME | FNMA POOL #0AU4693 | FNMA | United States | $108,394.80 | ($7,563.07) | 109,609.64 |
| FIXED INCOME | FNMA POOL #0AU5040 | FNMA | United States | $144,260.40 | ($9,978.89) | 145,709.23 |
| FIXED INCOME | FNMA POOL #0AU5057 | FNMA | United States | $157,931.51 | ($18,093.59) | 164,261.60 |
| FIXED INCOME | FNMA POOL #0AU6421 | FNMA | United States | $241,384.77 | ($16,043.08) | 243,334.68 |
| FIXED INCOME | FNMA POOL #0AU6857 | FNMA | United States | $103,218.26 | ($10,318.85) | 106,837.56 |
| FIXED INCOME | FNMA POOL #0AU6905 | FNMA | United States | $59,824.00 | ($4,198.09) | 60,517.12 |
| FIXED INCOME | FNMA POOL #0AU7494 | FNMA | United States | $32,318.40 | ($3,803.70) | 33,292.20 |
| FIXED INCOME | FNMA POOL #0AV0298 | FNMA | United States | $5,678.88 | ($256.77) | 5,766.24 |
| FIXED INCOME | FNMA POOL #0AV0664 | FNMA | United States | $242,116.34 | ($24,004.13) | 245,484.38 |
| FIXED INCOME | FNMA POOL #0AV5521 | FNMA | United States | $30,257.45 | ($3,323.23) | 30,895.44 |
| FIXED INCOME | FNMA POOL #0AV7735 | FNMA | United States | $55,776.73 | ($3,932.42) | 56,406.99 |
| FIXED INCOME | FNMA POOL #0AW1864 | FNMA | United States | $290,623.38 | ($30,928.08) | 294,980.23 |
| FIXED INCOME | FNMA POOL #0AW2901 | FNMA | United States | $173,834.06 | ($8,922.70) | 176,509.95 |
| FIXED INCOME | FNMA POOL #0AW4549 | FNMA | United States | $66,871.35 | ($3,681.92) | 68,100.56 |
| FIXED INCOME | FNMA POOL #0AW5091 | FNMA | United States | $143,668.98 | ($8,087.50) | 146,018.41 |
| FIXED INCOME | FNMA POOL #0AW5283 | FNMA | United States | $26,370.04 | ($1,451.65) | 26,854.49 |
| FIXED INCOME | FNMA POOL #0AW6898 | FNMA | United States | $105,857.29 | ($8,554.72) | 107,104.34 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AW8154 | FNMA | United States | $87,786.49 | ($8,510.90) | 93,285.02 |
| FIXED INCOME | FNMA POOL #0AW8167 | FNMA | United States | $1,040,951.21 | ($107,123.55) | 1,106,633.60 |
| FIXED INCOME | FNMA POOL #0AX2741 | FNMA | United States | $14,085.82 | ($1,193.63) | 14,320.29 |
| FIXED INCOME | FNMA POOL #0AX3271 | FNMA | United States | $83,359.11 | ($5,534.88) | 85,270.01 |
| FIXED INCOME | FNMA POOL #0AX3298 | FNMA | United States | $14,743.98 | ($1,062.70) | 15,123.73 |
| FIXED INCOME | FNMA POOL #0AX7350 | FNMA | United States | $36,743.95 | ($3,703.71) | 37,278.90 |
| FIXED INCOME | FNMA POOL #0AX8311 | FNMA | United States | $359,115.43 | ($30,992.15) | 365,565.22 |
| FIXED INCOME | FNMA POOL #0AX9650 | FNMA | United States | $37,526.00 | ($1,744.04) | 38,738.38 |
| FIXED INCOME | FNMA POOL #0AX9700 | FNMA | United States | $18,979.47 | ($1,310.39) | 19,445.19 |
| FIXED INCOME | FNMA POOL #0AY0830 | FNMA | United States | $15,584.27 | ($699.23) | 16,063.06 |
| FIXED INCOME | FNMA POOL #0AY3414 | FNMA | United States | $30,284.79 | ($1,457.42) | 31,305.24 |
| FIXED INCOME | FNMA POOL #0AY3969 | FNMA | United States | $1,373,294.54 | ($152,473.11) | 1,402,131.72 |
| FIXED INCOME | FNMA POOL #0AY8604 | FNMA | United States | $1,074,124.29 | ($138,232.78) | 1,148,529.88 |
| FIXED INCOME | FNMA POOL #0AY9369 | FNMA | United States | $37,723.94 | ($4,920.44) | 40,347.03 |
| FIXED INCOME | FNMA POOL #0AY9372 | FNMA | United States | $52,881.05 | ($7,507.23) | 57,134.94 |
| FIXED INCOME | FNMA POOL #0AY9747 | FNMA | United States | $91,539.87 | ($9,697.21) | 95,329.86 |
| FIXED INCOME | FNMA POOL #0AZ0703 | FNMA | United States | $47,590.38 | ($5,610.02) | 47,449.61 |
| FIXED INCOME | FNMA POOL #0AZ0869 | FNMA | United States | $905,250.42 | ($101,459.45) | 942,318.07 |
| FIXED INCOME | FNMA POOL #0AZ1676 | FNMA | United States | $129,073.43 | ($16,139.44) | 138,366.60 |
| FIXED INCOME | FNMA POOL #0AZ1682 | FNMA | United States | $316,073.30 | ($42,380.90) | 341,554.40 |
| FIXED INCOME | FNMA POOL #0AZ2297 | FNMA | United States | $12,449.50 | ($887.68) | 12,828.06 |
| FIXED INCOME | FNMA POOL #0AZ3219 | FNMA | United States | $10,826.50 | ($958.91) | 11,097.70 |
| FIXED INCOME | FNMA POOL #0AZ3707 | FNMA | United States | $122,329.31 | ($13,972.90) | 131,243.83 |
| FIXED INCOME | FNMA POOL #0AZ3708 | FNMA | United States | $148,159.07 | ($16,491.85) | 158,635.91 |
| FIXED INCOME | FNMA POOL #0AZ3899 | FNMA | United States | $149,698.03 | ($18,315.81) | 161,778.58 |
| FIXED INCOME | FNMA POOL #0AZ3900 | FNMA | United States | $230,411.85 | ($28,060.76) | 249,030.18 |
| FIXED INCOME | FNMA POOL #0AZ3901 | FNMA | United States | $48,543.14 | ($6,151.64) | 50,957.87 |
| FIXED INCOME | FNMA POOL #0AZ5719 | FNMA | United States | $30,408.57 | ($1,994.56) | 31,166.22 |
| FIXED INCOME | FNMA POOL #0AZ5840 | FNMA | United States | $128,907.89 | ($14,684.26) | 138,263.24 |
| FIXED INCOME | FNMA POOL #0AZ5854 | FNMA | United States | $16,209.99 | ($1,964.98) | 17,482.04 |
| FIXED INCOME | FNMA POOL #0AZ5855 | FNMA | United States | $313,230.05 | ($37,937.05) | 338,134.80 |
| FIXED INCOME | FNMA POOL #0AZ5857 | FNMA | United States | $48,552.97 | ($6,251.60) | 51,045.34 |
| FIXED INCOME | FNMA POOL #0AZ5858 | FNMA | United States | $57,086.85 | ($7,053.18) | 59,932.24 |
| FIXED INCOME | FNMA POOL #0AZ5968 | FNMA | United States | $14,062.01 | ($685.88) | 14,549.36 |
| FIXED INCOME | FNMA POOL #0AZ7833 | FNMA | United States | $13,861.74 | ($1,070.94) | 14,287.50 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0AZ8597 | FNMA | United States | $5,356.23 | ($378.65) | 5,487.10 |
| FIXED INCOME | FNMA POOL #0AZ8896 | FNMA | United States | $663,428.70 | ($81,550.06) | 692,165.08 |
| FIXED INCOME | FNMA POOL #0AZ9861 | FNMA | United States | $148,613.74 | ($18,481.34) | 160,459.38 |
| FIXED INCOME | FNMA POOL #0AZ9870 | FNMA | United States | $74,734.63 | ($8,485.20) | 79,914.98 |
| FIXED INCOME | FNMA POOL #0BA0781 | FNMA | United States | $12,423.03 | ($892.08) | 12,764.61 |
| FIXED INCOME | FNMA POOL #0BA4347 | FNMA | United States | $435,447.05 | ($48,818.18) | 453,352.98 |
| FIXED INCOME | FNMA POOL #0BA4599 | FNMA | United States | $89,666.91 | ($11,217.32) | 94,162.87 |
| FIXED INCOME | FNMA POOL #0BC1450 | FNMA | United States | $1,391,645.23 | ($129,785.01) | 1,541,664.62 |
| FIXED INCOME | FNMA POOL #0BC1486 | FNMA | United States | $1,494,794.71 | ($142,034.04) | 1,658,597.84 |
| FIXED INCOME | FNMA POOL #0BC2628 | FNMA | United States | $19,322.28 | ($1,552.37) | 20,176.07 |
| FIXED INCOME | FNMA POOL #0BC2629 | FNMA | United States | $19,888.02 | ($1,586.31) | 20,767.44 |
| FIXED INCOME | FNMA POOL #0BC2631 | FNMA | United States | $39,767.06 | ($3,010.56) | 41,394.55 |
| FIXED INCOME | FNMA POOL #0BD2440 | FNMA | United States | $402,285.00 | ($31,172.08) | 432,263.95 |
| FIXED INCOME | FNMA POOL #0BD5049 | FNMA | United States | $220,556.45 | ($22,356.15) | 244,267.50 |
| FIXED INCOME | FNMA POOL #0BD6356 | FNMA | United States | $358,915.28 | ($22,239.11) | 369,604.23 |
| FIXED INCOME | FNMA POOL #0BD8962 | FNMA | United States | $76,822.83 | ($10,352.38) | 85,061.94 |
| FIXED INCOME | FNMA POOL #0BE1682 | FNMA | United States | $1,270,013.42 | ($135,060.37) | 1,359,063.81 |
| FIXED INCOME | FNMA POOL #0BE1745 | FNMA | United States | $2,244,556.45 | ($248,382.70) | 2,411,306.32 |
| FIXED INCOME | FNMA POOL #0BE1896 | FNMA | United States | $222,962.34 | ($17,886.92) | 237,037.64 |
| FIXED INCOME | FNMA POOL #0BE2362 | FNMA | United States | $2,555,929.01 | ($262,881.48) | 2,746,430.59 |
| FIXED INCOME | FNMA POOL #0BE2972 | FNMA | United States | $227,653.91 | ($24,492.31) | 238,362.75 |
| FIXED INCOME | FNMA POOL #0BE2975 | FNMA | United States | $579,687.91 | ($38,887.40) | 605,580.52 |
| FIXED INCOME | FNMA POOL #0BE4527 | FNMA | United States | $213,282.84 | ($30,710.43) | 237,643.70 |
| FIXED INCOME | FNMA POOL #0BE5475 | FNMA | United States | $251,662.86 | ($29,212.85) | 272,625.97 |
| FIXED INCOME | FNMA POOL #0BE6537 | FNMA | United States | $4,784,068.33 | ($506,762.13) | 5,322,432.37 |
| FIXED INCOME | FNMA POOL #0BE7106 | FNMA | United States | $1,867,903.47 | ($206,372.08) | 1,953,887.55 |
| FIXED INCOME | FNMA POOL #0BE8336 | FHLMC | United States | $1,026,505.09 | ($118,155.16) | 1,075,850.77 |
| FIXED INCOME | FNMA POOL #0BE8336 | FHLMC | United States | $1,046,972.08 | ($120,511.17) | 1,097,301.65 |
| FIXED INCOME | FNMA POOL #0BE8359 | FNMA | United States | $4,354.78 | ($162.40) | 4,298.14 |
| FIXED INCOME | FNMA POOL #0BE8368 | FNMA | United States | $1,471,171.19 | ($102,745.20) | 1,499,191.07 |
| FIXED INCOME | FNMA POOL #0BE8488 | FNMA | United States | $2,348,894.89 | ($239,452.40) | 2,460,211.25 |
| FIXED INCOME | FNMA POOL #0BE9255 | FNMA | United States | $2,457,388.25 | ($244,955.30) | 2,574,682.20 |
| FIXED INCOME | FNMA POOL #0BE9567 | FNMA | United States | $2,182,958.61 | ($247,247.17) | 2,344,603.38 |
| FIXED INCOME | FNMA POOL #0BE9567 | FNMA | United States | $4,663,930.05 | ($528,248.11) | 5,009,286.99 |
| FIXED INCOME | FNMA POOL #0BF0056 | FNMA | United States | $383,175.48 | ($45,819.17) | 374,974.78 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BF0072 | FNMA | United States | $3,154,916.00 | ($362,398.32) | 3,240,364.41 |
| FIXED INCOME | FNMA POOL #0BF0104 | FNMA | United States | $781,516.12 | ($21,187.51) | 829,623.20 |
| FIXED INCOME | FNMA POOL #0BF0173 | FNMA | United States | $2,547,414.53 | ($83,122.51) | 2,599,632.48 |
| FIXED INCOME | FNMA POOL #0BF0183 | FNMA | United States | $500,392.40 | ($13,566.01) | 531,194.61 |
| FIXED INCOME | FNMA POOL #0BF0185 | FNMA | United States | $3,063,270.23 | ($361,105.21) | 3,145,687.23 |
| FIXED INCOME | FNMA POOL #0BF0191 | FNMA | United States | $1,319,811.37 | $209.87 | 1,401,068.69 |
| FIXED INCOME | FNMA POOL #0BF0201 | FNMA | United States | $0.01 | $0.00 | 0.01 |
| FIXED INCOME | FNMA POOL #0BF0291 | FNMA | United States | $294,659.46 | ($25,104.10) | 305,597.82 |
| FIXED INCOME | FNMA POOL #0BF0292 | FNMA | United States | $857,897.00 | ($128,265.72) | 956,278.98 |
| FIXED INCOME | FNMA POOL #0BF0443 | FNMA | United States | $6,382,024.59 | ($1,469,360.46) | 7,503,115.03 |
| FIXED INCOME | FNMA POOL #0BF0508 | FNMA | United States | $8,399,719.12 | ($672,647.36) | 10,044,947.61 |
| FIXED INCOME | FNMA POOL #0BF0516 | FNMA | United States | $3,471,682.95 | ($649,563.97) | 3,891,410.48 |
| FIXED INCOME | FNMA POOL #0BF0537 | FNMA | United States | $3,196,139.89 | ($70,882.85) | 3,707,259.80 |
| FIXED INCOME | FNMA POOL #0BF0619 | FNMA | United States | $6,473,537.16 | ($23,051.51) | 7,887,599.75 |
| FIXED INCOME | FNMA POOL #0BF0720 | FNMA | United States | $10,967,769.67 | ($193,146.31) | 11,900,877.83 |
| FIXED INCOME | FNMA POOL #0BF0736 | FNMA | United States | $9,542,542.78 | $196,842.12 | 10,282,653.94 |
| FIXED INCOME | FNMA POOL #0BF0768 | FNMA | United States | $5,797,904.28 | $61,951.55 | 5,989,818.05 |
| FIXED INCOME | FNMA POOL #0BF0787 | FNMA | United States | $4,764,992.84 | $42,261.54 | 4,922,716.68 |
| FIXED INCOME | FNMA POOL #0BH2710 | FNMA | United States | $19,085.94 | ($632.20) | 18,761.99 |
| FIXED INCOME | FNMA POOL #0BH4019 | FNMA | United States | $625,385.03 | ($58,321.21) | 654,036.17 |
| FIXED INCOME | FNMA POOL #0BH6084 | FNMA | United States | $9,224.60 | ($445.18) | 9,200.89 |
| FIXED INCOME | FNMA POOL #0BH7073 | FNMA | United States | $3,801.70 | ($162.28) | 3,771.72 |
| FIXED INCOME | FNMA POOL #0BH7993 | FNMA | United States | $50,705.69 | ($3,475.26) | 51,522.32 |
| FIXED INCOME | FNMA POOL #0BH8026 | FNMA | United States | $61,688.45 | ($4,293.71) | 62,744.44 |
| FIXED INCOME | FNMA POOL #0BH8027 | FNMA | United States | $73,861.99 | ($5,165.97) | 75,150.06 |
| FIXED INCOME | FNMA POOL #0BH9089 | FNMA | United States | $363,934.82 | ($38,072.74) | 381,553.70 |
| FIXED INCOME | FNMA POOL #0BH9222 | FNMA | United States | $2,311,586.90 | ($28,822.22) | 2,423,495.86 |
| FIXED INCOME | FNMA POOL #0BH9277 | FNMA | United States | $810,979.02 | ($112,838.99) | 874,534.34 |
| FIXED INCOME | FNMA POOL #0BH9317 | FNMA | United States | $544,719.54 | ($77,648.84) | 584,132.94 |
| FIXED INCOME | FNMA POOL #0BJ0648 | FNMA | United States | $471,549.43 | ($48,997.01) | 508,729.04 |
| FIXED INCOME | FNMA POOL #0BJ1638 | FNMA | United States | $352,561.38 | ($27,837.76) | 378,879.62 |
| FIXED INCOME | FNMA POOL #0BJ3177 | FNMA | United States | $23,284.43 | ($1,606.27) | 23,669.29 |
| FIXED INCOME | FNMA POOL #0BJ3218 | FNMA | United States | $67,920.13 | ($4,704.58) | 69,061.02 |
| FIXED INCOME | FNMA POOL #0BJ4174 | FNMA | United States | $486,482.19 | ($37,049.90) | 493,825.37 |
| FIXED INCOME | FNMA POOL #0BJ4184 | FNMA | United States | $28,593.96 | ($2,143.69) | 28,993.49 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BJ4608 | FNMA | United States | $1,252,695.41 | ($103,065.13) | 1,350,765.49 |
| FIXED INCOME | FNMA POOL #0BJ6316 | FNMA | United States | $80,089.33 | ($5,502.28) | 81,391.59 |
| FIXED INCOME | FNMA POOL #0BJ9437 | FNMA | United States | $60,690.20 | ($4,251.27) | 61,754.86 |
| FIXED INCOME | FNMA POOL #0BJ9480 | FNMA | United States | $104,590.33 | ($7,215.06) | 106,319.07 |
| FIXED INCOME | FNMA POOL #0BK0600 | FNMA | United States | $174,226.85 | ($19,628.83) | 178,578.81 |
| FIXED INCOME | FNMA POOL #0BK3044 | FNMA | United States | $2,162,687.08 | ($520,546.17) | 2,548,885.75 |
| FIXED INCOME | FNMA POOL #0BK3988 | FNMA | United States | $103,010.84 | ($7,343.84) | 104,939.64 |
| FIXED INCOME | FNMA POOL #0BK4740 | FNMA | United States | $578,482.56 | ($73,955.55) | 606,361.02 |
| FIXED INCOME | FNMA POOL #0BK4772 | FNMA | United States | $1,448,357.80 | ($18,612.66) | 1,519,049.28 |
| FIXED INCOME | FNMA POOL #0BK5523 | FNMA | United States | $117,098.88 | $2,007.91 | 136,642.39 |
| FIXED INCOME | FNMA POOL #0BK6737 | FNMA | United States | $33,093.36 | ($2,431.31) | 33,781.49 |
| FIXED INCOME | FNMA POOL #0BK7616 | FNMA | United States | $225,993.06 | ($10,066.74) | 224,616.91 |
| FIXED INCOME | FNMA POOL #0BK7877 | FNMA | United States | $887,897.02 | ($97,865.17) | 907,230.10 |
| FIXED INCOME | FNMA POOL #0BK8452 | FNMA | United States | $294,825.68 | ($21,646.28) | 356,170.02 |
| FIXED INCOME | FNMA POOL #0BK8508 | FNMA | United States | $13,739,436.33 | ($3,377,392.16) | 16,206,879.75 |
| FIXED INCOME | FNMA POOL #0BK8508 | FNMA | United States | $12,653,069.54 | ($3,110,344.36) | 14,925,414.09 |
| FIXED INCOME | FNMA POOL #0BK9892 | FNMA | United States | $1,058,657.07 | ($80,082.21) | 1,086,615.69 |
| FIXED INCOME | FNMA POOL #0BL3719 | FNMA | United States | $4,491,538.09 | ($44,924.18) | 4,993,483.00 |
| FIXED INCOME | FNMA POOL #0BL4592 | FNMA | United States | $3,752,560.00 | $113,241.25 | 4,000,000.00 |
| FIXED INCOME | FNMA POOL #0BL4895 | FNMA | United States | $7,509,572.34 | $326,757.95 | 8,890,767.96 |
| FIXED INCOME | FNMA POOL #0BL8042 | FNMA | United States | $63,238,253.33 | $2,508,363.75 | 83,000,000.00 |
| FIXED INCOME | FNMA POOL #0BM1100 | FNMA | United States | $204,438.80 | ($22,370.63) | 218,064.18 |
| FIXED INCOME | FNMA POOL #0BM1174 | FNMA | United States | $376,419.34 | ($44,054.88) | 403,534.15 |
| FIXED INCOME | FNMA POOL #0BM1210 | FNMA | United States | $2,140,214.16 | ($234,094.18) | 2,237,165.45 |
| FIXED INCOME | FNMA POOL #0BM1511 | FNMA | United States | $1,302,052.83 | ($78,296.74) | 1,347,504.15 |
| FIXED INCOME | FNMA POOL #0BM1538 | FNMA | United States | $402,559.38 | ($29,298.60) | 422,398.01 |
| FIXED INCOME | FNMA POOL #0BM1595 | FNMA | United States | $9,371.60 | ($11.05) | 9,497.89 |
| FIXED INCOME | FNMA POOL #0BM1619 | FNMA | United States | $303,368.06 | ($35,199.34) | 318,051.43 |
| FIXED INCOME | FNMA POOL #0BM1679 | FNMA | United States | $2,355,001.50 | ($264,327.74) | 2,515,310.63 |
| FIXED INCOME | FNMA POOL #0BM1791 | FNMA | United States | $1,279,804.47 | ($80,867.75) | 1,322,043.77 |
| FIXED INCOME | FNMA POOL #0BM1890 | FNMA | United States | $1,302,650.68 | ($13,089.20) | 1,350,270.21 |
| FIXED INCOME | FNMA POOL #0BM1891 | FNMA | United States | $6,040.45 | ($151.92) | 6,128.93 |
| FIXED INCOME | FNMA POOL #0BM3282 | FNMA | United States | $51,216.98 | ($6,543.31) | 54,630.47 |
| FIXED INCOME | FNMA POOL #0BM3330 | FNMA | United States | $249,462.93 | ($34,840.75) | 268,263.74 |
| FIXED INCOME | FNMA POOL #0BM3578 | FNMA | United States | $282,445.94 | ($4,901.75) | 293,922.64 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BM3668 | FNMA | United States | $10,034,519.65 | ($720,679.91) | 10,792,862.12 |
| FIXED INCOME | FNMA POOL #0BM3855 | FNMA | United States | $514,735.50 | ($61,086.67) | 538,920.46 |
| FIXED INCOME | FNMA POOL #0BM4049 | FNMA | United States | $2,984,893.01 | ($253,220.25) | 3,374,133.00 |
| FIXED INCOME | FNMA POOL #0BM4063 | FNMA | United States | $2,042,692.60 | ($295,233.00) | 2,130,127.22 |
| FIXED INCOME | FNMA POOL #0BM4676 | FNMA | United States | $251,663.76 | ($34,949.15) | 263,468.92 |
| FIXED INCOME | FNMA POOL #0BM4807 | FNMA | United States | $1,122,960.02 | ($46,260.91) | 1,128,659.76 |
| FIXED INCOME | FNMA POOL #0BM4874 | FNMA | United States | $1,247,584.39 | ($33,509.39) | 1,263,555.74 |
| FIXED INCOME | FNMA POOL #0BM4899 | FNMA | United States | $5,203,901.99 | ($334,206.36) | 5,351,367.86 |
| FIXED INCOME | FNMA POOL #0BM4991 | FNMA | United States | $293,496.02 | ($18,888.49) | 307,704.81 |
| FIXED INCOME | FNMA POOL #0BM5024 | FNMA | United States | $334,170.88 | ($60,604.38) | 373,475.44 |
| FIXED INCOME | FNMA POOL #0BM5212 | FNMA | United States | $60,006.93 | ($5,975.82) | 61,130.51 |
| FIXED INCOME | FNMA POOL #0BM5239 | FNMA | United States | $383,654.32 | ($16,883.00) | 381,034.08 |
| FIXED INCOME | FNMA POOL #0BM5357 | FNMA | United States | $4,065,318.72 | ($278,011.65) | 4,201,952.20 |
| FIXED INCOME | FNMA POOL #0BM5589 | FNMA | United States | $6,292,434.03 | ($466,830.29) | 6,503,852.60 |
| FIXED INCOME | FNMA POOL #0BM5589 | FNMA | United States | $6,547,403.90 | ($485,746.33) | 6,767,389.17 |
| FIXED INCOME | FNMA POOL #0BM5738 | FNMA | United States | $1,410,319.89 | ($60,615.23) | 1,430,922.80 |
| FIXED INCOME | FNMA POOL #0BM5859 | FNMA | United States | $6,140.29 | ($778.17) | 6,437.56 |
| FIXED INCOME | FNMA POOL #0BM6491 | FNMA | United States | $20,140,898.84 | $123,427.18 | 23,960,628.33 |
| FIXED INCOME | FNMA POOL #0BM6898 | FNMA | United States | $7,155,713.77 | $185,906.78 | 8,040,949.63 |
| FIXED INCOME | FNMA POOL #0BM7172 | FNMA | United States | $2,643,737.99 | $24,930.96 | 2,621,810.91 |
| FIXED INCOME | FNMA POOL #0BM7479 | FNMA | United States | $9,635,092.33 | ($192,006.23) | 10,377,312.30 |
| FIXED INCOME | FNMA POOL #0BM7647 | FNMA | United States | $635,703.24 | $8,910.25 | 627,940.84 |
| FIXED INCOME | FNMA POOL #0BM7682 | FNMA | United States | $1,326,459.05 | ($8,031.66) | 1,309,422.37 |
| FIXED INCOME | FNMA POOL #0BM7741 | FNMA | United States | $711,782.40 | $2,324.93 | 706,931.68 |
| FIXED INCOME | FNMA POOL #0BM7747 | FNMA | United States | $574,402.87 | $1,147.43 | 571,214.54 |
| FIXED INCOME | FNMA POOL #0BM8057 | FNMA | United States | $2,334,264.33 | $4,174.49 | 2,324,000.00 |
| FIXED INCOME | FNMA POOL #0BN0647 | FNMA | United States | $7,008.35 | ($323.62) | 6,976.42 |
| FIXED INCOME | FNMA POOL #0BN2487 | FNMA | United States | $736,060.00 | ($54,292.16) | 754,175.29 |
| FIXED INCOME | FNMA POOL #0BN4180 | FNMA | United States | $44,589.92 | ($5,780.23) | 46,869.00 |
| FIXED INCOME | FNMA POOL #0BN4404 | FNMA | United States | $114,101.91 | ($5,435.47) | 114,126.26 |
| FIXED INCOME | FNMA POOL #0BN4430 | FNMA | United States | $113,623.43 | ($6,093.98) | 113,888.04 |
| FIXED INCOME | FNMA POOL #0BN5323 | FNMA | United States | $3,333,699.43 | ($314,114.05) | 3,610,765.50 |
| FIXED INCOME | FNMA POOL #0BN5999 | FNMA | United States | $7,521.92 | ($808.63) | 8,107.99 |
| FIXED INCOME | FNMA POOL #0BN6708 | FNMA | United States | $2,502,083.95 | ($357,009.50) | 2,684,332.21 |
| FIXED INCOME | FNMA POOL #0BN8997 | FNMA | United States | $1,893,981.95 | ($378,746.56) | 2,309,658.98 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BN9004 | FNMA | United States | $1,057,869.87 | ($210,358.38) | 1,287,609.43 |
| FIXED INCOME | FNMA POOL #0BN9716 | FNMA | United States | $27,656.23 | ($1,436.16) | 27,061.33 |
| FIXED INCOME | FNMA POOL #0BO0186 | FNMA | United States | $78,901.27 | ($7,675.01) | 80,594.56 |
| FIXED INCOME | FNMA POOL #0BO0248 | FNMA | United States | $26,660.24 | ($2,481.10) | 27,127.93 |
| FIXED INCOME | FNMA POOL #0BO0577 | FNMA | United States | $274,750.28 | ($34,467.51) | 288,847.98 |
| FIXED INCOME | FNMA POOL #0BO0638 | FNMA | United States | $49,084.54 | ($2,369.55) | 47,861.98 |
| FIXED INCOME | FNMA POOL #0BO0714 | FNMA | United States | $85,692.15 | ($8,184.04) | 87,390.14 |
| FIXED INCOME | FNMA POOL #0BO0717 | FNMA | United States | $48,044.50 | ($3,576.13) | 48,054.12 |
| FIXED INCOME | FNMA POOL #0BO0725 | FNMA | United States | $5,546.27 | ($730.89) | 5,972.30 |
| FIXED INCOME | FNMA POOL #0BO0858 | FNMA | United States | $72,104.89 | ($3,060.95) | 69,918.31 |
| FIXED INCOME | FNMA POOL #0BO0859 | FNMA | United States | $76,652.34 | ($3,478.54) | 74,536.74 |
| FIXED INCOME | FNMA POOL #0BO0860 | FNMA | United States | $21,280.02 | ($1,055.63) | 20,776.33 |
| FIXED INCOME | FNMA POOL #0BO0882 | FNMA | United States | $54,497.46 | ($5,279.15) | 55,646.56 |
| FIXED INCOME | FNMA POOL #0BO1699 | FNMA | United States | $49,510.87 | ($3,155.59) | 49,008.69 |
| FIXED INCOME | FNMA POOL #0BO1703 | FNMA | United States | $55,284.47 | ($5,418.62) | 56,509.02 |
| FIXED INCOME | FNMA POOL #0BO2546 | FNMA | United States | $110,179.00 | ($14,513.22) | 115,583.29 |
| FIXED INCOME | FNMA POOL #0BO2547 | FNMA | United States | $86,439.36 | ($8,284.38) | 88,179.14 |
| FIXED INCOME | FNMA POOL #0BO2550 | FNMA | United States | $24,309.88 | ($2,327.16) | 24,796.64 |
| FIXED INCOME | FNMA POOL #0BO3107 | FNMA | United States | $1,166,957.55 | ($144,267.30) | 1,264,656.48 |
| FIXED INCOME | FNMA POOL #0BO3107 | FNMA | United States | $663,595.74 | ($82,038.25) | 719,152.68 |
| FIXED INCOME | FNMA POOL #0BO3406 | FNMA | United States | $42,031.09 | ($3,974.27) | 42,826.81 |
| FIXED INCOME | FNMA POOL #0BO3963 | FNMA | United States | $171,287.85 | ($20,069.24) | 178,205.18 |
| FIXED INCOME | FNMA POOL #0BO5299 | FNMA | United States | $648,407.56 | ($97,278.63) | 726,336.16 |
| FIXED INCOME | FNMA POOL #0BO6164 | FNMA | United States | $428,155.25 | ($66,595.68) | 482,831.04 |
| FIXED INCOME | FNMA POOL #0BO6275 | FNMA | United States | $1,632,854.46 | ($252,347.17) | 1,770,748.56 |
| FIXED INCOME | FNMA POOL #0BO6949 | FNMA | United States | $146,330.71 | ($19,487.84) | 154,421.90 |
| FIXED INCOME | FNMA POOL #0BO9224 | FNMA | United States | $68,876.77 | ($9,196.69) | 72,707.48 |
| FIXED INCOME | FNMA POOL #0BO9247 | FNMA | United States | $17,146.97 | ($2,201.53) | 18,018.66 |
| FIXED INCOME | FNMA POOL #0BP3219 | FNMA | United States | $374,766.95 | ($53,533.89) | 404,494.61 |
| FIXED INCOME | FNMA POOL #0BP3220 | FNMA | United States | $273,234.03 | ($39,025.19) | 295,098.89 |
| FIXED INCOME | FNMA POOL #0BP3228 | FNMA | United States | $70,098.29 | ($7,579.82) | 71,835.27 |
| FIXED INCOME | FNMA POOL #0BP3230 | FNMA | United States | $33,731.62 | ($3,246.41) | 34,443.22 |
| FIXED INCOME | FNMA POOL #0BP3231 | FNMA | United States | $155,034.37 | ($11,275.10) | 153,509.00 |
| FIXED INCOME | FNMA POOL #0BP3378 | FNMA | United States | $44,444,766.74 | ($5,755,864.66) | 53,375,352.87 |
| FIXED INCOME | FNMA POOL #0BP3574 | FNMA | United States | $760,238.60 | ($38,818.81) | 886,520.48 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BP4484 | FNMA | United States | $96,048.68 | ($11,225.06) | 100,353.51 |
| FIXED INCOME | FNMA POOL #0BP4485 | FNMA | United States | $46,110.02 | ($5,297.33) | 48,260.34 |
| FIXED INCOME | FNMA POOL #0BP4486 | FNMA | United States | $45,577.49 | ($4,797.85) | 46,551.82 |
| FIXED INCOME | FNMA POOL #0BP4494 | FNMA | United States | $54,096.56 | ($7,871.12) | 58,445.69 |
| FIXED INCOME | FNMA POOL #0BP4514 | FNMA | United States | $30,586.52 | ($4,542.07) | 33,176.02 |
| FIXED INCOME | FNMA POOL #0BP4742 | FNMA | United States | $60,613.03 | ($6,499.33) | 61,823.53 |
| FIXED INCOME | FNMA POOL #0BP5421 | FNMA | United States | $8,141,458.08 | ($1,581,155.61) | 9,165,521.84 |
| FIXED INCOME | FNMA POOL #0BP6345 | FNMA | United States | $1,541,824.34 | ($297,867.35) | 1,741,977.57 |
| FIXED INCOME | FNMA POOL #0BP6481 | FNMA | United States | $85,255.60 | ($9,344.29) | 87,144.91 |
| FIXED INCOME | FNMA POOL #0BP6498 | FNMA | United States | $13,716,357.06 | ($3,728,434.30) | 16,886,311.80 |
| FIXED INCOME | FNMA POOL #0BP6716 | FNMA | United States | $1,859,389.06 | ($446,728.48) | 2,189,027.40 |
| FIXED INCOME | FNMA POOL #0BP6816 | FNMA | United States | $1,430,086.94 | $26,653.78 | 1,757,151.38 |
| FIXED INCOME | FNMA POOL #0BP8994 | FNMA | United States | $132,197.37 | ($14,972.12) | 135,571.76 |
| FIXED INCOME | FNMA POOL #0BQ0239 | FNMA | United States | $961,656.52 | ($223,401.68) | 1,121,395.58 |
| FIXED INCOME | FNMA POOL #0BQ0697 | FNMA | United States | $349,809.83 | ($82,452.58) | 430,871.03 |
| FIXED INCOME | FNMA POOL #0BQ1608 | FNMA | United States | $119,297.75 | ($7,965.45) | 138,439.28 |
| FIXED INCOME | FNMA POOL #0BQ3997 | FNMA | United States | $94,544.44 | ($5,800.16) | 109,212.39 |
| FIXED INCOME | FNMA POOL #0BQ4495 | FNMA | United States | $2,561,918.45 | ($638,351.20) | 3,162,875.30 |
| FIXED INCOME | FNMA POOL #0BQ5009 | FNMA | United States | $1,389,260.93 | ($135,048.82) | 1,697,311.69 |
| FIXED INCOME | FNMA POOL #0BQ5094 | FNMA | United States | $331,157.12 | ($28,899.86) | 404,582.02 |
| FIXED INCOME | FNMA POOL #0BQ6334 | FNMA | United States | $263,450.33 | ($62,558.83) | 324,959.81 |
| FIXED INCOME | FNMA POOL #0BQ8884 | FNMA | United States | $317,459.47 | $6.03 | 345,723.51 |
| FIXED INCOME | FNMA POOL #0BQ9213 | FNMA | United States | $2,233,303.94 | ($379,991.10) | 2,718,347.80 |
| FIXED INCOME | FNMA POOL #0BR1936 | FNMA | United States | $809,428.52 | ($139,192.55) | 987,075.84 |
| FIXED INCOME | FNMA POOL #0BR2660 | FNMA | United States | $15,679,606.99 | ($4,594,245.82) | 19,527,338.95 |
| FIXED INCOME | FNMA POOL #0BR2667 | FNMA | United States | $1,373,449.29 | ($364,453.68) | 1,679,471.37 |
| FIXED INCOME | FNMA POOL #0BR2807 | FNMA | United States | $10,535,060.59 | ($2,603,574.43) | 12,407,131.27 |
| FIXED INCOME | FNMA POOL #0BR4029 | FNMA | United States | $2,502,856.82 | ($667,213.07) | 3,057,945.22 |
| FIXED INCOME | FNMA POOL #0BR4051 | FNMA | United States | $1,947,196.29 | ($519,486.55) | 2,379,078.31 |
| FIXED INCOME | FNMA POOL #0BR4515 | FNMA | United States | $2,973,468.91 | ($802,475.66) | 3,646,787.43 |
| FIXED INCOME | FNMA POOL #0BR4654 | FNMA | United States | $692,569.91 | ($34,964.83) | 807,169.09 |
| FIXED INCOME | FNMA POOL #0BR5559 | FNMA | United States | $2,035,086.18 | ($185,808.16) | 2,477,049.63 |
| FIXED INCOME | FNMA POOL #0BR6546 | FNMA | United States | $6,431,011.05 | ($690,930.27) | 7,849,333.24 |
| FIXED INCOME | FNMA POOL #0BR7095 | FNMA | United States | $5,823,130.34 | ($1,175,090.27) | 6,786,838.83 |
| FIXED INCOME | FNMA POOL #0BR7223 | FNMA | United States | $8,349,282.60 | ($1,945,607.19) | 9,854,761.70 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BR7223 | FNMA | United States | $8,519,721.34 | ($1,985,323.94) | 10,055,932.65 |
| FIXED INCOME | FNMA POOL #0BR8283 | FNMA | United States | $463,443.50 | ($23,533.44) | 540,280.38 |
| FIXED INCOME | FNMA POOL #0BR8296 | FNMA | United States | $250,593.68 | ($13,149.37) | 292,611.75 |
| FIXED INCOME | FNMA POOL #0BR8896 | FNMA | United States | $843,197.23 | ($42,589.98) | 982,743.54 |
| FIXED INCOME | FNMA POOL #0BR8915 | FNMA | United States | $486,765.47 | ($24,580.63) | 567,316.90 |
| FIXED INCOME | FNMA POOL #0BR9090 | FNMA | United States | $179,684.79 | ($512.51) | 195,446.23 |
| FIXED INCOME | FNMA POOL #0BR9341 | FNMA | United States | $14,617,446.74 | ($3,101,174.32) | 16,977,618.70 |
| FIXED INCOME | FNMA POOL #0BR9345 | FNMA | United States | $8,075,517.14 | ($1,694,453.60) | 9,397,967.85 |
| FIXED INCOME | FNMA POOL #0BR9345 | FNMA | United States | $9,787,042.24 | ($2,053,576.09) | 11,389,773.16 |
| FIXED INCOME | FNMA POOL #0BR9357 | FNMA | United States | $15,947,707.85 | ($3,365,402.69) | 18,527,616.72 |
| FIXED INCOME | FNMA POOL #0BR9642 | FNMA | United States | $8,099,425.78 | ($1,854,933.37) | 9,565,271.80 |
| FIXED INCOME | FNMA POOL #0BR9642 | FNMA | United States | $11,899,531.73 | ($2,725,235.05) | 14,053,126.52 |
| FIXED INCOME | FNMA POOL #0BR9718 | FNMA | United States | $9,358,131.17 | ($2,012,956.25) | 10,951,288.05 |
| FIXED INCOME | FNMA POOL #0BR9718 | FNMA | United States | $7,315,264.24 | ($1,573,530.66) | 8,560,637.20 |
| FIXED INCOME | FNMA POOL #0BS0088 | FNMA | United States | $3,986,709.34 | $48,485.49 | 4,678,229.66 |
| FIXED INCOME | FNMA POOL #0BS5995 | FNMA | United States | $14,347,350.00 | $860,943.75 | 15,000,000.00 |
| FIXED INCOME | FNMA POOL #0BS9512 | FNMA | United States | $6,139,770.00 | ($150,723.75) | 6,000,000.00 |
| FIXED INCOME | FNMA POOL #0BT0837 | FNMA | United States | $8,916,066.36 | ($2,020,947.06) | 10,517,412.53 |
| FIXED INCOME | FNMA POOL #0BT1339 | FNMA | United States | $11,932,735.16 | ($2,902,294.33) | 14,209,302.20 |
| FIXED INCOME | FNMA POOL #0BT1339 | FNMA | United States | $14,757,449.25 | ($3,589,324.73) | 17,572,924.66 |
| FIXED INCOME | FNMA POOL #0BT3211 | FNMA | United States | $630,188.71 | ($2,769.08) | 688,387.27 |
| FIXED INCOME | FNMA POOL #0BT3222 | FNMA | United States | $13,246,932.49 | ($2,987,372.93) | 15,644,381.86 |
| FIXED INCOME | FNMA POOL #0BT4738 | FNMA | United States | $1,249,191.48 | $1,301.22 | 1,359,018.28 |
| FIXED INCOME | FNMA POOL #0BT4740 | FNMA | United States | $2,618,680.62 | $2,642.41 | 2,849,003.57 |
| FIXED INCOME | FNMA POOL #0BT5636 | FNMA | United States | $90,058.86 | ($7,684.34) | 95,425.27 |
| FIXED INCOME | FNMA POOL #0BT6761 | FNMA | United States | $22,001,776.38 | ($2,834,494.90) | 24,157,025.98 |
| FIXED INCOME | FNMA POOL #0BT6771 | FNMA | United States | $17,059,876.97 | ($2,225,026.14) | 18,748,903.16 |
| FIXED INCOME | FNMA POOL #0BT7247 | FNMA | United States | $13,484,908.10 | ($3,533,980.18) | 16,678,371.48 |
| FIXED INCOME | FNMA POOL #0BT8064 | FNMA | United States | $1,204,524.96 | $21,014.41 | 1,136,894.87 |
| FIXED INCOME | FNMA POOL #0BT8452 | FNMA | United States | $247,632.96 | ($12,510.98) | 288,618.75 |
| FIXED INCOME | FNMA POOL #0BU0632 | FNMA | United States | $312,054.04 | $6,781.13 | 366,052.95 |
| FIXED INCOME | FNMA POOL #0BU1290 | FNMA | United States | $595,571.99 | ($16,710.63) | 683,319.29 |
| FIXED INCOME | FNMA POOL #0BU1325 | FNMA | United States | $821,897.16 | ($4,918.66) | 1,068,259.07 |
| FIXED INCOME | FNMA POOL #0BU2794 | FNMA | United States | $19,287,070.91 | ($3,736,475.43) | 22,436,914.56 |
| FIXED INCOME | FNMA POOL #0BU4286 | FNMA | United States | $1,139,334.59 | $21,775.02 | 1,089,942.05 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BU5528 | FNMA | United States | $191,287.53 | $854.18 | 180,050.01 |
| FIXED INCOME | FNMA POOL #0BU7219 | FNMA | United States | $81,846.88 | $1,122.18 | 77,638.36 |
| FIXED INCOME | FNMA POOL #0BU7223 | FNMA | United States | $625,641.52 | $10,707.37 | 602,830.42 |
| FIXED INCOME | FNMA POOL #0BU7236 | FNMA | United States | $247,333.15 | $3,022.26 | 235,002.56 |
| FIXED INCOME | FNMA POOL #0BU7509 | FNMA | United States | $2,640,507.62 | $75,757.00 | 3,074,242.21 |
| FIXED INCOME | FNMA POOL #0BV0962 | FNMA | United States | $2,930,904.78 | $45,994.88 | 2,953,360.16 |
| FIXED INCOME | FNMA POOL #0BV1767 | FNMA | United States | $350,871.10 | $4,402.52 | 339,350.17 |
| FIXED INCOME | FNMA POOL #0BV2108 | FNMA | United States | $193,847.31 | ($5,784.07) | 222,870.22 |
| FIXED INCOME | FNMA POOL #0BV2623 | FNMA | United States | $3,295,806.00 | ($1,037.70) | 3,387,854.00 |
| FIXED INCOME | FNMA POOL #0BV2688 | FNMA | United States | $869,509.30 | $858.43 | 946,006.54 |
| FIXED INCOME | FNMA POOL #0BV3090 | FNMA | United States | $25,572,621.56 | ($4,095,282.76) | 29,899,940.25 |
| FIXED INCOME | FNMA POOL #0BV4300 | FNMA | United States | $876,456.53 | ($62,360.52) | 928,899.08 |
| FIXED INCOME | FNMA POOL #0BV4583 | FNMA | United States | $13,848,361.71 | ($1,685,492.12) | 15,123,472.05 |
| FIXED INCOME | FNMA POOL #0BV4690 | FNMA | United States | $401,530.20 | ($30,679.81) | 437,150.70 |
| FIXED INCOME | FNMA POOL #0BV7594 | FNMA | United States | $732,438.55 | ($52,130.21) | 776,280.27 |
| FIXED INCOME | FNMA POOL #0BV7928 | FNMA | United States | $3,456,415.29 | ($40,627.43) | 3,553,679.50 |
| FIXED INCOME | FNMA POOL #0BV7959 | FNMA | United States | $3,536,861.04 | ($18,712.79) | 3,547,444.25 |
| FIXED INCOME | FNMA POOL #0BV8055 | FNMA | United States | $3,520,322.46 | $6,498.19 | 3,620,166.66 |
| FIXED INCOME | FNMA POOL #0BV8451 | FNMA | United States | $735,922.69 | ($52,478.44) | 780,072.18 |
| FIXED INCOME | FNMA POOL #0BV9958 | FNMA | United States | $628,425.51 | $38,553.43 | 663,670.85 |
| FIXED INCOME | FNMA POOL #0BW0036 | FNMA | United States | $1,429,329.27 | $16,361.82 | 1,466,114.07 |
| FIXED INCOME | FNMA POOL #0BW1201 | FNMA | United States | $4,062,873.14 | $413.04 | 4,079,244.51 |
| FIXED INCOME | FNMA POOL #0BW1328 | FNMA | United States | $4,583,772.96 | ($46,173.09) | 4,603,213.86 |
| FIXED INCOME | FNMA POOL #0BW3835 | FNMA | United States | $12,820,100.90 | $399,395.15 | 12,741,908.06 |
| FIXED INCOME | FNMA POOL #0BW6216 | FNMA | United States | $674,324.43 | ($3,712.91) | 663,539.70 |
| FIXED INCOME | FNMA POOL #0BW6232 | FNMA | United States | $3,103,771.42 | $48,190.83 | 3,115,621.17 |
| FIXED INCOME | FNMA POOL #0BW6851 | FNMA | United States | $1,029,745.23 | ($6,873.56) | 1,014,454.03 |
| FIXED INCOME | FNMA POOL #0BW7320 | FNMA | United States | $1,724,389.53 | $27,442.51 | 1,694,409.78 |
| FIXED INCOME | FNMA POOL #0BW8745 | FNMA | United States | $2,356,985.04 | ($7,464.82) | 2,428,579.57 |
| FIXED INCOME | FNMA POOL #0BW9021 | FNMA | United States | $1,294,743.58 | ($3,526.47) | 1,270,510.71 |
| FIXED INCOME | FNMA POOL #0BW9886 | FNMA | United States | $4,995,322.22 | $53,160.19 | 5,145,572.95 |
| FIXED INCOME | FNMA POOL #0BX0202 | FNMA | United States | $186,794.42 | ($2,191.67) | 186,972.67 |
| FIXED INCOME | FNMA POOL #0BX0553 | FNMA | United States | $339,127.37 | ($2,252.39) | 334,042.13 |
| FIXED INCOME | FNMA POOL #0BX1803 | FNMA | United States | $1,001,700.42 | ($2,570.62) | 982,797.94 |
| FIXED INCOME | FNMA POOL #0BX3275 | FNMA | United States | $162,926.23 | $2,246.43 | 162,941.44 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BX3278 | FNMA | United States | $320,876.41 | $3,995.23 | 321,736.51 |
| FIXED INCOME | FNMA POOL #0BX3284 | FNMA | United States | $383,548.01 | $4,281.02 | 385,093.52 |
| FIXED INCOME | FNMA POOL #0BX4207 | FNMA | United States | $395,049.83 | $2,259.37 | 395,561.42 |
| FIXED INCOME | FNMA POOL #0BX5066 | FNMA | United States | $571,374.27 | ($2,953.92) | 562,048.02 |
| FIXED INCOME | FNMA POOL #0BX6723 | FNMA | United States | $275,745.00 | $937.44 | 271,495.20 |
| FIXED INCOME | FNMA POOL #0BX6988 | FNMA | United States | $143,247.00 | $381.38 | 136,899.43 |
| FIXED INCOME | FNMA POOL #0BX7022 | FNMA | United States | $116,697.76 | ($1,832.01) | 114,962.59 |
| FIXED INCOME | FNMA POOL #0BX7023 | FNMA | United States | $49,971.46 | ($241.90) | 47,851.33 |
| FIXED INCOME | FNMA POOL #0BX7028 | FNMA | United States | $122,870.89 | ($94.63) | 119,302.56 |
| FIXED INCOME | FNMA POOL #0BX7098 | FNMA | United States | $1,329,531.47 | $9,022.23 | 1,270,738.62 |
| FIXED INCOME | FNMA POOL #0BX7296 | FNMA | United States | $620,321.72 | ($15,385.96) | 641,736.47 |
| FIXED INCOME | FNMA POOL #0BX8151 | FNMA | United States | $62,838.17 | ($1,473.41) | 64,921.50 |
| FIXED INCOME | FNMA POOL #0BX8315 | FNMA | United States | $1,121,347.73 | ($11,349.82) | 1,122,799.89 |
| FIXED INCOME | FNMA POOL #0BX8329 | FNMA | United States | $815,868.15 | ($4,509.08) | 802,590.63 |
| FIXED INCOME | FNMA POOL #0BX8330 | FNMA | United States | $412,027.58 | ($1,945.61) | 405,493.72 |
| FIXED INCOME | FNMA POOL #0BX8706 | FNMA | United States | $60,976.19 | $16.38 | 58,853.92 |
| FIXED INCOME | FNMA POOL #0BX8819 | FNMA | United States | $1,014,320.14 | ($4,366.48) | 997,400.90 |
| FIXED INCOME | FNMA POOL #0BX9005 | FNMA | United States | $60,911.78 | $227.82 | 58,587.61 |
| FIXED INCOME | FNMA POOL #0BX9208 | FNMA | United States | $525,398.99 | $6,708.30 | 515,282.28 |
| FIXED INCOME | FNMA POOL #0BX9451 | FNMA | United States | $503,728.54 | $3,115.82 | 483,635.11 |
| FIXED INCOME | FNMA POOL #0BY0022 | FNMA | United States | $125,960.36 | $1,383.35 | 120,973.04 |
| FIXED INCOME | FNMA POOL #0BY0410 | FNMA | United States | $366,745.04 | $9,119.44 | 350,631.20 |
| FIXED INCOME | FNMA POOL #0BY0703 | FNMA | United States | $878,604.05 | $1,030.70 | 881,648.67 |
| FIXED INCOME | FNMA POOL #0BY0710 | FNMA | United States | $82,278.18 | ($1,070.70) | 78,085.26 |
| FIXED INCOME | FNMA POOL #0BY0711 | FNMA | United States | $113,116.01 | $418.60 | 107,732.96 |
| FIXED INCOME | FNMA POOL #0BY1024 | FNMA | United States | $484,536.38 | ($3,897.13) | 478,392.23 |
| FIXED INCOME | FNMA POOL #0BY3024 | FNMA | United States | $41,475,990.02 | $126,531.93 | 41,828,745.77 |
| FIXED INCOME | FNMA POOL #0BY4823 | FNMA | United States | $45,623.36 | $470.47 | 43,832.79 |
| FIXED INCOME | FNMA POOL #0BY4825 | FNMA | United States | $74,661.97 | $1,198.23 | 71,959.88 |
| FIXED INCOME | FNMA POOL #0BY4826 | FNMA | United States | $99,503.59 | $1,015.25 | 96,664.56 |
| FIXED INCOME | FNMA POOL #0BY4828 | FNMA | United States | $54,728.46 | $790.98 | 52,946.80 |
| FIXED INCOME | FNMA POOL #0BY4832 | FNMA | United States | $56,103.71 | $772.75 | 54,214.86 |
| FIXED INCOME | FNMA POOL #0BY4833 | FNMA | United States | $152,952.19 | $1,322.36 | 147,001.57 |
| FIXED INCOME | FNMA POOL #0BY4981 | FNMA | United States | $72,887.57 | $813.39 | 70,437.06 |
| FIXED INCOME | FNMA POOL #0BY6821 | FNMA | United States | $79,410.89 | ($2,001.67) | 82,184.62 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0BY7167 | FNMA | United States | $3,012,663.39 | $27,958.78 | 2,977,106.81 |
| FIXED INCOME | FNMA POOL #0BY7178 | FNMA | United States | $18,640,726.50 | $873,076.04 | 17,981,176.94 |
| FIXED INCOME | FNMA POOL #0BY7307 | FNMA | United States | $5,134,998.08 | $147,695.04 | 4,973,315.59 |
| FIXED INCOME | FNMA POOL #0BY7514 | FNMA | United States | $253,879.72 | $4,170.31 | 245,650.43 |
| FIXED INCOME | FNMA POOL #0BY7959 | FNMA | United States | $498,790.95 | ($11,342.48) | 514,971.35 |
| FIXED INCOME | FNMA POOL #0BY9306 | FNMA | United States | $269,028.47 | $5,786.52 | 254,199.33 |
| FIXED INCOME | FNMA POOL #0BZ1749 | FNMA | United States | $6,030,728.35 | ($103,500.76) | 6,093,655.49 |
| FIXED INCOME | FNMA POOL #0BZ2107 | FNMA | United States | $6,781,911.00 | ($166,215.25) | 6,850,000.00 |
| FIXED INCOME | FNMA POOL #0BZ2182 | FNMA | United States | $5,938,870.00 | ($117,030.00) | 6,000,000.00 |
| FIXED INCOME | FNMA POOL #0BZ2256 | FNMA | United States | $2,186,952.62 | $3,286.39 | 2,155,004.68 |
| FIXED INCOME | FNMA POOL #0BZ3535 | FNMA | United States | $2,614,170.15 | $17,625.00 | 2,581,000.00 |
| FIXED INCOME | FNMA POOL #0BZ4706 | FNMA | United States | $1,216,996.91 | $18,801.38 | 1,203,000.00 |
| FIXED INCOME | FNMA POOL #0CA0078 | FNMA | United States | $4,210,616.84 | ($553,331.24) | 4,598,567.31 |
| FIXED INCOME | FNMA POOL #0CA0155 | FNMA | United States | $196,349.01 | ($27,086.27) | 219,188.45 |
| FIXED INCOME | FNMA POOL #0CA0237 | FNMA | United States | $504,579.03 | ($31,646.55) | 529,006.80 |
| FIXED INCOME | FNMA POOL #0CA0559 | FNMA | United States | $221,206.09 | ($25,663.19) | 224,873.77 |
| FIXED INCOME | FNMA POOL #0CA0780 | FNMA | United States | $193,759.10 | ($4,210.82) | 201,576.23 |
| FIXED INCOME | FNMA POOL #0CA0841 | FNMA | United States | $6,195,491.78 | ($819,188.10) | 6,778,832.95 |
| FIXED INCOME | FNMA POOL #0CA1055 | FNMA | United States | $673,085.45 | $43,853.72 | 725,513.47 |
| FIXED INCOME | FNMA POOL #0CA1711 | FNMA | United States | $353,878.42 | ($22,759.69) | 361,229.44 |
| FIXED INCOME | FNMA POOL #0CA2039 | FNMA | United States | $969,524.86 | ($122,302.95) | 1,016,195.32 |
| FIXED INCOME | FNMA POOL #0CA2056 | FNMA | United States | $39,916.96 | ($3,938.79) | 40,613.07 |
| FIXED INCOME | FNMA POOL #0CA2173 | FNMA | United States | $784,396.72 | ($148,696.57) | 878,334.60 |
| FIXED INCOME | FNMA POOL #0CA2304 | FNMA | United States | $16,613.17 | ($2,111.68) | 17,423.29 |
| FIXED INCOME | FNMA POOL #0CA2385 | FNMA | United States | $94,969.02 | ($9,361.42) | 96,686.17 |
| FIXED INCOME | FNMA POOL #0CA2469 | FNMA | United States | $990,610.44 | $57,295.77 | 1,038,578.94 |
| FIXED INCOME | FNMA POOL #0CA3180 | FNMA | United States | $783,024.45 | ($101,325.67) | 820,940.98 |
| FIXED INCOME | FNMA POOL #0CA3517 | FNMA | United States | $786,294.07 | ($90,013.74) | 807,424.37 |
| FIXED INCOME | FNMA POOL #0CA3809 | FNMA | United States | $711,195.31 | $47,103.59 | 794,427.48 |
| FIXED INCOME | FNMA POOL #0CA4140 | FNMA | United States | $276,098.63 | ($41,165.63) | 308,772.99 |
| FIXED INCOME | FNMA POOL #0CA4189 | FNMA | United States | $136,570.37 | ($12,850.87) | 134,695.85 |
| FIXED INCOME | FNMA POOL #0CA4978 | FNMA | United States | $261,832.80 | ($52,172.89) | 297,459.53 |
| FIXED INCOME | FNMA POOL #0CA5065 | FNMA | United States | $1,114,814.16 | ($94,768.37) | 1,165,160.75 |
| FIXED INCOME | FNMA POOL #0CA5175 | FNMA | United States | $470,582.98 | ($55,603.74) | 493,613.33 |
| FIXED INCOME | FNMA POOL #0CA5368 | FNMA | United States | $271,889.27 | ($23,980.76) | 286,044.67 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0CA5519 | FNMA | United States | $994,803.18 | ($191,612.85) | 1,122,625.30 |
| FIXED INCOME | FNMA POOL #0CA5668 | FNMA | United States | $1,481,801.76 | ($291,693.69) | 1,672,802.33 |
| FIXED INCOME | FNMA POOL #0CA5701 | FNMA | United States | $601,885.78 | $39,870.90 | 703,159.49 |
| FIXED INCOME | FNMA POOL #0CA6341 | FNMA | United States | $7,903,921.84 | ($532,836.45) | 9,216,828.30 |
| FIXED INCOME | FNMA POOL #0CA6342 | FNMA | United States | $7,605,451.64 | ($512,620.60) | 8,868,676.33 |
| FIXED INCOME | FNMA POOL #0CA6343 | FNMA | United States | $7,956,077.45 | ($566,181.15) | 9,280,136.38 |
| FIXED INCOME | FNMA POOL #0CA6435 | FNMA | United States | $3,402,071.49 | $49,326.19 | 3,724,841.42 |
| FIXED INCOME | FNMA POOL #0CA6636 | FNMA | United States | $11,234,524.57 | ($862,785.67) | 13,100,671.56 |
| FIXED INCOME | FNMA POOL #0CA6990 | FNMA | United States | $1,371,006.46 | ($10,126.58) | 1,596,229.06 |
| FIXED INCOME | FNMA POOL #0CA8023 | FNMA | United States | $2,515,914.73 | ($614,130.17) | 2,968,479.17 |
| FIXED INCOME | FNMA POOL #0CA8817 | FNMA | United States | $358,558.09 | ($100,453.47) | 443,043.53 |
| FIXED INCOME | FNMA POOL #0CA8958 | FNMA | United States | $14,131,321.55 | ($3,524,558.55) | 16,682,721.35 |
| FIXED INCOME | FNMA POOL #0CA8958 | FNMA | United States | $10,031,468.34 | ($2,501,995.09) | 11,842,642.64 |
| FIXED INCOME | FNMA POOL #0CA9038 | FNMA | United States | $5,939,357.74 | ($361,846.17) | 6,922,220.81 |
| FIXED INCOME | FNMA POOL #0CA9227 | FNMA | United States | $661,816.80 | $12,356.26 | 771,075.65 |
| FIXED INCOME | FNMA POOL #0CB0383 | FNMA | United States | $7,768,618.48 | ($275,349.22) | 9,040,811.32 |
| FIXED INCOME | FNMA POOL #0CB0403 | FNMA | United States | $10,439,238.97 | ($656,410.95) | 12,094,724.55 |
| FIXED INCOME | FNMA POOL #0CB0573 | FNMA | United States | $21,288,810.63 | ($4,454,111.22) | 24,770,176.35 |
| FIXED INCOME | FNMA POOL #0CB0609 | FNMA | United States | $853,495.95 | $8,716.38 | 1,002,457.85 |
| FIXED INCOME | FNMA POOL #0CB1038 | FNMA | United States | $1,564,643.89 | ($352,069.46) | 1,838,068.89 |
| FIXED INCOME | FNMA POOL #0CB1388 | FNMA | United States | $1,538,386.73 | ($6,840.76) | 1,818,137.48 |
| FIXED INCOME | FNMA POOL #0CB1553 | FNMA | United States | $3,042,074.20 | ($517,874.46) | 3,565,891.82 |
| FIXED INCOME | FNMA POOL #0CB1612 | FNMA | United States | $15,802,451.94 | ($1,941,733.94) | 17,430,873.16 |
| FIXED INCOME | FNMA POOL #0CB1666 | FNMA | United States | $2,490,678.46 | ($168,157.19) | 2,905,789.92 |
| FIXED INCOME | FNMA POOL #0CB1684 | FNMA | United States | $5,381,270.43 | ($169,841.64) | 6,077,166.80 |
| FIXED INCOME | FNMA POOL #0CB1797 | FNMA | United States | $14,784,246.36 | ($1,821,337.18) | 16,325,345.35 |
| FIXED INCOME | FNMA POOL #0CB1873 | FNMA | United States | $2,034,998.75 | ($2,479.38) | 2,295,750.03 |
| FIXED INCOME | FNMA POOL #0CB2139 | FNMA | United States | $5,753,364.11 | ($421,661.92) | 6,993,894.50 |
| FIXED INCOME | FNMA POOL #0CB2313 | FNMA | United States | $2,428,493.98 | $18,820.34 | 2,826,942.04 |
| FIXED INCOME | FNMA POOL #0CB2376 | FNMA | United States | $7,310,227.99 | $403,041.29 | 8,531,779.78 |
| FIXED INCOME | FNMA POOL #0CB2399 | FNMA | United States | $48,099,012.75 | ($387,799.51) | 56,997,905.78 |
| FIXED INCOME | FNMA POOL #0CB2661 | FNMA | United States | $181,802.19 | ($19,971.23) | 205,530.71 |
| FIXED INCOME | FNMA POOL #0CB2664 | FNMA | United States | $13,466,096.39 | ($404,380.30) | 15,226,595.34 |
| FIXED INCOME | FNMA POOL #0CB2750 | FNMA | United States | $10,903,521.76 | $144,787.31 | 12,874,272.48 |
| FIXED INCOME | FNMA POOL #0CB2856 | FNMA | United States | $8,218,986.99 | ($1,421,864.81) | 9,549,706.80 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0CB3031 | FNMA | United States | $7,314,192.08 | $231,185.84 | 8,655,404.75 |
| FIXED INCOME | FNMA POOL #0CB3127 | FNMA | United States | $645,357.29 | ($323.50) | 702,791.78 |
| FIXED INCOME | FNMA POOL #0CB3166 | FNMA | United States | $1,961,037.34 | $39,638.30 | 2,209,993.06 |
| FIXED INCOME | FNMA POOL #0CB3269 | FNMA | United States | $603,016.27 | $40,627.99 | 655,647.27 |
| FIXED INCOME | FNMA POOL #0CB3269 | FNMA | United States | $10,056,078.55 | ($29,753.49) | 10,933,768.60 |
| FIXED INCOME | FNMA POOL #0CB3270 | FNMA | United States | $1,215,044.08 | $34,720.17 | 1,442,970.96 |
| FIXED INCOME | FNMA POOL #0CB3282 | FNMA | United States | $3,154,854.28 | ($38,339.93) | 3,451,713.11 |
| FIXED INCOME | FNMA POOL #0CB3411 | FNMA | United States | $1,442,579.02 | $9,564.28 | 1,568,486.68 |
| FIXED INCOME | FNMA POOL #0CB3588 | FNMA | United States | $2,369,054.02 | $36,443.22 | 2,564,225.79 |
| FIXED INCOME | FNMA POOL #0CB3601 | FNMA | United States | $304,703.49 | ($4,709.27) | 332,106.73 |
| FIXED INCOME | FNMA POOL #0CB3606 | FNMA | United States | $709,272.51 | ($12,531.76) | 776,666.44 |
| FIXED INCOME | FNMA POOL #0CB3606 | FNMA | United States | $1,095,683.58 | ($2,065.14) | 1,199,793.67 |
| FIXED INCOME | FNMA POOL #0CB3609 | FNMA | United States | $853,542.66 | $18,372.49 | 933,857.53 |
| FIXED INCOME | FNMA POOL #0CB3614 | FNMA | United States | $1,328,914.65 | ($12,750.75) | 1,404,693.16 |
| FIXED INCOME | FNMA POOL #0CB3750 | FNMA | United States | $595,487.49 | $34,132.44 | 612,509.12 |
| FIXED INCOME | FNMA POOL #0CB3771 | FNMA | United States | $851,551.44 | $37,177.17 | 931,933.84 |
| FIXED INCOME | FNMA POOL #0CB3856 | FNMA | United States | $1,916,234.80 | ($14,601.12) | 2,029,343.65 |
| FIXED INCOME | FNMA POOL #0CB3864 | FNMA | United States | $1,300,493.47 | $31,871.69 | 1,332,090.66 |
| FIXED INCOME | FNMA POOL #0CB3869 | FNMA | United States | $1,461,554.08 | $26,844.49 | 1,502,682.50 |
| FIXED INCOME | FNMA POOL #0CB3878 | FNMA | United States | $681,589.09 | $38,690.82 | 677,775.48 |
| FIXED INCOME | FNMA POOL #0CB3914 | FNMA | United States | $451,728.01 | ($903.46) | 478,315.99 |
| FIXED INCOME | FNMA POOL #0CB4040 | FNMA | United States | $1,077,464.36 | $19,361.53 | 1,079,237.91 |
| FIXED INCOME | FNMA POOL #0CB4133 | FNMA | United States | $2,999,155.91 | ($14,809.91) | 3,074,985.04 |
| FIXED INCOME | FNMA POOL #0CB4144 | FNMA | United States | $3,109,498.12 | ($6,206.78) | 3,049,085.56 |
| FIXED INCOME | FNMA POOL #0CB4289 | FNMA | United States | $2,647,900.18 | $53,303.97 | 2,725,326.71 |
| FIXED INCOME | FNMA POOL #0CB4300 | FNMA | United States | $1,720,436.93 | ($5,556.72) | 1,766,852.14 |
| FIXED INCOME | FNMA POOL #0CB4307 | FNMA | United States | $683,532.12 | $37,495.66 | 681,673.42 |
| FIXED INCOME | FNMA POOL #0CB4404 | FNMA | United States | $3,525,757.54 | ($65,258.69) | 3,539,218.37 |
| FIXED INCOME | FNMA POOL #0CB4562 | FNMA | United States | $618,373.01 | $8,049.37 | 620,733.87 |
| FIXED INCOME | FNMA POOL #0CB4621 | FNMA | United States | $18,383,502.24 | ($263,765.13) | 18,432,224.75 |
| FIXED INCOME | FNMA POOL #0CB4624 | FNMA | United States | $5,232,176.03 | ($73,975.30) | 5,244,150.17 |
| FIXED INCOME | FNMA POOL #0CB4635 | FNMA | United States | $5,452,704.27 | ($8,634.79) | 5,344,565.89 |
| FIXED INCOME | FNMA POOL #0CB4819 | FNMA | United States | $2,986,020.97 | $55,236.50 | 3,166,098.08 |
| FIXED INCOME | FNMA POOL #0CB5104 | FNMA | United States | $8,737,504.03 | ($147,265.32) | 8,963,197.34 |
| FIXED INCOME | FNMA POOL #0CB5227 | FNMA | United States | $5,096,562.17 | ($35,669.76) | 5,021,919.71 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0CB5292 | FNMA | United States | $3,342,588.21 | ($15,166.78) | 3,285,960.16 |
| FIXED INCOME | FNMA POOL #0CB5460 | FNMA | United States | $3,691,621.05 | ($19,121.59) | 3,631,400.33 |
| FIXED INCOME | FNMA POOL #0CB5474 | FNMA | United States | $1,632,126.21 | ($3,781.44) | 1,556,154.74 |
| FIXED INCOME | FNMA POOL #0CB5484 | FNMA | United States | $509,324.88 | ($822.14) | 488,617.28 |
| FIXED INCOME | FNMA POOL #0CB5592 | FNMA | United States | $3,449,283.00 | $80,378.43 | 3,394,852.20 |
| FIXED INCOME | FNMA POOL #0CB5597 | FNMA | United States | $8,111,006.95 | $209,814.00 | 8,341,053.20 |
| FIXED INCOME | FNMA POOL #0CB5906 | FNMA | United States | $3,496,759.63 | $168,204.50 | 3,445,581.26 |
| FIXED INCOME | FNMA POOL #0CB6031 | FNMA | United States | $878,227.48 | $3,211.76 | 882,368.73 |
| FIXED INCOME | FNMA POOL #0CB6063 | FNMA | United States | $2,064,250.63 | ($15,403.11) | 2,066,923.85 |
| FIXED INCOME | FNMA POOL #0CB6194 | FNMA | United States | $1,647,506.05 | $18,123.61 | 1,568,127.44 |
| FIXED INCOME | FNMA POOL #0CB6201 | FNMA | United States | $6,974,270.59 | $215,572.60 | 6,720,892.93 |
| FIXED INCOME | FNMA POOL #0CB6329 | FNMA | United States | $3,491,266.70 | $46,484.84 | 3,360,250.53 |
| FIXED INCOME | FNMA POOL #0CB6463 | FNMA | United States | $2,372,723.43 | $22,964.12 | 2,331,242.85 |
| FIXED INCOME | FNMA POOL #0CB6486 | FNMA | United States | $499,144.50 | $4,942.16 | 482,811.00 |
| FIXED INCOME | FNMA POOL #0CB6742 | FNMA | United States | $1,830,985.62 | $14,060.11 | 1,795,025.28 |
| FIXED INCOME | FNMA POOL #0CB6757 | FNMA | United States | $2,968,217.68 | $89,068.82 | 2,856,829.88 |
| FIXED INCOME | FNMA POOL #0CB6870 | FNMA | United States | $3,476,489.30 | $54,505.03 | 3,422,875.66 |
| FIXED INCOME | FNMA POOL #0CB6916 | FNMA | United States | $1,112,627.39 | $6,037.82 | 1,093,251.33 |
| FIXED INCOME | FNMA POOL #0CB7088 | FNMA | United States | $1,775,290.39 | ($10,583.22) | 1,782,068.20 |
| FIXED INCOME | FNMA POOL #0CB7142 | FNMA | United States | $885,860.96 | $16,867.27 | 843,246.12 |
| FIXED INCOME | FNMA POOL #0CB7315 | FNMA | United States | $6,819,835.50 | $3,965.07 | 7,242,098.09 |
| FIXED INCOME | FNMA POOL #0CB7321 | FNMA | United States | $1,367,972.43 | $19,139.98 | 1,409,162.24 |
| FIXED INCOME | FNMA POOL #0CB7617 | FNMA | United States | $3,662,099.09 | $4,607.42 | 3,540,757.33 |
| FIXED INCOME | FNMA POOL #0CB7638 | FNMA | United States | $7,500,455.15 | ($57,126.14) | 7,171,018.56 |
| FIXED INCOME | FNMA POOL #0CB7681 | FNMA | United States | $324,529.56 | ($1,485.51) | 318,267.38 |
| FIXED INCOME | FNMA POOL #0CB7867 | FNMA | United States | $1,684,052.87 | $21,526.67 | 1,618,850.94 |
| FIXED INCOME | FNMA POOL #0CB7925 | FNMA | United States | $3,373,446.62 | $66,988.42 | 3,397,409.69 |
| FIXED INCOME | FNMA POOL #0CB8146 | FNMA | United States | $4,881,049.27 | ($21,519.96) | 4,814,306.93 |
| FIXED INCOME | FNMA POOL #0CB8223 | FNMA | United States | $4,029,412.57 | $81,071.63 | 3,888,793.79 |
| FIXED INCOME | FNMA POOL #0CB8422 | FNMA | United States | $4,799,396.57 | $47,200.95 | 4,658,658.50 |
| FIXED INCOME | FNMA POOL #0CB9065 | FNMA | United States | $780,380.67 | $4,073.69 | 767,172.52 |
| FIXED INCOME | FNMA POOL #0CB9207 | FNMA | United States | $7,610,143.18 | $117,384.83 | 7,680,367.34 |
| FIXED INCOME | FNMA POOL #0CB9324 | FNMA | United States | $1,462,761.16 | $19,126.74 | 1,434,426.46 |
| FIXED INCOME | FNMA POOL #0CB9427 | FNMA | United States | $2,510,054.22 | ($47,904.71) | 2,602,278.98 |
| FIXED INCOME | FNMA POOL #0CB9485 | FNMA | United States | $399,937.97 | $230.88 | 392,375.58 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0CB9499 | FNMA | United States | $556,300.13 | $9,224.39 | 529,194.77 |
| FIXED INCOME | FNMA POOL #0CB9508 | FNMA | United States | $513,109.62 | $6,355.39 | 487,960.15 |
| FIXED INCOME | FNMA POOL #0CB9649 | FNMA | United States | $730,957.64 | $7,107.28 | 733,748.33 |
| FIXED INCOME | FNMA POOL #0CB9673 | FNMA | United States | $19,862,628.48 | $336,020.83 | 19,676,229.00 |
| FIXED INCOME | FNMA POOL #0CC0267 | FNMA | United States | $4,173,639.16 | $10,889.96 | 4,054,871.96 |
| FIXED INCOME | FNMA POOL #0CC0430 | FNMA | United States | $3,659,904.77 | $36,184.04 | 3,606,907.28 |
| FIXED INCOME | FNMA POOL #0CC0437 | FNMA | United States | $2,604,671.25 | $16,330.12 | 2,529,838.62 |
| FIXED INCOME | FNMA POOL #0CC0525 | FNMA | United States | $1,052,026.50 | $2,330.08 | 1,033,573.77 |
| FIXED INCOME | FNMA POOL #0CC0532 | FNMA | United States | $777,000.76 | ($6,647.44) | 760,987.05 |
| FIXED INCOME | FNMA POOL #0CC0712 | FNMA | United States | $5,233,690.44 | $21,158.54 | 5,171,256.14 |
| FIXED INCOME | FNMA POOL #0CC0854 | FNMA | United States | $563,339.50 | ($1,969.10) | 554,875.80 |
| FIXED INCOME | FNMA POOL #0CC1235 | FNMA | United States | $626,658.67 | $839.33 | 596,062.77 |
| FIXED INCOME | FNMA POOL #0CC1396 | FNMA | United States | $1,402,351.01 | $1,149.97 | 1,333,286.76 |
| FIXED INCOME | FNMA POOL #0CC1398 | FNMA | United States | $1,123,908.64 | ($603.73) | 1,067,390.32 |
| FIXED INCOME | FNMA POOL #0CC1462 | FNMA | United States | $797,367.28 | ($1,560.73) | 748,556.41 |
| FIXED INCOME | FNMA POOL #0DA0022 | FNMA | United States | $841,468.31 | $22,958.68 | 818,381.76 |
| FIXED INCOME | FNMA POOL #0DA2761 | FNMA | United States | $395,706.49 | $4,508.15 | 383,998.38 |
| FIXED INCOME | FNMA POOL #0DA8546 | FNMA | United States | $346,451.60 | $6,023.40 | 331,821.58 |
| FIXED INCOME | FNMA POOL #0DA9176 | FNMA | United States | $124,369.57 | $2,609.57 | 116,646.04 |
| FIXED INCOME | FNMA POOL #0DA9385 | FNMA | United States | $205,258.02 | $2,468.05 | 194,088.86 |
| FIXED INCOME | FNMA POOL #0DA9406 | FNMA | United States | $139,105.28 | $2,191.55 | 131,535.83 |
| FIXED INCOME | FNMA POOL #0DB0186 | FNMA | United States | $220,885.82 | $3,276.30 | 209,960.20 |
| FIXED INCOME | FNMA POOL #0DB0187 | FNMA | United States | $233,842.76 | $3,752.00 | 222,379.82 |
| FIXED INCOME | FNMA POOL #0DB0337 | FNMA | United States | $60,245.17 | $462.09 | 56,983.62 |
| FIXED INCOME | FNMA POOL #0DB0346 | FNMA | United States | $82,966.54 | $1,637.98 | 78,877.02 |
| FIXED INCOME | FNMA POOL #0DB0777 | FNMA | United States | $129,004.55 | $2,833.31 | 122,530.44 |
| FIXED INCOME | FNMA POOL #0DB0779 | FNMA | United States | $135,656.70 | $2,678.79 | 129,459.88 |
| FIXED INCOME | FNMA POOL #0DB0782 | FNMA | United States | $112,418.96 | $1,538.85 | 106,885.84 |
| FIXED INCOME | FNMA POOL #0DB0783 | FNMA | United States | $182,986.86 | $2,364.90 | 174,648.00 |
| FIXED INCOME | FNMA POOL #0DB1210 | FNMA | United States | $55,365.16 | $879.35 | 52,747.47 |
| FIXED INCOME | FNMA POOL #0DB1274 | FNMA | United States | $96,821.62 | $1,818.82 | 90,977.53 |
| FIXED INCOME | FNMA POOL #0DB1376 | FNMA | United States | $239,541.44 | $1,780.43 | 230,120.32 |
| FIXED INCOME | FNMA POOL #0DB1396 | FNMA | United States | $91,935.54 | $1,601.83 | 87,372.37 |
| FIXED INCOME | FNMA POOL #0DB1410 | FNMA | United States | $715,495.23 | $13,844.29 | 691,760.92 |
| FIXED INCOME | FNMA POOL #0DB1421 | FNMA | United States | $434,032.37 | $8,070.98 | 417,881.25 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0DB1514 | FNMA | United States | $164,376.73 | $3,466.67 | 155,588.08 |
| FIXED INCOME | FNMA POOL #0DB1604 | FNMA | United States | $460,128.84 | $9,462.70 | 445,153.86 |
| FIXED INCOME | FNMA POOL #0DB1605 | FNMA | United States | $101,615.95 | $834.69 | 97,183.72 |
| FIXED INCOME | FNMA POOL #0DB1620 | FNMA | United States | $165,836.49 | $1,607.00 | 158,701.79 |
| FIXED INCOME | FNMA POOL #0DB1629 | FNMA | United States | $161,714.72 | $1,455.71 | 154,724.77 |
| FIXED INCOME | FNMA POOL #0DB1720 | FNMA | United States | $89,903.95 | $1,359.45 | 86,123.42 |
| FIXED INCOME | FNMA POOL #0DB1982 | FNMA | United States | $20,715,762.07 | ($153,917.43) | 20,919,799.85 |
| FIXED INCOME | FNMA POOL #0DB2974 | FNMA | United States | $148,547.74 | $2,968.74 | 140,414.02 |
| FIXED INCOME | FNMA POOL #0DB3366 | FNMA | United States | $136,304.30 | $2,692.67 | 128,822.71 |
| FIXED INCOME | FNMA POOL #0DB3694 | FNMA | United States | $186,356.54 | $2,456.49 | 178,566.29 |
| FIXED INCOME | FNMA POOL #0DB4453 | FNMA | United States | $281,814.52 | $6,071.11 | 262,863.80 |
| FIXED INCOME | FNMA POOL #0DB4868 | FNMA | United States | $21,804,967.19 | $569,518.49 | 21,381,331.73 |
| FIXED INCOME | FNMA POOL #0DB5277 | FNMA | United States | $7,624,553.83 | ($656.20) | 7,499,438.20 |
| FIXED INCOME | FNMA POOL #0DB5277 | FNMA | United States | $7,644,678.84 | $11,768.33 | 7,519,232.97 |
| FIXED INCOME | FNMA POOL #0DB5368 | FNMA | United States | $1,239,223.84 | $23,924.04 | 1,188,935.82 |
| FIXED INCOME | FNMA POOL #0DB5823 | FNMA | United States | $648,689.59 | $11,654.68 | 620,158.18 |
| FIXED INCOME | FNMA POOL #0DB6019 | FNMA | United States | $151,567.48 | $2,593.35 | 143,575.13 |
| FIXED INCOME | FNMA POOL #0DB6362 | FNMA | United States | $175,204.63 | $1,104.31 | 167,525.80 |
| FIXED INCOME | FNMA POOL #0DB6741 | FNMA | United States | $6,798,017.85 | ($106,174.34) | 6,863,795.89 |
| FIXED INCOME | FNMA POOL #0DB7077 | FNMA | United States | $167,085.19 | $3,388.21 | 158,516.32 |
| FIXED INCOME | FNMA POOL #0DB7584 | FNMA | United States | $986,061.70 | $19,823.13 | 914,838.47 |
| FIXED INCOME | FNMA POOL #0DB7668 | FNMA | United States | $2,202,009.43 | ($12,363.12) | 2,178,517.75 |
| FIXED INCOME | FNMA POOL #0DB7895 | FNMA | United States | $6,831,263.77 | ($105,152.82) | 6,895,831.75 |
| FIXED INCOME | FNMA POOL #0DB7954 | FNMA | United States | $228,398.50 | ($616.55) | 213,886.98 |
| FIXED INCOME | FNMA POOL #0DB8166 | FNMA | United States | $270,972.90 | $4,812.51 | 259,099.25 |
| FIXED INCOME | FNMA POOL #0DB8215 | FNMA | United States | $180,561.83 | $1,199.44 | 172,803.52 |
| FIXED INCOME | FNMA POOL #0DB8559 | FNMA | United States | $1,095,903.69 | $11,188.33 | 1,048,363.88 |
| FIXED INCOME | FNMA POOL #0DB8563 | FNMA | United States | $2,032,115.71 | $30,406.05 | 1,944,316.84 |
| FIXED INCOME | FNMA POOL #0DB8633 | FNMA | United States | $356,691.47 | $3,845.03 | 340,700.14 |
| FIXED INCOME | FNMA POOL #0DB8732 | FNMA | United States | $437,146.67 | $6,816.39 | 414,095.35 |
| FIXED INCOME | FNMA POOL #0DB8876 | FNMA | United States | $604,473.62 | $8,023.07 | 579,349.18 |
| FIXED INCOME | FNMA POOL #0DB9471 | FNMA | United States | $493,343.09 | $3,385.43 | 469,895.31 |
| FIXED INCOME | FNMA POOL #0DC0237 | FNMA | United States | $1,863,604.33 | $15,334.87 | 1,802,708.83 |
| FIXED INCOME | FNMA POOL #0DC0486 | FNMA | United States | $110,272.61 | $609.64 | 104,671.97 |
| FIXED INCOME | FNMA POOL #0DC0751 | FNMA | United States | $80,177.35 | $823.63 | 74,234.62 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0DC1943 | FNMA | United States | $417,598.73 | ($452.47) | 403,761.81 |
| FIXED INCOME | FNMA POOL #0DC2210 | FNMA | United States | $1,031,201.54 | $3,640.03 | 991,578.08 |
| FIXED INCOME | FNMA POOL #0DC3147 | FNMA | United States | $280,338.70 | ($1,649.18) | 270,117.45 |
| FIXED INCOME | FNMA POOL #0DC3208 | FNMA | United States | $388,512.01 | ($8,067.17) | 385,637.72 |
| FIXED INCOME | FNMA POOL #0DC3214 | FNMA | United States | $449,766.27 | ($3,306.03) | 440,639.16 |
| FIXED INCOME | FNMA POOL #0DC3255 | FNMA | United States | $2,314,177.23 | ($7,116.50) | 2,250,269.58 |
| FIXED INCOME | FNMA POOL #0DC3256 | FNMA | United States | $3,090,472.89 | $4,230.16 | 2,996,124.92 |
| FIXED INCOME | FNMA POOL #0DC3257 | FNMA | United States | $3,303,645.88 | ($2,614.59) | 3,211,788.73 |
| FIXED INCOME | FNMA POOL #0DC3284 | FNMA | United States | $635,276.69 | ($2,633.13) | 606,795.73 |
| FIXED INCOME | FNMA POOL #0DC3453 | FNMA | United States | $1,411,049.71 | ($1,376.00) | 1,366,157.76 |
| FIXED INCOME | FNMA POOL #0DC3455 | FNMA | United States | $1,542,444.41 | $1,760.77 | 1,495,355.66 |
| FIXED INCOME | FNMA POOL #0DC3456 | FNMA | United States | $1,365,849.94 | ($2,231.42) | 1,328,234.34 |
| FIXED INCOME | FNMA POOL #0DC3475 | FNMA | United States | $691,130.09 | $904.89 | 656,901.16 |
| FIXED INCOME | FNMA POOL #0DC3476 | FNMA | United States | $603,349.85 | ($390.30) | 575,854.71 |
| FIXED INCOME | FNMA POOL #0DC4043 | FNMA | United States | $160,851.14 | ($912.30) | 157,252.67 |
| FIXED INCOME | FNMA POOL #0DC4117 | FNMA | United States | $463,366.31 | $2,150.23 | 453,660.98 |
| FIXED INCOME | FNMA POOL #0DC4122 | FNMA | United States | $162,872.41 | $869.28 | 156,495.23 |
| FIXED INCOME | FNMA POOL #0DC4900 | FNMA | United States | $538,902.46 | ($548.23) | 533,401.31 |
| FIXED INCOME | FNMA POOL #0DC4907 | FNMA | United States | $292,858.51 | ($360.80) | 288,649.05 |
| FIXED INCOME | FNMA POOL #0DC4908 | FNMA | United States | $630,892.30 | $666.97 | 621,334.11 |
| FIXED INCOME | FNMA POOL #0DC4919 | FNMA | United States | $1,007,265.46 | $2,521.61 | 975,257.51 |
| FIXED INCOME | FNMA POOL #0DC4929 | FNMA | United States | $810,950.95 | $8,107.25 | 770,787.77 |
| FIXED INCOME | FNMA POOL #0DC4930 | FNMA | United States | $568,116.51 | $4,101.62 | 542,226.98 |
| FIXED INCOME | FNMA POOL #0DC7442 | FNMA | United States | $5,407,126.59 | $19,242.50 | 5,587,144.38 |
| FIXED INCOME | FNMA POOL #0DC8671 | FNMA | United States | $103,096.16 | $1,117.15 | 98,546.60 |
| FIXED INCOME | FNMA POOL #0DD0440 | FNMA | United States | $83,443.48 | $1,004.36 | 78,499.82 |
| FIXED INCOME | FNMA POOL #0DD0661 | FNMA | United States | $566,708.66 | $951.23 | 554,257.72 |
| FIXED INCOME | FNMA POOL #0DD1024 | FNMA | United States | $8,005,628.11 | $154,535.87 | 7,881,468.70 |
| FIXED INCOME | FNMA POOL #0DD2298 | FNMA | United States | $98,673.49 | $1,607.75 | 91,486.04 |
| FIXED INCOME | FNMA POOL #0DD2503 | FNMA | United States | $88,091.80 | $1,188.56 | 84,635.29 |
| FIXED INCOME | FNMA POOL #0DD2603 | FNMA | United States | $88,115.04 | $831.56 | 82,672.96 |
| FIXED INCOME | FNMA POOL #0DD3098 | FNMA | United States | $96,812.67 | $840.06 | 90,944.62 |
| FIXED INCOME | FNMA POOL #0DD8211 | FNMA | United States | $605,054.48 | $6,239.55 | 600,623.88 |
| FIXED INCOME | FNMA POOL #0DE2801 | FNMA | United States | $1,279,805.30 | ($13,162.35) | 1,267,744.82 |
| FIXED INCOME | FNMA POOL #0DE6370 | FNMA | United States | $63,211.55 | $208.48 | 59,309.39 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0DE7053 | FNMA | United States | $100,459.94 | $1,062.03 | 98,698.82 |
| FIXED INCOME | FNMA POOL #0DE7075 | FNMA | United States | $95,177.97 | $650.66 | 92,299.16 |
| FIXED INCOME | FNMA POOL #0DE7846 | FNMA | United States | $202,332.29 | $980.20 | 200,013.47 |
| FIXED INCOME | FNMA POOL #0DE7857 | FNMA | United States | $188,047.01 | $679.93 | 182,887.75 |
| FIXED INCOME | FNMA POOL #0DE7933 | FNMA | United States | $103,155.44 | $158.54 | 97,693.72 |
| FIXED INCOME | FNMA POOL #0DE8626 | FNMA | United States | $100,616.11 | ($700.98) | 99,006.92 |
| FIXED INCOME | FNMA POOL #0DE9373 | FNMA | United States | $105,036.63 | $200.23 | 102,154.84 |
| FIXED INCOME | FNMA POOL #0DE9426 | FNMA | United States | $98,296.46 | $601.53 | 96,573.27 |
| FIXED INCOME | FNMA POOL #0DE9507 | FNMA | United States | $308,953.81 | ($80.33) | 297,271.05 |
| FIXED INCOME | FNMA POOL #0DF0346 | FNMA | United States | $159,070.41 | ($224.68) | 156,283.36 |
| FIXED INCOME | FNMA POOL #0DF0686 | FNMA | United States | $301,087.84 | ($1,887.00) | 297,543.11 |
| FIXED INCOME | FNMA POOL #0DF4357 | FNMA | United States | $102,954.92 | $36.75 | 99,317.90 |
| FIXED INCOME | FNMA POOL #0DF9569 | FNMA | United States | $93,731.47 | ($1,320.98) | 99,729.89 |
| FIXED INCOME | FNMA POOL #0DF9622 | FNMA | United States | $99,508.52 | ($386.22) | 99,845.34 |
| FIXED INCOME | FNMA POOL #0DG0895 | FNMA | United States | $7,136,694.79 | ($111,384.97) | 7,214,636.92 |
| FIXED INCOME | FNMA POOL #0DG1142 | FNMA | United States | $28,907,100.75 | ($396,888.58) | 29,105,405.59 |
| FIXED INCOME | FNMA POOL #0DG4784 | FNMA | United States | $105,796.67 | ($30.16) | 100,000.00 |
| FIXED INCOME | FNMA POOL #0DG5212 | FNMA | United States | $100,708.79 | ($183.30) | 99,530.02 |
| FIXED INCOME | FNMA POOL #0DG6077 | FNMA | United States | $604,950.13 | ($4,540.58) | 600,506.38 |
| FIXED INCOME | FNMA POOL #0DG6700 | FNMA | United States | $98,850.78 | $44.05 | 99,586.06 |
| FIXED INCOME | FNMA POOL #0DG6810 | FNMA | United States | $100,997.90 | $281.08 | 99,818.71 |
| FIXED INCOME | FNMA POOL #0DG7929 | FNMA | United States | $201,558.40 | $2,300.50 | 199,653.04 |
| FIXED INCOME | FNMA POOL #0DG7957 | FNMA | United States | $98,709.25 | ($878.35) | 99,830.68 |
| FIXED INCOME | FNMA POOL #0DG8308 | FNMA | United States | $21,052,266.42 | ($48,224.63) | 21,291,224.94 |
| FIXED INCOME | FNMA POOL #0DG9220 | FNMA | United States | $304,714.99 | $4,115.20 | 299,729.49 |
| FIXED INCOME | FNMA POOL #0DG9230 | FNMA | United States | $103,559.90 | $998.66 | 99,918.86 |
| FIXED INCOME | FNMA POOL #0DG9253 | FNMA | United States | $209,395.33 | ($16.13) | 200,000.00 |
| FIXED INCOME | FNMA POOL #0DG9263 | FNMA | United States | $406,653.33 | $929.37 | 400,000.00 |
| FIXED INCOME | FNMA POOL #0DG9267 | FNMA | United States | $103,337.00 | ($143.47) | 100,000.00 |
| FIXED INCOME | FNMA POOL #0DG9442 | FNMA | United States | $101,627.36 | ($23.14) | 99,908.60 |
| FIXED INCOME | FNMA POOL #0DG9485 | FNMA | United States | $1,077,870.09 | ($1,032.13) | 1,072,000.00 |
| FIXED INCOME | FNMA POOL #0DH0588 | FNMA | United States | $102,771.82 | ($458.02) | 99,916.21 |
| FIXED INCOME | FNMA POOL #0DH0596 | FNMA | United States | $100,867.58 | ($615.62) | 99,909.11 |
| FIXED INCOME | FNMA POOL #0DH1066 | FNMA | United States | $103,466.97 | $452.96 | 99,869.67 |
| FIXED INCOME | FNMA POOL #0DH1353 | FNMA | United States | $11,410,408.13 | $39,339.22 | 11,488,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0DH1354 | FNMA | United States | $796,023.36 | $1,907.23 | 792,000.00 |
| FIXED INCOME | FNMA POOL #0DH1914 | FNMA | United States | $103,511.16 | $293.15 | 99,912.32 |
| FIXED INCOME | FNMA POOL #0DH1927 | FNMA | United States | $104,558.40 | ($138.17) | 99,920.42 |
| FIXED INCOME | FNMA POOL #0DH1941 | FNMA | United States | $104,752.86 | ($132.68) | 99,921.97 |
| FIXED INCOME | FNMA POOL #0DH2422 | FNMA | United States | $103,612.96 | $634.14 | 99,964.27 |
| FIXED INCOME | FNMA POOL #0DH2434 | FNMA | United States | $103,549.51 | $574.37 | 99,949.33 |
| FIXED INCOME | FNMA POOL #0DH2448 | FNMA | United States | $104,579.65 | $435.36 | 99,956.02 |
| FIXED INCOME | FNMA POOL #0DH2455 | FNMA | United States | $104,724.13 | $290.95 | 99,974.67 |
| FIXED INCOME | FNMA POOL #0DH2458 | FNMA | United States | $104,805.14 | $101.56 | 99,971.84 |
| FIXED INCOME | FNMA POOL #0DH2462 | FNMA | United States | $106,653.21 | $204.25 | 99,980.20 |
| FIXED INCOME | FNMA POOL #0DH2464 | FNMA | United States | $106,622.68 | $432.40 | 99,960.95 |
| FIXED INCOME | FNMA POOL #0DH2465 | FNMA | United States | $106,593.65 | $374.52 | 99,988.10 |
| FIXED INCOME | FNMA POOL #0DH2467 | FNMA | United States | $106,663.79 | $279.96 | 99,966.69 |
| FIXED INCOME | FNMA POOL #0DH4754 | FNMA | United States | $104,625.67 | $169.94 | 100,000.00 |
| FIXED INCOME | FNMA POOL #0DH4786 | FNMA | United States | $630,779.26 | $792.24 | 641,000.00 |
| FIXED INCOME | FNMA POOL #0DH4787 | FNMA | United States | $630,531.27 | $765.60 | 637,000.00 |
| FIXED INCOME | FNMA POOL #0DH5084 | FNMA | United States | $201,458.56 | $33.47 | 200,000.00 |
| FIXED INCOME | FNMA POOL #0DH5106 | FNMA | United States | $103,118.67 | $348.10 | 100,000.00 |
| FIXED INCOME | FNMA POOL #0DH5127 | FNMA | United States | $212,220.89 | $666.38 | 200,000.00 |
| FIXED INCOME | FNMA POOL #0FA0018 | FNMA | United States | $2,259,895.52 | $56,742.13 | 2,648,253.00 |
| FIXED INCOME | FNMA POOL #0FA0205 | FNMA | United States | $4,074,908.39 | ($55,543.94) | 4,102,779.94 |
| FIXED INCOME | FNMA POOL #0FA0227 | FNMA | United States | $7,218,583.11 | $190,943.57 | 7,630,207.37 |
| FIXED INCOME | FNMA POOL #0FA0243 | FNMA | United States | $920,966.93 | $24,519.90 | 902,463.43 |
| FIXED INCOME | FNMA POOL #0FA0296 | FNMA | United States | $21,679,955.97 | $418,270.36 | 20,863,966.25 |
| FIXED INCOME | FNMA POOL #0FA0296 | FNMA | United States | $21,963,787.34 | $423,746.31 | 21,137,114.79 |
| FIXED INCOME | FNMA POOL #0FA0307 | FNMA | United States | $17,166,406.31 | $176,325.80 | 17,293,571.71 |
| FIXED INCOME | FNMA POOL #0FA0307 | FNMA | United States | $17,932,132.89 | $184,240.13 | 18,064,970.64 |
| FIXED INCOME | FNMA POOL #0FA0442 | FNMA | United States | $6,052,906.66 | ($63,092.10) | 6,629,060.39 |
| FIXED INCOME | FNMA POOL #0FA0469 | FNMA | United States | $724,120.98 | $3,303.99 | 681,715.97 |
| FIXED INCOME | FNMA POOL #0FA0515 | FNMA | United States | $1,126,917.51 | $3,163.71 | 1,165,266.42 |
| FIXED INCOME | FNMA POOL #0FA1034 | FNMA | United States | $624,186.41 | ($5,940.06) | 676,399.99 |
| FIXED INCOME | FNMA POOL #0FA1158 | FNMA | United States | $11,336,726.80 | $108,242.63 | 11,443,648.63 |
| FIXED INCOME | FNMA POOL #0FA1158 | FNMA | United States | $11,513,183.41 | $109,927.44 | 11,621,769.47 |
| FIXED INCOME | FNMA POOL #0FA1294 | FNMA | United States | $11,317,531.08 | $125,518.31 | 12,902,617.67 |
| FIXED INCOME | FNMA POOL #0FA1382 | FNMA | United States | $5,859,225.73 | $50,012.29 | 6,226,241.94 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FA1387 | FNMA | United States | $7,331,942.11 | ($112,895.22) | 7,793,940.95 |
| FIXED INCOME | FNMA POOL #0FA1489 | FNMA | United States | $487,648.99 | $10,206.31 | 535,184.04 |
| FIXED INCOME | FNMA POOL #0FA1523 | FNMA | United States | $328,396.67 | $6,195.04 | 382,535.66 |
| FIXED INCOME | FNMA POOL #0FA1578 | FNMA | United States | $16,443,757.92 | $291,619.06 | 16,194,311.54 |
| FIXED INCOME | FNMA POOL #0FA1626 | FNMA | United States | $911,712.13 | ($10,670.81) | 965,793.34 |
| FIXED INCOME | FNMA POOL #0FA1635 | FNMA | United States | $10,048,780.23 | ($29,518.14) | 9,566,349.24 |
| FIXED INCOME | FNMA POOL #0FA1655 | FNMA | United States | $989,042.90 | ($8,588.88) | 1,072,602.18 |
| FIXED INCOME | FNMA POOL #0FA1856 | FNMA | United States | $7,650,729.88 | ($85,940.77) | 7,566,040.66 |
| FIXED INCOME | FNMA POOL #0FA1921 | FNMA | United States | $958,741.35 | $21,839.81 | 1,115,745.31 |
| FIXED INCOME | FNMA POOL #0FA1926 | FNMA | United States | $14,679,831.25 | $133,020.94 | 14,464,693.05 |
| FIXED INCOME | FNMA POOL #0FA1926 | FNMA | United States | $18,880,460.06 | $171,084.83 | 18,603,760.14 |
| FIXED INCOME | FNMA POOL #0FA2230 | FNMA | United States | $2,852,595.98 | ($4,291.27) | 2,816,256.88 |
| FIXED INCOME | FNMA POOL #0FA2387 | FNMA | United States | $6,367,707.56 | ($21,931.88) | 6,551,409.08 |
| FIXED INCOME | FNMA POOL #0FA2696 | FNMA | United States | $578,971.13 | ($2,842.58) | 566,816.69 |
| FIXED INCOME | FNMA POOL #0FA2719 | FNMA | United States | $9,911,959.98 | ($30,098.95) | 10,214,198.10 |
| FIXED INCOME | FNMA POOL #0FA2772 | FNMA | United States | $13,905,465.69 | ($103,890.08) | 16,933,998.42 |
| FIXED INCOME | FNMA POOL #0FA2839 | FNMA | United States | $1,064,389.44 | ($3,102.52) | 1,266,974.43 |
| FIXED INCOME | FNMA POOL #0FA3064 | FNMA | United States | $1,543,212.33 | ($14,428.43) | 1,527,020.81 |
| FIXED INCOME | FNMA POOL #0FA3521 | FNMA | United States | $1,318,970.21 | ($40,198.16) | 1,482,455.39 |
| FIXED INCOME | FNMA POOL #0FA3651 | FNMA | United States | $1,650,311.86 | ($8,133.61) | 1,670,254.70 |
| FIXED INCOME | FNMA POOL #0FA3865 | FNMA | United States | $1,581,061.43 | ($25,052.80) | 1,595,973.14 |
| FIXED INCOME | FNMA POOL #0FA3923 | FNMA | United States | $5,228,421.19 | ($33,686.70) | 5,025,991.02 |
| FIXED INCOME | FNMA POOL #0FA3957 | FNMA | United States | $880,573.70 | $537.43 | 870,335.65 |
| FIXED INCOME | FNMA POOL #0FA4105 | FNMA | United States | $289,075.73 | ($3,927.58) | 300,841.65 |
| FIXED INCOME | FNMA POOL #0FA4191 | FNMA | United States | $5,919,540.58 | ($88,475.74) | 5,976,577.05 |
| FIXED INCOME | FNMA POOL #0FA4348 | FNMA | United States | $14,746,924.65 | ($178,048.07) | 14,504,934.00 |
| FIXED INCOME | FNMA POOL #0FA4348 | FNMA | United States | $14,454,866.72 | ($174,521.88) | 14,217,668.62 |
| FIXED INCOME | FNMA POOL #0FA4479 | FNMA | United States | $11,446,711.21 | $117,100.42 | 11,510,054.88 |
| FIXED INCOME | FNMA POOL #0FA4479 | FNMA | United States | $9,689,096.37 | $99,119.94 | 9,742,713.77 |
| FIXED INCOME | FNMA POOL #0FA4490 | FNMA | United States | $4,977,599.10 | ($33,132.77) | 5,126,683.04 |
| FIXED INCOME | FNMA POOL #0FA4550 | FNMA | United States | $34,696,411.24 | ($724,540.91) | 35,926,163.83 |
| FIXED INCOME | FNMA POOL #0FA4802 | FNMA | United States | $1,542,298.62 | ($449.00) | 1,554,976.87 |
| FIXED INCOME | FNMA POOL #0FA4946 | FNMA | United States | $3,541,901.17 | $12,624.23 | 4,202,823.12 |
| FIXED INCOME | FNMA POOL #0FA5109 | FNMA | United States | $1,115,163.71 | ($218.25) | 1,265,233.00 |
| FIXED INCOME | FNMA POOL #0FA5120 | FNMA | United States | $2,615,582.07 | $42,508.22 | 2,614,884.77 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FA5322 | FNMA | United States | $856,967.98 | ($47.97) | 862,247.81 |
| FIXED INCOME | FNMA POOL #0FA5411 | FNMA | United States | $5,615,301.36 | ($5,813.91) | 5,651,432.85 |
| FIXED INCOME | FNMA POOL #0FA5733 | FNMA | United States | $5,451,676.75 | $42,355.70 | 6,764,734.20 |
| FIXED INCOME | FNMA POOL #0FA5816 | FNMA | United States | $7,437,797.64 | $16,477.09 | 7,653,000.00 |
| FIXED INCOME | FNMA POOL #0FA5925 | FNMA | United States | $1,714,232.05 | $1,084.39 | 1,697,674.06 |
| FIXED INCOME | FNMA POOL #0FM0021 | FNMA | United States | $3,815.88 | ($484.33) | 4,001.29 |
| FIXED INCOME | FNMA POOL #0FM1024 | FNMA | United States | $224,579.03 | ($28,368.90) | 238,782.62 |
| FIXED INCOME | FNMA POOL #0FM1347 | FNMA | United States | $2,148,564.36 | ($300,587.42) | 2,386,869.40 |
| FIXED INCOME | FNMA POOL #0FM1401 | FNMA | United States | $170,076.62 | ($16,765.00) | 173,151.80 |
| FIXED INCOME | FNMA POOL #0FM1539 | FNMA | United States | $1,186,438.49 | $29,817.18 | 1,220,728.76 |
| FIXED INCOME | FNMA POOL #0FM2050 | FNMA | United States | $3,728,611.61 | ($666,604.24) | 4,195,910.11 |
| FIXED INCOME | FNMA POOL #0FM2239 | FNMA | United States | $689,937.60 | ($103,537.44) | 767,569.59 |
| FIXED INCOME | FNMA POOL #0FM2385 | FNMA | United States | $925,831.20 | ($168,893.86) | 1,032,302.92 |
| FIXED INCOME | FNMA POOL #0FM2664 | FNMA | United States | $366,138.35 | ($7,431.01) | 400,700.06 |
| FIXED INCOME | FNMA POOL #0FM2788 | FNMA | United States | $112,216.58 | ($10,825.45) | 113,993.74 |
| FIXED INCOME | FNMA POOL #0FM3269 | FNMA | United States | $870,653.13 | $59,562.36 | 973,917.62 |
| FIXED INCOME | FNMA POOL #0FM3313 | FNMA | United States | $536,851.61 | $32,006.89 | 585,362.56 |
| FIXED INCOME | FNMA POOL #0FM3611 | FNMA | United States | $1,861,590.51 | $33,876.68 | 2,174,797.61 |
| FIXED INCOME | FNMA POOL #0FM3619 | FNMA | United States | $87,289.97 | ($7,947.09) | 88,980.60 |
| FIXED INCOME | FNMA POOL #0FM3664 | FNMA | United States | $45,170.47 | ($6,113.20) | 47,718.98 |
| FIXED INCOME | FNMA POOL #0FM3665 | FNMA | United States | $640,883.81 | ($56,622.15) | 675,465.39 |
| FIXED INCOME | FNMA POOL #0FM3904 | FNMA | United States | $1,079,096.23 | ($136,898.29) | 1,131,349.49 |
| FIXED INCOME | FNMA POOL #0FM4044 | FNMA | United States | $308,638.02 | ($1,193.38) | 336,164.27 |
| FIXED INCOME | FNMA POOL #0FM4159 | FNMA | United States | $516,332.63 | $33,348.55 | 636,727.12 |
| FIXED INCOME | FNMA POOL #0FM4284 | FNMA | United States | $3,443,139.40 | $32,252.79 | 3,615,780.88 |
| FIXED INCOME | FNMA POOL #0FM4284 | FNMA | United States | $4,305,731.30 | $5,007.70 | 4,521,623.76 |
| FIXED INCOME | FNMA POOL #0FM4334 | FNMA | United States | $920,711.64 | ($171,282.77) | 1,031,551.90 |
| FIXED INCOME | FNMA POOL #0FM4562 | FNMA | United States | $228,364.73 | ($727.95) | 248,353.01 |
| FIXED INCOME | FNMA POOL #0FM4762 | FNMA | United States | $644,563.04 | ($49,334.81) | 782,315.82 |
| FIXED INCOME | FNMA POOL #0FM4818 | FNMA | United States | $437,558.27 | $923.11 | 426,418.79 |
| FIXED INCOME | FNMA POOL #0FM4865 | FNMA | United States | $1,997,270.57 | ($72,465.27) | 2,366,116.60 |
| FIXED INCOME | FNMA POOL #0FM4904 | FNMA | United States | $463,932.39 | $30,342.66 | 543,970.38 |
| FIXED INCOME | FNMA POOL #0FM4947 | FNMA | United States | $2,706,732.99 | $27,698.09 | 3,321,117.60 |
| FIXED INCOME | FNMA POOL #0FM5172 | FNMA | United States | $421,374.72 | ($76,911.42) | 470,636.21 |
| FIXED INCOME | FNMA POOL #0FM5176 | FNMA | United States | $2,867,649.90 | ($574,505.36) | 3,496,977.65 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FM5210 | FNMA | United States | $137,653.43 | $2,889.47 | 166,602.91 |
| FIXED INCOME | FNMA POOL #0FM5293 | FNMA | United States | $1,008,199.97 | ($171,557.34) | 1,080,094.67 |
| FIXED INCOME | FNMA POOL #0FM5294 | FNMA | United States | $556,602.33 | ($86,404.17) | 592,415.84 |
| FIXED INCOME | FNMA POOL #0FM5295 | FNMA | United States | $1,294,243.75 | ($264,476.86) | 1,389,259.86 |
| FIXED INCOME | FNMA POOL #0FM5296 | FNMA | United States | $1,000,880.13 | ($152,376.16) | 1,045,247.40 |
| FIXED INCOME | FNMA POOL #0FM5566 | FNMA | United States | $2,136,165.96 | ($26,634.93) | 2,239,582.42 |
| FIXED INCOME | FNMA POOL #0FM5585 | FNMA | United States | $332,129.02 | ($1,996.26) | 362,215.88 |
| FIXED INCOME | FNMA POOL #0FM5697 | FNMA | United States | $245,555.53 | ($1,422.72) | 268,060.06 |
| FIXED INCOME | FNMA POOL #0FM5798 | FNMA | United States | $18,989.92 | ($104.13) | 20,706.33 |
| FIXED INCOME | FNMA POOL #0FM5923 | FNMA | United States | $2,172,474.12 | ($323,873.31) | 2,342,727.96 |
| FIXED INCOME | FNMA POOL #0FM6039 | FNMA | United States | $333,055.99 | ($6,283.34) | 361,319.62 |
| FIXED INCOME | FNMA POOL #0FM6043 | FNMA | United States | $723,746.57 | $46,219.61 | 781,198.51 |
| FIXED INCOME | FNMA POOL #0FM6147 | FNMA | United States | $57,505.17 | ($326.03) | 62,714.45 |
| FIXED INCOME | FNMA POOL #0FM6485 | FNMA | United States | $24,679,539.79 | ($5,462,957.99) | 28,977,366.15 |
| FIXED INCOME | FNMA POOL #0FM6511 | FNMA | United States | $732,000.29 | ($1,465.80) | 795,534.31 |
| FIXED INCOME | FNMA POOL #0FM6541 | FNMA | United States | $1,504,779.65 | ($267,923.52) | 1,843,964.66 |
| FIXED INCOME | FNMA POOL #0FM6578 | FNMA | United States | $372,148.35 | ($1,799.26) | 405,798.52 |
| FIXED INCOME | FNMA POOL #0FM6612 | FNMA | United States | $1,664,063.95 | ($9,791.41) | 1,736,064.33 |
| FIXED INCOME | FNMA POOL #0FM6862 | FNMA | United States | $10,258,248.16 | ($2,181,360.11) | 11,938,143.99 |
| FIXED INCOME | FNMA POOL #0FM6862 | FNMA | United States | $12,809,757.70 | ($2,723,924.59) | 14,907,490.00 |
| FIXED INCOME | FNMA POOL #0FM6936 | FNMA | United States | $782,912.72 | $56,338.83 | 876,545.29 |
| FIXED INCOME | FNMA POOL #0FM6999 | FNMA | United States | $1,586,215.94 | $9,400.21 | 1,734,352.79 |
| FIXED INCOME | FNMA POOL #0FM7084 | FNMA | United States | $748,440.14 | $25,485.15 | 923,115.04 |
| FIXED INCOME | FNMA POOL #0FM7089 | FNMA | United States | $285,178.22 | $5,256.65 | 332,909.70 |
| FIXED INCOME | FNMA POOL #0FM7151 | FNMA | United States | $3,080,197.25 | ($745,388.49) | 3,787,903.98 |
| FIXED INCOME | FNMA POOL #0FM7401 | FNMA | United States | $434,859.18 | $7,955.03 | 507,904.29 |
| FIXED INCOME | FNMA POOL #0FM7508 | FNMA | United States | $464,557.49 | $31,573.07 | 541,724.31 |
| FIXED INCOME | FNMA POOL #0FM7592 | FNMA | United States | $1,681,539.87 | ($258,884.25) | 1,833,567.03 |
| FIXED INCOME | FNMA POOL #0FM7636 | FNMA | United States | $17,275,472.38 | ($3,489,259.47) | 19,612,497.60 |
| FIXED INCOME | FNMA POOL #0FM7661 | FNMA | United States | $662,624.05 | $16,028.03 | 772,295.10 |
| FIXED INCOME | FNMA POOL #0FM7738 | FNMA | United States | $2,270,501.18 | ($495,854.84) | 2,667,840.44 |
| FIXED INCOME | FNMA POOL #0FM7750 | FNMA | United States | $1,208,815.49 | ($237,815.69) | 1,474,117.29 |
| FIXED INCOME | FNMA POOL #0FM7862 | FNMA | United States | $51,690.45 | ($333.18) | 56,512.26 |
| FIXED INCOME | FNMA POOL #0FM7973 | FNMA | United States | $258,129.45 | ($22,671.69) | 272,020.64 |
| FIXED INCOME | FNMA POOL #0FM8025 | FNMA | United States | $556,721.33 | $39,698.32 | 645,606.25 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FM8215 | FNMA | United States | $703,853.75 | $46,305.23 | 820,760.08 |
| FIXED INCOME | FNMA POOL #0FM8266 | FNMA | United States | $19,608.70 | ($1,626.35) | 20,731.45 |
| FIXED INCOME | FNMA POOL #0FM8301 | FNMA | United States | $388,369.04 | ($1,895.97) | 424,513.54 |
| FIXED INCOME | FNMA POOL #0FM8309 | FNMA | United States | $3,661,992.33 | ($313,697.55) | 4,478,533.48 |
| FIXED INCOME | FNMA POOL #0FM8360 | FNMA | United States | $3,696,124.51 | ($803,915.53) | 4,317,330.85 |
| FIXED INCOME | FNMA POOL #0FM8636 | FNMA | United States | $8,923,259.23 | ($1,706,948.46) | 10,170,926.82 |
| FIXED INCOME | FNMA POOL #0FM8803 | FNMA | United States | $1,747,600.90 | ($112,181.45) | 2,024,740.65 |
| FIXED INCOME | FNMA POOL #0FM8988 | FNMA | United States | $927.24 | ($4.94) | 1,013.17 |
| FIXED INCOME | FNMA POOL #0FM9227 | FNMA | United States | $9,439,158.63 | ($1,944,580.04) | 10,987,861.01 |
| FIXED INCOME | FNMA POOL #0FM9227 | FNMA | United States | $19,164,352.35 | ($3,948,086.88) | 22,308,687.50 |
| FIXED INCOME | FNMA POOL #0FM9443 | FNMA | United States | $16,490,310.43 | ($3,629,068.83) | 19,499,852.70 |
| FIXED INCOME | FNMA POOL #0FM9871 | FNMA | United States | $2,495,028.17 | ($2,375.56) | 2,928,253.52 |
| FIXED INCOME | FNMA POOL #0FP0077 | FNMA | United States | $561,490.27 | ($12,908.87) | 609,880.19 |
| FIXED INCOME | FNMA POOL #0FS0211 | FNMA | United States | $1,447,310.37 | ($314,210.45) | 1,770,395.80 |
| FIXED INCOME | FNMA POOL #0FS0212 | FNMA | United States | $1,372,173.96 | ($297,841.01) | 1,677,112.06 |
| FIXED INCOME | FNMA POOL #0FS0539 | FNMA | United States | $23,339,725.14 | ($3,459,067.32) | 25,190,287.64 |
| FIXED INCOME | FNMA POOL #0FS0542 | FNMA | United States | $25,290,835.83 | ($3,771,015.56) | 28,747,426.38 |
| FIXED INCOME | FNMA POOL #0FS0590 | FNMA | United States | $557,462.64 | $39,128.51 | 624,146.44 |
| FIXED INCOME | FNMA POOL #0FS0610 | FNMA | United States | $751,096.19 | ($9,990.15) | 820,209.80 |
| FIXED INCOME | FNMA POOL #0FS0634 | FNMA | United States | $31,011,269.81 | ($4,903,055.44) | 35,296,634.16 |
| FIXED INCOME | FNMA POOL #0FS0699 | FNMA | United States | $7,816,512.24 | ($859,174.66) | 8,795,247.37 |
| FIXED INCOME | FNMA POOL #0FS0727 | FNMA | United States | $24,883,806.13 | ($3,353,271.14) | 27,164,639.84 |
| FIXED INCOME | FNMA POOL #0FS0736 | FNMA | United States | $84,301.77 | $1,533.44 | 98,267.17 |
| FIXED INCOME | FNMA POOL #0FS1027 | FNMA | United States | $4,023,246.87 | ($299,034.17) | 4,532,623.04 |
| FIXED INCOME | FNMA POOL #0FS1072 | FNMA | United States | $9,953,521.95 | ($879,272.84) | 11,071,524.50 |
| FIXED INCOME | FNMA POOL #0FS1083 | FNMA | United States | $343,713.20 | ($1,827.27) | 400,167.49 |
| FIXED INCOME | FNMA POOL #0FS1133 | FNMA | United States | $3,411,953.47 | ($304,141.42) | 3,592,689.72 |
| FIXED INCOME | FNMA POOL #0FS1172 | FNMA | United States | $833,727.01 | ($6,086.77) | 942,948.77 |
| FIXED INCOME | FNMA POOL #0FS1276 | FNMA | United States | $922,444.41 | ($5,935.97) | 935,579.96 |
| FIXED INCOME | FNMA POOL #0FS1334 | FNMA | United States | $4,259,908.27 | ($354,140.37) | 5,276,103.36 |
| FIXED INCOME | FNMA POOL #0FS1373 | FNMA | United States | $10,519,711.50 | ($257,299.03) | 11,993,195.50 |
| FIXED INCOME | FNMA POOL #0FS1384 | FNMA | United States | $38,202,202.65 | ($3,383,874.17) | 40,464,862.90 |
| FIXED INCOME | FNMA POOL #0FS1410 | FNMA | United States | $2,186,597.55 | ($165,535.28) | 2,379,020.67 |
| FIXED INCOME | FNMA POOL #0FS1428 | FNMA | United States | $39,599,135.44 | ($2,832,681.15) | 41,964,091.77 |
| FIXED INCOME | FNMA POOL #0FS1520 | FNMA | United States | $1,125,934.14 | ($82,867.64) | 1,262,456.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FS1538 | FNMA | United States | $3,078,453.62 | ($71,231.33) | 3,461,192.26 |
| FIXED INCOME | FNMA POOL #0FS1550 | FNMA | United States | $1,977,245.73 | ($165,670.63) | 2,330,906.39 |
| FIXED INCOME | FNMA POOL #0FS1588 | FNMA | United States | $2,289,574.47 | ($140,098.57) | 2,667,527.56 |
| FIXED INCOME | FNMA POOL #0FS1661 | FNMA | United States | $2,808,446.25 | ($66,239.10) | 3,263,307.85 |
| FIXED INCOME | FNMA POOL #0FS1871 | FNMA | United States | $1,326,698.85 | ($42,577.79) | 1,495,647.15 |
| FIXED INCOME | FNMA POOL #0FS1940 | FNMA | United States | $345,689.27 | ($8,494.79) | 391,865.38 |
| FIXED INCOME | FNMA POOL #0FS2060 | FNMA | United States | $784,406.28 | ($12,100.12) | 827,360.05 |
| FIXED INCOME | FNMA POOL #0FS2444 | FNMA | United States | $656,552.23 | $37,179.23 | 691,272.55 |
| FIXED INCOME | FNMA POOL #0FS2461 | FNMA | United States | $5,505,748.71 | $225,048.23 | 6,156,007.81 |
| FIXED INCOME | FNMA POOL #0FS2491 | FNMA | United States | $1,255,720.84 | $7,115.08 | 1,219,391.11 |
| FIXED INCOME | FNMA POOL #0FS2564 | FNMA | United States | $1,938,443.04 | ($52,130.50) | 1,940,642.43 |
| FIXED INCOME | FNMA POOL #0FS2599 | FNMA | United States | $441,910.43 | $30,553.67 | 495,237.62 |
| FIXED INCOME | FNMA POOL #0FS2602 | FNMA | United States | $2,311,438.47 | ($1,080.60) | 2,603,821.60 |
| FIXED INCOME | FNMA POOL #0FS2603 | FNMA | United States | $2,579,227.31 | $36,745.36 | 2,656,340.88 |
| FIXED INCOME | FNMA POOL #0FS2662 | FNMA | United States | $1,477,713.78 | $35,551.62 | 1,512,841.97 |
| FIXED INCOME | FNMA POOL #0FS2698 | FNMA | United States | $1,773,236.23 | $33,170.16 | 1,779,506.02 |
| FIXED INCOME | FNMA POOL #0FS2857 | FNMA | United States | $2,926,747.63 | $4,950.66 | 2,853,433.41 |
| FIXED INCOME | FNMA POOL #0FS2995 | FNMA | United States | $2,982,266.25 | ($28,706.44) | 2,928,144.38 |
| FIXED INCOME | FNMA POOL #0FS3040 | FNMA | United States | $1,423,421.98 | $1,113.30 | 1,607,696.10 |
| FIXED INCOME | FNMA POOL #0FS3044 | FNMA | United States | $711,559.26 | $40,457.50 | 730,823.77 |
| FIXED INCOME | FNMA POOL #0FS3152 | FNMA | United States | $1,823,449.34 | ($15,130.03) | 1,872,816.80 |
| FIXED INCOME | FNMA POOL #0FS3332 | FNMA | United States | $459,316.72 | $10,287.29 | 449,006.05 |
| FIXED INCOME | FNMA POOL #0FS3575 | FNMA | United States | $709,939.84 | $40,017.19 | 727,188.75 |
| FIXED INCOME | FNMA POOL #0FS3642 | FNMA | United States | $968,865.51 | ($11,089.78) | 972,974.71 |
| FIXED INCOME | FNMA POOL #0FS3679 | FNMA | United States | $919,994.49 | $58,940.25 | 992,093.21 |
| FIXED INCOME | FNMA POOL #0FS3787 | FNMA | United States | $1,696,510.07 | $39,173.44 | 1,655,110.24 |
| FIXED INCOME | FNMA POOL #0FS3832 | FNMA | United States | $2,160,395.15 | $31,109.98 | 2,091,298.65 |
| FIXED INCOME | FNMA POOL #0FS4137 | FNMA | United States | $1,965,716.28 | ($18,814.68) | 2,019,557.69 |
| FIXED INCOME | FNMA POOL #0FS4161 | FNMA | United States | $649,286.80 | ($1,843.93) | 681,663.54 |
| FIXED INCOME | FNMA POOL #0FS4190 | FNMA | United States | $2,215,110.90 | $21,885.46 | 2,223,567.87 |
| FIXED INCOME | FNMA POOL #0FS4598 | FNMA | United States | $904,325.59 | $17,447.78 | 868,158.13 |
| FIXED INCOME | FNMA POOL #0FS4629 | FNMA | United States | $4,483,658.83 | $16,377.98 | 4,405,274.32 |
| FIXED INCOME | FNMA POOL #0FS4641 | FNMA | United States | $869,904.24 | $12,203.80 | 837,259.49 |
| FIXED INCOME | FNMA POOL #0FS4658 | FNMA | United States | $5,768,199.27 | ($186,108.29) | 6,002,767.41 |
| FIXED INCOME | FNMA POOL #0FS4659 | FNMA | United States | $2,382,094.10 | $8,775.80 | 2,344,711.59 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FS4892 | FNMA | United States | $3,026,128.06 | ($32,421.60) | 3,754,656.60 |
| FIXED INCOME | FNMA POOL #0FS5025 | FNMA | United States | $787,685.45 | $25,837.81 | 831,178.24 |
| FIXED INCOME | FNMA POOL #0FS5116 | FNMA | United States | $70,209.89 | $690.47 | 69,116.24 |
| FIXED INCOME | FNMA POOL #0FS5155 | FNMA | United States | $721,043.46 | $40,536.45 | 715,891.43 |
| FIXED INCOME | FNMA POOL #0FS5156 | FNMA | United States | $733,447.78 | $42,025.50 | 728,691.85 |
| FIXED INCOME | FNMA POOL #0FS5179 | FNMA | United States | $126,627.26 | $9,299.72 | 127,234.60 |
| FIXED INCOME | FNMA POOL #0FS5284 | FNMA | United States | $769,065.81 | $2,341.54 | 835,145.29 |
| FIXED INCOME | FNMA POOL #0FS5302 | FNMA | United States | $2,152,268.24 | ($7,417.25) | 2,154,171.10 |
| FIXED INCOME | FNMA POOL #0FS5339 | FNMA | United States | $1,959,063.19 | ($8,989.00) | 2,215,207.65 |
| FIXED INCOME | FNMA POOL #0FS5537 | FNMA | United States | $2,785,541.05 | $80,338.80 | 2,653,005.72 |
| FIXED INCOME | FNMA POOL #0FS5544 | FNMA | United States | $1,938,188.74 | $34,547.07 | 1,990,662.61 |
| FIXED INCOME | FNMA POOL #0FS5635 | FNMA | United States | $16,714,493.87 | $525,515.86 | 17,720,611.11 |
| FIXED INCOME | FNMA POOL #0FS5639 | FNMA | United States | $2,008,414.18 | ($1,644.30) | 2,008,280.29 |
| FIXED INCOME | FNMA POOL #0FS5656 | FNMA | United States | $803,145.35 | $21,103.24 | 785,930.84 |
| FIXED INCOME | FNMA POOL #0FS5708 | FNMA | United States | $712,776.50 | $40,915.67 | 712,180.64 |
| FIXED INCOME | FNMA POOL #0FS5721 | FNMA | United States | $11,396,508.43 | ($364,654.88) | 12,549,424.02 |
| FIXED INCOME | FNMA POOL #0FS5890 | FNMA | United States | $2,103,328.91 | $28,078.05 | 2,040,185.18 |
| FIXED INCOME | FNMA POOL #0FS5912 | FNMA | United States | $893,835.88 | $17,779.78 | 946,235.23 |
| FIXED INCOME | FNMA POOL #0FS5980 | FNMA | United States | $3,580,069.52 | $1,872.62 | 3,459,806.64 |
| FIXED INCOME | FNMA POOL #0FS5981 | FNMA | United States | $1,273,956.89 | ($20,558.30) | 1,399,475.89 |
| FIXED INCOME | FNMA POOL #0FS6146 | FNMA | United States | $2,210,907.12 | ($4,378.53) | 2,331,041.21 |
| FIXED INCOME | FNMA POOL #0FS6255 | FNMA | United States | $1,462,026.19 | $11,349.24 | 1,589,959.64 |
| FIXED INCOME | FNMA POOL #0FS6256 | FNMA | United States | $7,383,099.54 | ($133,899.96) | 8,077,818.88 |
| FIXED INCOME | FNMA POOL #0FS6369 | FNMA | United States | $3,811,545.89 | $135,273.94 | 3,678,139.76 |
| FIXED INCOME | FNMA POOL #0FS6431 | FNMA | United States | $576,049.05 | ($7,312.50) | 627,042.22 |
| FIXED INCOME | FNMA POOL #0FS6468 | FNMA | United States | $1,437,800.57 | ($8,037.80) | 1,448,743.41 |
| FIXED INCOME | FNMA POOL #0FS6523 | FNMA | United States | $7,300,785.52 | $25,932.31 | 7,143,882.06 |
| FIXED INCOME | FNMA POOL #0FS6645 | FNMA | United States | $207,787.85 | $6,842.06 | 232,643.48 |
| FIXED INCOME | FNMA POOL #0FS6695 | FNMA | United States | $2,976,477.89 | ($26,552.01) | 3,453,217.60 |
| FIXED INCOME | FNMA POOL #0FS6697 | FNMA | United States | $321,819.06 | ($3,750.09) | 375,994.92 |
| FIXED INCOME | FNMA POOL #0FS6698 | FNMA | United States | $3,713,200.69 | ($30,674.30) | 4,323,842.56 |
| FIXED INCOME | FNMA POOL #0FS6699 | FNMA | United States | $2,180,422.40 | ($14,853.15) | 2,542,608.51 |
| FIXED INCOME | FNMA POOL #0FS6700 | FNMA | United States | $15,711,353.87 | ($10,928.49) | 18,316,440.09 |
| FIXED INCOME | FNMA POOL #0FS6701 | FNMA | United States | $9,057,665.54 | ($74,801.37) | 9,938,843.39 |
| FIXED INCOME | FNMA POOL #0FS6702 | FNMA | United States | $2,657,038.69 | ($20,562.36) | 2,929,480.36 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FS6703 | FNMA | United States | $1,568,208.39 | ($8,300.06) | 1,736,203.43 |
| FIXED INCOME | FNMA POOL #0FS6705 | FNMA | United States | $194,224.15 | ($1,744.73) | 207,456.42 |
| FIXED INCOME | FNMA POOL #0FS6707 | FNMA | United States | $880,801.62 | ($5,191.42) | 943,106.36 |
| FIXED INCOME | FNMA POOL #0FS6708 | FNMA | United States | $3,489,929.67 | $1,265.83 | 3,673,442.62 |
| FIXED INCOME | FNMA POOL #0FS6710 | FNMA | United States | $1,185,227.21 | ($4,397.72) | 1,246,081.68 |
| FIXED INCOME | FNMA POOL #0FS6711 | FNMA | United States | $740,633.56 | ($3,931.52) | 744,400.23 |
| FIXED INCOME | FNMA POOL #0FS6713 | FNMA | United States | $693,882.31 | ($6,702.53) | 703,791.70 |
| FIXED INCOME | FNMA POOL #0FS6716 | FNMA | United States | $3,214,616.68 | $43,848.98 | 3,078,102.82 |
| FIXED INCOME | FNMA POOL #0FS6717 | FNMA | United States | $275,859.88 | $2,836.56 | 267,303.49 |
| FIXED INCOME | FNMA POOL #0FS6786 | FNMA | United States | $9,453,018.39 | $204,926.65 | 9,304,670.92 |
| FIXED INCOME | FNMA POOL #0FS6811 | FNMA | United States | $1,760,676.47 | $4,683.69 | 1,765,325.16 |
| FIXED INCOME | FNMA POOL #0FS6838 | FNMA | United States | $1,347,805.54 | $21,911.39 | 1,326,654.25 |
| FIXED INCOME | FNMA POOL #0FS6941 | FNMA | United States | $1,674,615.68 | $48,678.19 | 1,606,607.97 |
| FIXED INCOME | FNMA POOL #0FS6943 | FNMA | United States | $96,413,764.31 | $1,504,267.46 | 109,880,748.90 |
| FIXED INCOME | FNMA POOL #0FS7081 | FNMA | United States | $6,707,175.65 | $108,954.92 | 7,929,759.54 |
| FIXED INCOME | FNMA POOL #0FS7152 | FNMA | United States | $10,947,701.10 | $254,596.26 | 10,727,746.53 |
| FIXED INCOME | FNMA POOL #0FS7250 | FNMA | United States | $1,460,736.10 | $23,229.73 | 1,588,228.50 |
| FIXED INCOME | FNMA POOL #0FS7252 | FNMA | United States | $7,781,987.39 | $109,879.81 | 7,824,107.16 |
| FIXED INCOME | FNMA POOL #0FS7381 | FNMA | United States | $417,943.07 | ($7,774.41) | 456,176.77 |
| FIXED INCOME | FNMA POOL #0FS7395 | FNMA | United States | $12,426,710.37 | $103,479.81 | 12,286,116.24 |
| FIXED INCOME | FNMA POOL #0FS7798 | FNMA | United States | $18,274,888.35 | $185,365.18 | 17,619,218.50 |
| FIXED INCOME | FNMA POOL #0FS7798 | FNMA | United States | $17,903,189.54 | $181,594.96 | 17,260,855.58 |
| FIXED INCOME | FNMA POOL #0FS7822 | FNMA | United States | $6,320,581.14 | $304,007.50 | 7,721,805.74 |
| FIXED INCOME | FNMA POOL #0FS8006 | FNMA | United States | $911,303.81 | $11,586.91 | 900,655.07 |
| FIXED INCOME | FNMA POOL #0FS8109 | FNMA | United States | $592,418.19 | ($10,043.20) | 651,309.61 |
| FIXED INCOME | FNMA POOL #0FS8125 | FNMA | United States | $875,697.37 | $19,951.75 | 861,963.41 |
| FIXED INCOME | FNMA POOL #0FS8360 | FNMA | United States | $3,934,986.43 | ($44,330.77) | 4,306,571.80 |
| FIXED INCOME | FNMA POOL #0FS8497 | FNMA | United States | $250,968.26 | $1,914.68 | 277,690.40 |
| FIXED INCOME | FNMA POOL #0FS8552 | FNMA | United States | $2,803,986.39 | ($41,279.07) | 3,151,148.41 |
| FIXED INCOME | FNMA POOL #0FS8598 | FNMA | United States | $26,671,977.31 | $371,762.80 | 25,923,564.02 |
| FIXED INCOME | FNMA POOL #0FS8598 | FNMA | United States | $8,440,499.15 | $116,348.46 | 8,203,659.50 |
| FIXED INCOME | FNMA POOL #0FS8694 | FNMA | United States | $647,570.78 | ($587.74) | 699,156.91 |
| FIXED INCOME | FNMA POOL #0FS8895 | FNMA | United States | $42,515,544.51 | ($870,259.27) | 48,441,930.26 |
| FIXED INCOME | FNMA POOL #0FS8932 | FNMA | United States | $566,414.25 | $13,307.61 | 660,508.02 |
| FIXED INCOME | FNMA POOL #0FS9029 | FNMA | United States | $3,600,174.17 | ($76,280.26) | 3,958,497.36 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0FS9080 | FNMA | United States | $3,853,760.71 | $61,433.26 | 4,382,610.29 |
| FIXED INCOME | FNMA POOL #0FS9114 | FNMA | United States | $77,268.44 | $940.20 | 76,407.83 |
| FIXED INCOME | FNMA POOL #0FS9422 | FNMA | United States | $2,124,592.22 | $42,567.06 | 2,176,925.51 |
| FIXED INCOME | FNMA POOL #0FS9670 | FNMA | United States | $16,977,661.99 | $315,487.04 | 16,680,854.00 |
| FIXED INCOME | FNMA POOL #0FS9670 | FNMA | United States | $19,993,236.87 | $371,523.95 | 19,643,709.79 |
| FIXED INCOME | FNMA POOL #0FS9673 | FNMA | United States | $10,212,690.89 | $208,163.01 | 9,829,440.99 |
| FIXED INCOME | FNMA POOL #0FS9784 | FNMA | United States | $600,573.90 | $14,576.25 | 588,819.11 |
| FIXED INCOME | FNMA POOL #0FS9860 | FNMA | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FNMA POOL #0FS9972 | FNMA | United States | $314,754.71 | $2,515.88 | 299,330.23 |
| FIXED INCOME | FNMA POOL #0MA0908 | FNMA | United States | $1,561,636.57 | ($145,032.27) | 1,578,346.00 |
| FIXED INCOME | FNMA POOL #0MA0915 | FNMA | United States | $27,666.26 | ($2,525.18) | 27,281.41 |
| FIXED INCOME | FNMA POOL #0MA1028 | FNMA | United States | $711,142.87 | ($73,632.10) | 734,095.58 |
| FIXED INCOME | FNMA POOL #0MA1306 | FNMA | United States | $3,131,769.38 | ($464,391.78) | 3,437,576.16 |
| FIXED INCOME | FNMA POOL #0MA1356 | FNMA | United States | $3,348,839.80 | ($289,077.31) | 3,567,314.00 |
| FIXED INCOME | FNMA POOL #0MA1479 | FNMA | United States | $5,383,412.67 | ($358,990.97) | 5,564,346.67 |
| FIXED INCOME | FNMA POOL #0MA1507 | FNMA | United States | $1,739,599.88 | ($110,990.63) | 1,839,762.70 |
| FIXED INCOME | FNMA POOL #0MA1583 | FNMA | United States | $4,503,575.93 | ($368,351.15) | 4,654,939.03 |
| FIXED INCOME | FNMA POOL #0MA2346 | FNMA | United States | $87,756.52 | ($8,676.40) | 94,042.64 |
| FIXED INCOME | FNMA POOL #0MA2376 | FNMA | United States | $5,242.81 | ($529.07) | 5,618.48 |
| FIXED INCOME | FNMA POOL #0MA2379 | FNMA | United States | $44,419.34 | ($4,659.92) | 45,065.58 |
| FIXED INCOME | FNMA POOL #0MA2624 | FNMA | United States | $133,638.47 | ($16,121.83) | 139,002.09 |
| FIXED INCOME | FNMA POOL #0MA2628 | FNMA | United States | $284,297.88 | ($30,836.85) | 288,618.50 |
| FIXED INCOME | FNMA POOL #0MA2654 | FNMA | United States | $570,897.18 | ($66,415.28) | 579,208.83 |
| FIXED INCOME | FNMA POOL #0MA2771 | FNMA | United States | $639,644.87 | ($118,888.46) | 713,284.35 |
| FIXED INCOME | FNMA POOL #0MA2793 | FNMA | United States | $17,440.34 | ($1,760.19) | 18,690.42 |
| FIXED INCOME | FNMA POOL #0MA2796 | FNMA | United States | $116,681.58 | ($12,912.21) | 127,954.36 |
| FIXED INCOME | FNMA POOL #0MA2851 | FNMA | United States | $45,220.23 | ($6,268.49) | 50,479.14 |
| FIXED INCOME | FNMA POOL #0MA2932 | FNMA | United States | $91,275.72 | ($10,647.34) | 100,633.65 |
| FIXED INCOME | FNMA POOL #0MA2960 | FNMA | United States | $388,110.32 | ($24,761.41) | 406,498.98 |
| FIXED INCOME | FNMA POOL #0MA2996 | FNMA | United States | $5,978,091.55 | ($553,853.82) | 6,241,178.00 |
| FIXED INCOME | FNMA POOL #0MA3122 | FNMA | United States | $272,017.95 | ($24,399.67) | 276,702.53 |
| FIXED INCOME | FNMA POOL #0MA3188 | FNMA | United States | $61,347.80 | ($963.10) | 63,445.96 |
| FIXED INCOME | FNMA POOL #0MA3210 | FNMA | United States | $666,197.80 | ($65,986.70) | 721,214.44 |
| FIXED INCOME | FNMA POOL #0MA3277 | FNMA | United States | $669,845.83 | $33,461.08 | 707,421.72 |
| FIXED INCOME | FNMA POOL #0MA3334 | FNMA | United States | $516,347.27 | ($64,793.37) | 530,419.30 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0MA3336 | FNMA | United States | $2,494,626.42 | ($125,906.56) | 2,614,948.94 |
| FIXED INCOME | FNMA POOL #0MA3337 | FNMA | United States | $2,787,537.75 | ($156,935.48) | 2,854,670.07 |
| FIXED INCOME | FNMA POOL #0MA3348 | FNMA | United States | $3,113.70 | ($132.87) | 3,089.15 |
| FIXED INCOME | FNMA POOL #0MA3357 | FNMA | United States | $24,756.43 | ($3,195.40) | 26,008.92 |
| FIXED INCOME | FNMA POOL #0MA3384 | FNMA | United States | $738,334.53 | ($100,181.64) | 779,184.58 |
| FIXED INCOME | FNMA POOL #0MA3443 | FNMA | United States | $3,736.79 | ($477.61) | 3,921.40 |
| FIXED INCOME | FNMA POOL #0MA3472 | FNMA | United States | $238,032.44 | ($11,138.03) | 237,025.87 |
| FIXED INCOME | FNMA POOL #0MA3501 | FNMA | United States | $61,951.97 | ($2,423.43) | 61,756.41 |
| FIXED INCOME | FNMA POOL #0MA3764 | FNMA | United States | $274,707.61 | $14,763.23 | 291,237.28 |
| FIXED INCOME | FNMA POOL #0MA3803 | FNMA | United States | $2,826,473.86 | ($404,339.79) | 3,063,441.25 |
| FIXED INCOME | FNMA POOL #0MA3819 | FNMA | United States | $1,028,723.70 | ($74,260.78) | 1,090,531.38 |
| FIXED INCOME | FNMA POOL #0MA3819 | FNMA | United States | $1,070,163.96 | ($79,069.14) | 1,134,461.45 |
| FIXED INCOME | FNMA POOL #0MA3846 | FNMA | United States | $2,383,086.77 | ($369,142.61) | 2,732,271.00 |
| FIXED INCOME | FNMA POOL #0MA3869 | FNMA | United States | $156,017.50 | ($15,008.84) | 163,813.96 |
| FIXED INCOME | FNMA POOL #0MA3891 | FNMA | United States | $71,446.42 | ($7,056.54) | 75,086.88 |
| FIXED INCOME | FNMA POOL #0MA3935 | FNMA | United States | $127,554.92 | ($12,805.46) | 134,202.42 |
| FIXED INCOME | FNMA POOL #0MA3972 | FNMA | United States | $99,633.50 | ($10,670.75) | 102,030.19 |
| FIXED INCOME | FNMA POOL #0MA3990 | FNMA | United States | $5,184,800.48 | ($964,174.27) | 6,117,590.25 |
| FIXED INCOME | FNMA POOL #0MA4019 | FNMA | United States | $2,351,795.16 | ($32,461.00) | 2,769,707.03 |
| FIXED INCOME | FNMA POOL #0MA4077 | FNMA | United States | $3,316,664.83 | $9,819.10 | 4,088,557.16 |
| FIXED INCOME | FNMA POOL #0MA4079 | FNMA | United States | $1,000,008.45 | ($190,194.69) | 1,128,907.05 |
| FIXED INCOME | FNMA POOL #0MA4080 | FNMA | United States | $859,256.88 | ($129,125.01) | 931,932.04 |
| FIXED INCOME | FNMA POOL #0MA4097 | FNMA | United States | $1,925,993.45 | ($11,602.83) | 2,174,592.91 |
| FIXED INCOME | FNMA POOL #0MA4100 | FNMA | United States | $1,217,339.80 | ($14,709.75) | 1,504,417.82 |
| FIXED INCOME | FNMA POOL #0MA4119 | FNMA | United States | $607,326.33 | $4,944.61 | 749,400.10 |
| FIXED INCOME | FNMA POOL #0MA4119 | FNMA | United States | $1,919,049.25 | ($234,392.91) | 2,367,978.52 |
| FIXED INCOME | FNMA POOL #0MA4157 | FNMA | United States | $1,865,179.09 | ($164,188.63) | 2,414,377.55 |
| FIXED INCOME | FNMA POOL #0MA4158 | FNMA | United States | $7,671,930.81 | ($949,905.15) | 9,464,314.17 |
| FIXED INCOME | FNMA POOL #0MA4181 | FNMA | United States | $330,018.27 | $5,394.31 | 427,972.64 |
| FIXED INCOME | FNMA POOL #0MA4181 | FNMA | United States | $1,591,632.71 | ($146,042.14) | 2,064,053.21 |
| FIXED INCOME | FNMA POOL #0MA4208 | FNMA | United States | $1,161,705.52 | ($12,658.09) | 1,434,706.19 |
| FIXED INCOME | FNMA POOL #0MA4236 | FNMA | United States | $1,675,337.59 | ($7,576.25) | 2,174,351.18 |
| FIXED INCOME | FNMA POOL #0MA4237 | FNMA | United States | $737,120.48 | $19,134.29 | 910,343.71 |
| FIXED INCOME | FNMA POOL #0MA4255 | FNMA | United States | $358,557.38 | $32,059.14 | 442,272.12 |
| FIXED INCOME | FNMA POOL #0MA4255 | FNMA | United States | $6,749,053.82 | ($54,273.56) | 8,324,799.64 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0MA4255 | FNMA | United States | $557,736.52 | ($67,137.95) | 687,954.92 |
| FIXED INCOME | FNMA POOL #0MA4280 | FNMA | United States | $2,186,197.14 | ($192,820.11) | 2,833,954.00 |
| FIXED INCOME | FNMA POOL #0MA4282 | FNMA | United States | $3,015,618.18 | $23,399.75 | 3,555,007.63 |
| FIXED INCOME | FNMA POOL #0MA4296 | FNMA | United States | $2,364,193.38 | ($378,304.18) | 2,568,081.97 |
| FIXED INCOME | FNMA POOL #0MA4326 | FNMA | United States | $1,321,744.22 | ($14,644.07) | 1,560,365.76 |
| FIXED INCOME | FNMA POOL #0MA4334 | FNMA | United States | $4,177,188.53 | ($712,258.63) | 4,663,324.58 |
| FIXED INCOME | FNMA POOL #0MA4334 | FNMA | United States | $12,531,565.60 | ($2,136,776.04) | 13,989,973.73 |
| FIXED INCOME | FNMA POOL #0MA4356 | FNMA | United States | $8,512,714.71 | ($1,952,484.37) | 10,064,055.29 |
| FIXED INCOME | FNMA POOL #0MA4367 | FNMA | United States | $558,602.43 | $29,132.21 | 592,103.66 |
| FIXED INCOME | FNMA POOL #0MA4368 | FNMA | United States | $1,245,973.95 | ($14,220.48) | 1,307,029.67 |
| FIXED INCOME | FNMA POOL #0MA4377 | FNMA | United States | $29,445,361.18 | ($134,951.24) | 38,229,806.00 |
| FIXED INCOME | FNMA POOL #0MA4388 | FNMA | United States | $26,089,397.42 | ($4,321,101.44) | 29,169,285.00 |
| FIXED INCOME | FNMA POOL #0MA4389 | FNMA | United States | $1,040,723.17 | $53,344.31 | 1,104,180.42 |
| FIXED INCOME | FNMA POOL #0MA4390 | FNMA | United States | $1,175,646.26 | ($15,554.58) | 1,235,471.93 |
| FIXED INCOME | FNMA POOL #0MA4399 | FNMA | United States | $8,684,023.68 | ($1,338,537.19) | 10,257,488.16 |
| FIXED INCOME | FNMA POOL #0MA4413 | FNMA | United States | $23,705,217.52 | ($6,111,056.32) | 29,366,974.40 |
| FIXED INCOME | FNMA POOL #0MA4436 | FNMA | United States | $155,435.26 | ($930.24) | 202,026.65 |
| FIXED INCOME | FNMA POOL #0MA4438 | FNMA | United States | $5,891,833.59 | ($16,654.73) | 6,976,602.20 |
| FIXED INCOME | FNMA POOL #0MA4464 | FNMA | United States | $10,940,743.00 | ($299,886.41) | 14,220,207.18 |
| FIXED INCOME | FNMA POOL #0MA4467 | FNMA | United States | $7,896,026.68 | $136,722.11 | 8,956,777.89 |
| FIXED INCOME | FNMA POOL #0MA4468 | FNMA | United States | $2,004,366.55 | ($28,911.11) | 2,179,306.77 |
| FIXED INCOME | FNMA POOL #0MA4494 | FNMA | United States | $1,086,210.17 | ($18,593.31) | 1,230,122.16 |
| FIXED INCOME | FNMA POOL #0MA4501 | FNMA | United States | $11,379,543.10 | ($373,273.12) | 13,127,818.43 |
| FIXED INCOME | FNMA POOL #0MA4511 | FNMA | United States | $2,092,245.44 | $33,013.96 | 2,596,138.64 |
| FIXED INCOME | FNMA POOL #0MA4513 | FNMA | United States | $327,951.31 | ($6,818.21) | 373,652.78 |
| FIXED INCOME | FNMA POOL #0MA4540 | FNMA | United States | $7,721,770.51 | ($928,629.41) | 8,928,485.02 |
| FIXED INCOME | FNMA POOL #0MA4549 | FNMA | United States | $4,254,259.83 | ($9,963.23) | 4,841,428.25 |
| FIXED INCOME | FNMA POOL #0MA4562 | FNMA | United States | $819,706.67 | ($10,468.95) | 1,017,514.97 |
| FIXED INCOME | FNMA POOL #0MA4565 | FNMA | United States | $727,469.02 | ($16,908.39) | 793,914.36 |
| FIXED INCOME | FNMA POOL #0MA4579 | FNMA | United States | $3,387,533.35 | ($143,396.37) | 3,855,647.52 |
| FIXED INCOME | FNMA POOL #0MA4599 | FNMA | United States | $3,055,185.60 | $63,001.84 | 3,482,447.02 |
| FIXED INCOME | FNMA POOL #0MA4607 | FNMA | United States | $19,091,850.89 | ($1,084,029.89) | 21,494,668.20 |
| FIXED INCOME | FNMA POOL #0MA4622 | FNMA | United States | $752,580.00 | ($10,729.70) | 935,559.93 |
| FIXED INCOME | FNMA POOL #0MA4624 | FNMA | United States | $8,088,012.67 | $71,804.52 | 9,218,999.53 |
| FIXED INCOME | FNMA POOL #0MA4624 | FNMA | United States | $2,668,939.18 | $43,658.65 | 3,042,150.15 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0MA4632 | FNMA | United States | $23,563,749.96 | ($1,208,481.28) | 25,629,207.81 |
| FIXED INCOME | FNMA POOL #0MA4644 | FNMA | United States | $1,613,401.70 | ($4,415.86) | 1,711,027.21 |
| FIXED INCOME | FNMA POOL #0MA4644 | FNMA | United States | $2,436,974.37 | ($31,496.18) | 2,584,433.53 |
| FIXED INCOME | FNMA POOL #0MA4653 | FNMA | United States | $6,554,483.83 | $77,033.67 | 7,472,733.30 |
| FIXED INCOME | FNMA POOL #0MA4653 | FNMA | United States | $28,016,601.11 | $357,186.75 | 31,941,582.80 |
| FIXED INCOME | FNMA POOL #0MA4654 | FNMA | United States | $8,411,478.26 | ($223,577.70) | 9,203,568.01 |
| FIXED INCOME | FNMA POOL #0MA4654 | FNMA | United States | $4,132,525.11 | ($7,399.20) | 4,521,675.58 |
| FIXED INCOME | FNMA POOL #0MA4659 | FNMA | United States | $11,081,055.44 | ($185,492.93) | 12,435,626.81 |
| FIXED INCOME | FNMA POOL #0MA4665 | FNMA | United States | $1,363,763.59 | ($10,673.64) | 1,451,950.20 |
| FIXED INCOME | FNMA POOL #0MA4686 | FNMA | United States | $148,256.38 | $2,092.60 | 148,822.40 |
| FIXED INCOME | FNMA POOL #0MA4698 | FNMA | United States | $4,646,880.82 | $54,080.02 | 5,291,911.97 |
| FIXED INCOME | FNMA POOL #0MA4709 | FNMA | United States | $2,781,548.00 | ($59,029.99) | 2,791,607.09 |
| FIXED INCOME | FNMA POOL #0MA4731 | FNMA | United States | $1,821,802.31 | $41,432.17 | 1,994,928.90 |
| FIXED INCOME | FNMA POOL #0MA4733 | FNMA | United States | $2,055,153.68 | ($2,373.51) | 2,115,966.57 |
| FIXED INCOME | FNMA POOL #0MA4785 | FNMA | United States | $946,630.93 | ($16,610.81) | 950,445.38 |
| FIXED INCOME | FNMA POOL #0MA4785 | FNMA | United States | $1,051,302.68 | $6,374.12 | 1,055,538.90 |
| FIXED INCOME | FNMA POOL #0MA4785 | FNMA | United States | $3,364,392.67 | ($20,770.16) | 3,377,949.50 |
| FIXED INCOME | FNMA POOL #0MA4786 | FNMA | United States | $651,991.69 | ($437.72) | 641,273.87 |
| FIXED INCOME | FNMA POOL #0MA4806 | FNMA | United States | $3,774,082.09 | $281,725.49 | 3,787,730.54 |
| FIXED INCOME | FNMA POOL #0MA4807 | FNMA | United States | $3,517,837.51 | $14,675.17 | 3,451,386.80 |
| FIXED INCOME | FNMA POOL #0MA4841 | FNMA | United States | $2,077,878.29 | ($25,051.98) | 2,086,251.12 |
| FIXED INCOME | FNMA POOL #0MA4841 | FNMA | United States | $2,564,190.23 | $45,717.10 | 2,574,522.65 |
| FIXED INCOME | FNMA POOL #0MA4842 | FNMA | United States | $5,194,183.22 | $5,353.60 | 5,098,968.48 |
| FIXED INCOME | FNMA POOL #0MA4847 | FNMA | United States | $2,160,580.85 | $12,059.89 | 2,088,809.36 |
| FIXED INCOME | FNMA POOL #0MA4866 | FNMA | United States | $1,766,948.15 | $53,831.88 | 1,875,674.76 |
| FIXED INCOME | FNMA POOL #0MA4868 | FNMA | United States | $10,102,573.72 | $193,342.20 | 10,139,108.31 |
| FIXED INCOME | FNMA POOL #0MA4876 | FNMA | United States | $2,287,745.31 | $9,439.42 | 2,210,552.81 |
| FIXED INCOME | FNMA POOL #0MA4895 | FNMA | United States | $745,661.32 | $6,619.54 | 716,791.36 |
| FIXED INCOME | FNMA POOL #0MA4911 | FNMA | United States | $3,651,121.95 | ($57,302.21) | 4,158,737.45 |
| FIXED INCOME | FNMA POOL #0MA4918 | FNMA | United States | $14,417,757.40 | $231,683.06 | 14,483,706.54 |
| FIXED INCOME | FNMA POOL #0MA4919 | FNMA | United States | $4,143,149.89 | ($2,594.20) | 4,076,565.98 |
| FIXED INCOME | FNMA POOL #0MA4979 | FNMA | United States | $4,047,556.06 | $63,663.34 | 3,983,527.50 |
| FIXED INCOME | FNMA POOL #0MA5008 | FNMA | United States | $3,322,909.95 | $42,481.09 | 3,422,963.17 |
| FIXED INCOME | FNMA POOL #0MA5009 | FNMA | United States | $5,183,968.87 | $88,896.02 | 5,215,645.21 |
| FIXED INCOME | FNMA POOL #0MA5010 | FNMA | United States | $4,160,654.57 | $148,086.36 | 4,095,360.87 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0MA5026 | FNMA | United States | $301,363.77 | $8,764.69 | 328,119.74 |
| FIXED INCOME | FNMA POOL #0MA5038 | FNMA | United States | $1,323,885.61 | $48,664.29 | 1,332,766.28 |
| FIXED INCOME | FNMA POOL #0MA5039 | FNMA | United States | $2,099,099.75 | $141,049.49 | 2,066,158.30 |
| FIXED INCOME | FNMA POOL #0MA5070 | FNMA | United States | $1,735,526.53 | $32,087.10 | 1,791,326.35 |
| FIXED INCOME | FNMA POOL #0MA5070 | FNMA | United States | $3,109,812.25 | ($62,370.38) | 3,209,797.44 |
| FIXED INCOME | FNMA POOL #0MA5071 | FNMA | United States | $1,493,975.49 | $38,255.67 | 1,501,548.29 |
| FIXED INCOME | FNMA POOL #0MA5073 | FNMA | United States | $1,775,254.59 | $27,263.15 | 1,724,016.81 |
| FIXED INCOME | FNMA POOL #0MA5105 | FNMA | United States | $1,043,206.56 | $30,946.05 | 1,076,336.19 |
| FIXED INCOME | FNMA POOL #0MA5106 | FNMA | United States | $4,282,568.98 | $55,135.33 | 4,309,127.57 |
| FIXED INCOME | FNMA POOL #0MA5107 | FNMA | United States | $3,665,990.71 | $23,253.07 | 3,617,397.01 |
| FIXED INCOME | FNMA POOL #0MA5107 | FNMA | United States | $10,073,345.09 | $174,424.79 | 9,939,820.17 |
| FIXED INCOME | FNMA POOL #0MA5108 | FNMA | United States | $223,387.46 | ($177.57) | 216,527.86 |
| FIXED INCOME | FNMA POOL #0MA5108 | FNMA | United States | $1,943,872.24 | $65,696.87 | 1,884,181.37 |
| FIXED INCOME | FNMA POOL #0MA5135 | FNMA | United States | $514,333.36 | $4,426.55 | 546,237.26 |
| FIXED INCOME | FNMA POOL #0MA5138 | FNMA | United States | $3,289,433.70 | $77,760.14 | 3,237,812.18 |
| FIXED INCOME | FNMA POOL #0MA5188 | FNMA | United States | $11,935,829.08 | $239,535.20 | 12,328,109.53 |
| FIXED INCOME | FNMA POOL #0MA5188 | FNMA | United States | $370,422.29 | ($6,973.28) | 382,596.50 |
| FIXED INCOME | FNMA POOL #0MA5207 | FNMA | United States | $1,155,026.45 | $687.99 | 1,228,564.21 |
| FIXED INCOME | FNMA POOL #0MA5215 | FNMA | United States | $2,198,576.57 | $72,550.91 | 2,169,990.56 |
| FIXED INCOME | FNMA POOL #0MA5216 | FNMA | United States | $2,145,449.61 | $28,443.20 | 2,086,282.64 |
| FIXED INCOME | FNMA POOL #0MA5217 | FNMA | United States | $935,244.56 | $17,573.87 | 899,034.45 |
| FIXED INCOME | FNMA POOL #0MA5236 | FNMA | United States | $1,919,605.87 | ($70,320.38) | 2,041,822.56 |
| FIXED INCOME | FNMA POOL #0MA5248 | FNMA | United States | $1,795,376.93 | $11,633.13 | 1,725,864.85 |
| FIXED INCOME | FNMA POOL #0MA5270 | FNMA | United States | $2,904,492.15 | $56,493.24 | 2,928,102.41 |
| FIXED INCOME | FNMA POOL #0MA5271 | FNMA | United States | $1,284,594.83 | $24,443.36 | 1,269,207.81 |
| FIXED INCOME | FNMA POOL #0MA5296 | FNMA | United States | $4,452,903.06 | $40,968.97 | 4,395,223.08 |
| FIXED INCOME | FNMA POOL #0MA5341 | FNMA | United States | $5,892,701.87 | $15,262.28 | 6,267,876.04 |
| FIXED INCOME | FNMA POOL #0MA5389 | FNMA | United States | $5,732,813.34 | ($18,691.95) | 5,575,527.70 |
| FIXED INCOME | FNMA POOL #0MA5443 | FNMA | United States | $8,817,657.60 | ($166,961.01) | 8,903,696.99 |
| FIXED INCOME | FNMA POOL #0MA5494 | FNMA | United States | $10,470,762.30 | ($16,489.38) | 11,137,529.04 |
| FIXED INCOME | FNMA POOL #0MA5497 | FNMA | United States | $5,995,596.26 | ($46,875.69) | 5,935,509.12 |
| FIXED INCOME | FNMA POOL #0MA5498 | FNMA | United States | $5,169,728.97 | $49,135.06 | 5,027,892.14 |
| FIXED INCOME | FNMA POOL #0MA5530 | FNMA | United States | $9,091,543.70 | ($15,080.77) | 9,163,138.36 |
| FIXED INCOME | FNMA POOL #0MA5550 | FNMA | United States | $8,153,366.10 | ($12,158.73) | 8,672,563.56 |
| FIXED INCOME | FNMA POOL #0MA5584 | FNMA | United States | $5,517,031.39 | $6,867.28 | 5,719,738.94 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA POOL #0MA5644 | FNMA | United States | $5,036,937.50 | $6,364.72 | 5,222,330.22 |
| FIXED INCOME | FNMA POOL #0MA5673 | FNMA | United States | $2,409,779.07 | $39,238.80 | 2,385,699.41 |
| FIXED INCOME | FNMA POOL #0MA5735 | FNMA | United States | $0.00 | $0.00 | 0.00 |
| FIXED INCOME | FNMA POOL #0MA5736 | FNMA | United States | $515,513.79 | $277.64 | 501,370.14 |
| FIXED INCOME | FNMA POOL #0MA5736 | FNMA | United States | $771,867.95 | $415.70 | 750,690.97 |
| FIXED INCOME | FNMA POOL #0MA5854 | FNMA | United States | $1,394,148.28 | ($2,585.95) | 1,355,898.39 |
| FIXED INCOME | FNMA POOL #0MA5864 | FNMA | United States | $18,691,581.91 | ($154,075.71) | 18,738,302.75 |
| FIXED INCOME | FNMA POOL #0MA5879 | FNMA | United States | $6,048,905.86 | $67,428.17 | 5,992,021.60 |
| FIXED INCOME | FNMA POOL #0MA5879 | FNMA | United States | $2,818,150.63 | ($26,524.58) | 2,791,648.57 |
| FIXED INCOME | FNMA POOL #0MA5885 | FNMA | United States | $3,859,734.60 | ($25,690.27) | 3,886,943.20 |
| FIXED INCOME | FNMA POOL #0MA5920 | FNMA | United States | $7,840,651.71 | ($80,152.42) | 7,856,154.52 |
| FIXED INCOME | FNMA POOL #0MA5971 | FNMA | United States | $563,939.96 | $8,828.08 | 570,381.47 |
| FIXED INCOME | FNMA POOL #0MA5994 | FNMA | United States | $40,181,606.96 | ($530,565.10) | 44,006,345.10 |
| FIXED INCOME | FNMA POOL #0MA5997 | FNMA | United States | $3,605,828.38 | ($72,053.63) | 3,647,015.34 |
| FIXED INCOME | FNMA POOL #0MA6029 | FNMA | United States | $3,924,952.13 | ($35,631.30) | 3,969,784.22 |
| FIXED INCOME | FNMA POOL #0MA6050 | FNMA | United States | $4,519,740.46 | ($65,770.24) | 4,949,957.79 |
| FIXED INCOME | FNMA POOL #0MB0304 | FNMA | United States | $8,176,695.43 | ($129,781.38) | 8,698,118.65 |
| FIXED INCOME | FNMA GTD REMIC P/T 03-W4 4 | FANNIE MAE REMIC | United States | $29,996.79 | ($2,352.97) | 29,608.70 |
| FIXED INCOME | FNMA GTD REMIC P/T 04-64 S | INTEREST ONLY | United States | $26,928.57 | ($40,548.64) | 406,460.99 |
| FIXED INCOME | FNMA GTD REMIC P/T 04-66 S | INTEREST ONLY | United States | $7,708.88 | ($13,456.17) | 145,533.91 |
| FIXED INCOME | FNMA GTD REMIC P/T 05-12 S | INTEREST ONLY | United States | $6,301.78 | ($15,654.27) | 144,764.23 |
| FIXED INCOME | FNMA GTD REMIC P/T 05-45 S | INTEREST ONLY | United States | $17,586.44 | ($26,163.60) | 281,264.68 |
| FIXED INCOME | FNMA GTD REMIC P/T 05-49 ZI | AGENCIES & OTHER ( | United States | $984,914.58 | ($87,274.18) | 977,537.44 |
| FIXED INCOME | FNMA GTD REMIC P/T 05-89 S | INTEREST ONLY | United States | $47,488.41 | ($70,404.74) | 642,056.61 |
| FIXED INCOME | FNMA GTD REMIC P/T 06-3 SA | INTEREST ONLY | United States | $8,642.43 | ($11,322.78) | 148,135.65 |
| FIXED INCOME | FNMA GTD REMIC P/T 07-75 JI | INTEREST ONLY | United States | $19,999.28 | ($17,557.85) | 249,500.99 |
| FIXED INCOME | FNMA GTD REMIC P/T 07-85 S | INTEREST ONLY | United States | $5,622.24 | ($12,706.03) | 95,142.14 |
| FIXED INCOME | FNMA GTD REMIC P/T 07-B2 Z | FANNIE MAE REMIC | United States | $1,347,380.83 | ($116,356.58) | 1,318,953.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 08-87 A | INTEREST ONLY | United States | $21,712.40 | ($22,619.05) | 249,851.25 |
| FIXED INCOME | FNMA GTD REMIC P/T 10-136 ( | FANNIE MAE REMIC | United States | $3,983,293.61 | ($639,510.90) | 4,091,920.46 |
| FIXED INCOME | FNMA GTD REMIC P/T 10-68 S | INTEREST ONLY | United States | $8,695.27 | ($7,547.75) | 89,385.84 |
| FIXED INCOME | FNMA GTD REMIC P/T 11-111 I | FANNIE MAE REMIC | United States | $252,879.36 | $2,651.02 | 262,273.11 |
| FIXED INCOME | FNMA GTD REMIC P/T 11-55 FI | FANNIE MAE REMIC | United States | $113,904.99 | $146.01 | 114,412.17 |
| FIXED INCOME | FNMA GTD REMIC P/T 11-83 G | AGENCIES & OTHER ( | United States | $1,809,164.21 | ($152,173.92) | 1,860,374.10 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-112 I | AGENCIES & OTHER ( | United States | $3,475,649.35 | ($301,087.98) | 3,804,677.90 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA GTD REMIC P/T 12-114 I | FANNIE MAE REMIC | United States | $1,148,898.95 | ($16,135.65) | 1,209,117.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-122 Z | CMO CORPORATE | United States | $14,394,360.07 | ($2,280,331.43) | 15,740,142.23 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-122 Z | CMO CORPORATE | United States | $13,178,247.66 | ($2,087,676.91) | 14,410,330.95 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-126 S | INTEREST ONLY | United States | $71,189.46 | ($198,339.12) | 1,454,044.16 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-130 I | INTEREST ONLY | United States | $2,443.26 | ($17,656.68) | 223,332.48 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-149 I | FANNIE MAE REMIC | United States | $9,906,529.26 | $329,381.87 | 10,933,272.92 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-150 I | INTEREST ONLY | United States | $3,684.61 | ($16,034.69) | 220,635.45 |
| FIXED INCOME | FNMA GTD REMIC P/T 12-65 H | FANNIE MAE REMIC | United States | $665,243.90 | ($66,953.40) | 660,877.70 |
| FIXED INCOME | FNMA GTD REMIC P/T 13-11 AI | FANNIE MAE REMIC | United States | $188,703.69 | ($858.76) | 206,186.22 |
| FIXED INCOME | FNMA GTD REMIC P/T 13-132 I | AGENCIES & OTHER ( | United States | $10,148,726.08 | ($122,313.72) | 11,292,673.96 |
| FIXED INCOME | FNMA GTD REMIC P/T 13-17 N | FANNIE MAE REMIC | United States | $2,826,568.72 | ($262,442.50) | 3,142,366.03 |
| FIXED INCOME | FNMA GTD REMIC P/T 13-5 YI | INTEREST ONLY | United States | $2,286.44 | ($12,933.98) | 169,115.62 |
| FIXED INCOME | FNMA GTD REMIC P/T 13-6 ZB | FANNIE MAE REMIC | United States | $14,273,711.17 | ($205,829.23) | 15,965,048.40 |
| FIXED INCOME | FNMA GTD REMIC P/T 14-58 V | FANNIE MAE REMIC | United States | $16,603,336.79 | ($537,134.00) | 18,133,040.05 |
| FIXED INCOME | FNMA GTD REMIC P/T 14-74 F | FANNIE MAE REMIC | United States | $164,391.65 | ($328.24) | 166,294.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 15-28 IC | INTEREST ONLY | United States | $435,590.67 | ($59,016.54) | 2,802,968.64 |
| FIXED INCOME | FNMA GTD REMIC P/T 15-4 IO | INTEREST ONLY | United States | $495,128.30 | $9,877.01 | 2,456,968.54 |
| FIXED INCOME | FNMA GTD REMIC P/T 15-84 P | FANNIE MAE REMIC | United States | $6,150,346.22 | ($15,284.79) | 6,531,965.41 |
| FIXED INCOME | FNMA GTD REMIC P/T 15-89 P | FANNIE MAE REMIC | United States | $3,167,239.82 | ($305,798.90) | 3,430,161.72 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-2 FH | FANNIE MAE REMIC | United States | $11,358,130.49 | ($25,100.41) | 11,461,374.08 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-21 B | FANNIE MAE REMIC | United States | $20,954,449.76 | ($1,089,589.17) | 23,561,798.36 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-24 IE | INTEREST ONLY | United States | $195,457.89 | ($63,875.52) | 2,271,533.49 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-48 Q | AGENCIES & OTHER ( | United States | $2,505,293.02 | ($207,011.89) | 2,663,193.79 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-48 U | FANNIE MAE REMIC | United States | $1,056,806.95 | ($5,613.01) | 1,061,935.71 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-57 P | FANNIE MAE REMIC | United States | $560,726.73 | $17,273.18 | 659,439.30 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-64 B | FANNIE MAE REMIC | United States | $322,302.44 | $3,660.22 | 345,362.90 |
| FIXED INCOME | FNMA GTD REMIC P/T 16-64 P | FANNIE MAE REMIC | United States | $237,218.34 | $5,503.03 | 306,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-11 F | FANNIE MAE REMIC | United States | $91,484.35 | $291.62 | 92,013.40 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-113 I | FANNIE MAE REMIC | United States | $92,618.56 | $216.09 | 93,679.45 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-13 P | FANNIE MAE REMIC | United States | $4,340,286.62 | ($419,846.37) | 4,656,810.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-35 M | FANNIE MAE REMIC | United States | $165,194.34 | $1,922.97 | 169,797.99 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-79 Z | FANNIE MAE REMIC | United States | $14,813,709.44 | ($2,840,069.31) | 16,702,042.34 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-82 FI | FANNIE MAE REMIC | United States | $199,948.60 | ($482.62) | 201,209.10 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-9 EF | FANNIE MAE REMIC | United States | $109,445.02 | $236.16 | 110,122.22 |
| FIXED INCOME | FNMA GTD REMIC P/T 17-94 C | FANNIE MAE REMIC | United States | $8,210,340.37 | ($13,914.01) | 8,306,905.04 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA GTD REMIC P/T 18-1 FA | FANNIE MAE REMIC | United States | $119,241.68 | $41.43 | 120,456.44 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-15 K | FANNIE MAE REMIC | United States | $1,781,913.51 | ($240,707.24) | 2,002,285.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-37 LA | CMO CORPORATE | United States | $5,537,763.80 | $152,449.07 | 5,862,031.86 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-38 M | FANNIE MAE REMIC | United States | $192,024.70 | $4,393.04 | 201,700.26 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-45 TI | FANNIE MAE REMIC | United States | $292,727.65 | $5,503.69 | 326,217.10 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-55 G | FANNIE MAE REMIC | United States | $148,096.38 | $4,169.77 | 155,124.69 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-67 M | FANNIE MAE REMIC | United States | $13,691,774.19 | $300,334.99 | 15,088,740.03 |
| FIXED INCOME | FNMA GTD REMIC P/T 18-M4 A | FANNIE MAE REMIC | United States | $2,105,949.56 | $127,462.84 | 2,141,490.90 |
| FIXED INCOME | FNMA GTD REMIC P/T 19-25 P | FANNIE MAE REMIC | United States | $744,699.24 | ($2,193.29) | 801,769.17 |
| FIXED INCOME | FNMA GTD REMIC P/T 19-46 K | FANNIE MAE REMIC | United States | $6,508,723.44 | ($725,644.71) | 7,224,209.12 |
| FIXED INCOME | FNMA GTD REMIC P/T 19-59 AI | INTEREST ONLY | United States | $70,497.05 | ($1,870.70) | 480,083.43 |
| FIXED INCOME | FNMA GTD REMIC P/T 19-M2 A | FANNIE MAE REMIC | United States | $2,190,210.44 | $102,570.84 | 2,220,727.16 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-10 D | FANNIE MAE REMIC | United States | $9,242,774.45 | $312,459.04 | 10,307,926.89 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-18 K | FANNIE MAE REMIC | United States | $3,810,348.86 | ($615,608.23) | 4,306,354.80 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-18 K | FANNIE MAE REMIC | United States | $2,540,232.57 | ($410,405.48) | 2,870,903.20 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-24 M | INTEREST ONLY | United States | $777,050.59 | $118,937.70 | 4,065,064.34 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-34 A | FANNIE MAE REMIC | United States | $926,175.17 | ($10,815.68) | 976,641.49 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-46 KI | FANNIE MAE REMIC | United States | $3,614,930.42 | $102,862.31 | 4,672,374.40 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-47 KI | FANNIE MAE REMIC | United States | $20,383,076.65 | $608,838.73 | 22,564,208.24 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-48 AI | FANNIE MAE REMIC | United States | $77,288.65 | ($918.04) | 92,918.85 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-58 IC | INTEREST ONLY | United States | $954,723.22 | ($49,741.00) | 3,769,685.88 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-59 N | FANNIE MAE REMIC | United States | $267,869.95 | ($2,523.29) | 288,131.34 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-83 EI | CMO CORPORATE | United States | $212,182.58 | $25,860.87 | 1,015,746.05 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-84 D | INTEREST ONLY | United States | $1,052,473.63 | $187,919.98 | 5,882,150.79 |
| FIXED INCOME | FNMA GTD REMIC P/T 20-M5 A | FANNIE MAE REMIC | United States | $2,349,281.34 | $208,491.84 | 2,517,001.38 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-40 D | FANNIE MAE REMIC | United States | $6,959,060.48 | ($106,040.28) | 7,851,929.56 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-78 C | INTEREST ONLY | United States | $219,085.47 | ($8,172.84) | 965,772.38 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-95 C | FANNIE MAE REMIC | United States | $39,088,059.00 | $1,026,300.55 | 47,804,393.40 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-95 C | FANNIE MAE REMIC | United States | $19,544,029.50 | $513,150.29 | 23,902,196.70 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-95 G | FANNIE MAE REMIC | United States | $4,266,851.22 | ($32,369.86) | 5,156,487.04 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-97 BA | CMO CORPORATE | United States | $29,741,728.91 | ($6,324,416.29) | 34,330,319.40 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-97 BA | CMO CORPORATE | United States | $26,508,802.97 | ($5,636,952.29) | 30,598,613.68 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-M11 | FANNIE MAE REMIC | United States | $2,625,580.09 | $321,162.60 | 3,000,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-M19 | FANNIE MAE REMIC | United States | $4,380,880.04 | $505,844.95 | 5,000,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 21-M3G | FANNIE MAE REMIC | United States | $3,939,484.05 | $503,585.55 | 4,498,954.38 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA GTD REMIC P/T 22-11 D | FANNIE MAE REMIC | United States | $17,434,792.16 | ($737,238.36) | 18,831,119.68 |
| FIXED INCOME | FNMA GTD REMIC P/T 22-34 VI | CMO CORPORATE | United States | $9,504,907.70 | ($652,323.03) | 10,313,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 22-6 CB | FANNIE MAE REMIC | United States | $199,140.52 | ($2,878.03) | 332,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 22-M10 | FANNIE MAE REMIC | United States | $1,073,781.31 | $17,669.59 | 1,219,425.36 |
| FIXED INCOME | FNMA GTD REMIC P/T 22-M13 | FANNIE MAE REMIC | United States | $2,802,738.31 | $54,129.78 | 3,100,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 22-M8 A | FANNIE MAE REMIC | United States | $2,075,024.45 | $28,583.71 | 2,360,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 23-38 F( | FANNIE MAE REMIC | United States | $100,508.36 | $122.07 | 100,550.05 |
| FIXED INCOME | FNMA GTD REMIC P/T 23-38 FI | FANNIE MAE REMIC | United States | $169,521.67 | ($1,332.16) | 169,348.86 |
| FIXED INCOME | FNMA GTD REMIC P/T 24-47 B. | FANNIE MAE REMIC | United States | $17,697,818.95 | ($70,578.17) | 17,165,516.29 |
| FIXED INCOME | FNMA GTD REMIC P/T 24-55 D. | FANNIE MAE REMIC | United States | $19,589,947.25 | ($441,692.50) | 19,066,384.34 |
| FIXED INCOME | FNMA GTD REMIC P/T 24-95 F( | FANNIE MAE REMIC | United States | $221,799.07 | $1,202.08 | 219,069.90 |
| FIXED INCOME | FNMA GTD REMIC P/T 24-98 F | FANNIE MAE REMIC | United States | $4,951,381.38 | $15,318.41 | 4,921,583.03 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-15 FI | FANNIE MAE REMIC | United States | $14,175,114.96 | $78,100.85 | 14,075,396.03 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-18 FI | FANNIE MAE REMIC | United States | $364,117.48 | $1,980.55 | 359,630.03 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-18 M | FANNIE MAE REMIC | United States | $6,175,830.07 | $295,889.12 | 7,300,495.78 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-2 FG | FANNIE MAE REMIC | United States | $1,399,626.29 | ($3,841.51) | 1,391,851.01 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-35 F. | FANNIE MAE REMIC | United States | $844,638.07 | $7,403.84 | 828,806.79 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-42 F/ | FANNIE MAE REMIC | United States | $507,142.60 | $3,617.29 | 499,237.37 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-42 FI | FANNIE MAE REMIC | United States | $950,132.61 | $7,771.67 | 933,605.04 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-43 FI | FANNIE MAE REMIC | United States | $6,764,310.59 | $24,599.91 | 6,730,481.22 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-49 FI | FANNIE MAE REMIC | United States | $25,976,549.56 | $665,610.89 | 26,048,757.76 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-53 F( | FANNIE MAE REMIC | United States | $21,562,588.61 | $177,470.02 | 21,375,489.81 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-63 AI | FANNIE MAE REMIC | United States | $4,760,212.81 | $22,936.33 | 4,702,476.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-67 B' | FANNIE MAE REMIC | United States | $408,719.84 | $2,099.53 | 591,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-95 F( | FANNIE MAE REMIC | United States | $1,822,157.56 | $12,938.88 | 1,820,134.86 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-98 PI | FANNIE MAE REMIC | United States | $5,271,973.16 | ($93,306.36) | 5,355,029.67 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-M1 2 | FANNIE MAE REMIC | United States | $2,713,246.61 | $750.03 | 2,677,624.75 |
| FIXED INCOME | FNMA GTD REMIC P/T 25-M4 A | FANNIE MAE REMIC | United States | $18,026,876.81 | ($274,645.42) | 18,364,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M10 | FANNIE MAE REMIC | United States | $3,595,602.38 | ($19,542.53) | 3,907,465.04 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M10 | FANNIE MAE REMIC | United States | $18,892,925.86 | ($153,194.95) | 22,460,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M10 | FANNIE MAE REMIC | United States | $4,017,000.97 | $464.37 | 4,602,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M10 | INTEREST ONLY | United States | $4,369.28 | ($488.25) | 30,969,470.01 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M11 | FANNIE MAE REMIC | United States | $7,917,813.41 | ($22,394.92) | 8,000,000.00 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M9 A | FANNIE MAE REMIC | United States | $7,837,134.09 | ($417,744.97) | 9,191,344.90 |
| FIXED INCOME | FNMA GTD REMIC P/T 26-M9 A | FANNIE MAE REMIC | United States | $8,198,917.67 | ($94,284.29) | 9,099,886.08 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FNMA GTD REMIC P/T 26-M9 A | FANNIE MAE REMIC | United States | $36,227,361.37 | ($366,782.07) | 42,983,550.00 |
| FIXED INCOME | FNMA GTD REMIC STRI | INTEREST ONLY | United States | $310,021.26 | $15.31 | 1,530,893.57 |
| FIXED INCOME | FNMA GTD REMIC STRIP 339 1 | INTEREST ONLY | United States | $9,326.82 | ($9,058.96) | 86,099.11 |
| FIXED INCOME | FNMA GTD REMIC STRIP 351 3 | INTEREST ONLY | United States | $4,961.53 | ($4,585.75) | 39,582.48 |
| FIXED INCOME | FNMA GTD REMIC STRIP 351 4 | INTEREST ONLY | United States | $2,867.06 | ($2,513.25) | 22,688.48 |
| FIXED INCOME | FNMA GTD REMIC STRIP 351 5 | INTEREST ONLY | United States | $2,443.31 | ($2,263.02) | 19,793.99 |
| FIXED INCOME | FNMA GTD REMIC STRIP 409 C | INTEREST ONLY | United States | $328,784.04 | $42,749.26 | 1,893,008.56 |
| FIXED INCOME | FORD CREDIT AUTO LEASE TI | CARS | United States | $1,990,224.20 | ($13,163.76) | 2,000,000.00 |
| FIXED INCOME | FORD CREDIT AUTO LEASE TI | CARS | United States | $149,629.39 | ($1,723.65) | 149,018.74 |
| FIXED INCOME | FORD CREDIT AUTO LEASE TI | CARS | United States | $2,001,326.16 | ($2,187.44) | 2,000,000.00 |
| FIXED INCOME | FORD CREDIT AUTO OWNER ' | CARS | United States | $1,755,793.14 | $2,502.13 | 1,750,000.00 |
| FIXED INCOME | FORD CREDIT AUTO OWNER ' | CARS | United States | $993,791.54 | ($7,838.34) | 1,000,000.00 |
| FIXED INCOME | FORD CREDIT AUTO OWNER ' | CARS | United States | $7,193,003.36 | ($68,432.31) | 7,250,000.00 |
| FIXED INCOME | FORD CREDIT AUTO OWNER ' | CARS | United States | $992,138.39 | ($9,438.94) | 1,000,000.00 |
| FIXED INCOME | FORD CREDIT AUTO OWNER ' | CARS | United States | $384,113.89 | $3,273.90 | 380,000.00 |
| FIXED INCOME | FORD CREDIT FLOORPLAN M/ | CARS | United States | $2,009,532.66 | $5,894.50 | 2,000,000.00 |
| FIXED INCOME | FORD CREDIT FLOORPLAN M/ | CARS | United States | $2,107,667.01 | ($5,970.05) | 2,106,000.00 |
| FIXED INCOME | FORD MOTOR CO | INDUSTRIALS | United States | $521,873.53 | ($134,028.76) | 645,000.00 |
| FIXED INCOME | FORD MOTOR CO | INDUSTRIALS | United States | $2,595,146.64 | $44,341.81 | 2,495,000.00 |
| FIXED INCOME | FORD MOTOR CO | INDUSTRIALS | United States | $6,472,850.06 | ($109,642.16) | 8,000,000.00 |
| FIXED INCOME | FORD MOTOR CO | INDUSTRIALS | United States | $1,213,659.39 | ($37,697.63) | 1,500,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $18,609,290.41 | $15,501.36 | 18,454,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $867,236.90 | $36,016.80 | 860,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $1,811,196.45 | $6,251.35 | 1,675,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | INDUSTRIALS | United States | $284,904.45 | $22,990.80 | 280,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $2,454,692.52 | ($795.82) | 2,365,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $902,815.63 | $11,019.91 | 840,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $230,172.22 | ($1,746.91) | 224,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $202,894.00 | ($2,205.66) | 200,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $238,157.56 | ($859.30) | 236,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $202,674.54 | $212.11 | 200,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | INDUSTRIALS | United States | $1,147,326.25 | $53,127.79 | 1,215,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $654,552.26 | $6,445.81 | 637,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $1,176,749.97 | ($3,526.12) | 1,147,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $664,781.43 | ($1,918.96) | 649,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $1,918,737.52 | $48,184.44 | 2,016,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $701,583.29 | $12,683.31 | 710,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $726,568.91 | $11,594.71 | 710,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $632,567.12 | $34,551.36 | 585,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $858,412.00 | $10,501.44 | 840,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $2,266,822.02 | $27,968.67 | 2,220,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $3,087,588.32 | $73,382.72 | 2,940,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $4,250,913.65 | $24,290.82 | 4,150,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $6,155,623.23 | $15,729.90 | 6,000,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $2,015,801.91 | ($10,799.20) | 2,000,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $807,088.01 | $8,841.58 | 848,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $973,517.96 | ($12,715.17) | 934,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $239,956.39 | ($2,141.20) | 235,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $1,162,363.92 | ($8,748.70) | 1,130,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $1,197,008.11 | ($11,931.23) | 1,195,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $12,094,811.47 | ($64,795.20) | 12,000,000.00 |
| FIXED INCOME | FORD MOTOR CREDIT CO LLC | BANKS & FINANCE | United States | $16,821,866.95 | ($92,263.32) | 16,690,000.00 |
| FIXED INCOME | FORTIS INC/CANADA | YANKEE BONDS - COI | Canada | $199,728.92 | ($11,438.56) | 199,000.00 |
| FIXED INCOME | FORTIS INC/CANADA | YANKEE BONDS - COI | Canada | $1,003,662.92 | ($3,720.00) | 1,000,000.00 |
| FIXED INCOME | FORTITUDE GLOBAL FUNDINC | UTILITIES | United States | $403,453.11 | $3,123.65 | 400,000.00 |
| FIXED INCOME | FORTUNE BRANDS INNOVATI( | INDUSTRIALS | United States | $957,359.81 | ($10,326.86) | 1,000,000.00 |
| FIXED INCOME | FORVIA SE 144A | UTILITIES | France | $203,623.00 | ($1,072.00) | 200,000.00 |
| FIXED INCOME | FOUNDRY JV HOLDCO LLC 14 | UTILITIES | United States | $401,840.97 | ($1,861.10) | 370,000.00 |
| FIXED INCOME | FOUNDRY JV HOLDCO LLC 14 | UTILITIES | United States | $1,266,342.07 | $19,932.22 | 1,166,000.00 |
| FIXED INCOME | FOUNDRY JV HOLDCO LLC 14 | UTILITIES | United States | $7,955,365.08 | $236,377.75 | 7,325,000.00 |
| FIXED INCOME | FOX CORP | INDUSTRIALS | United States | $5,098,536.43 | $244,798.10 | 5,000,000.00 |
| FIXED INCOME | FOX CORP | INDUSTRIALS | United States | $7,433,802.48 | $83,150.59 | 7,500,000.00 |
| FIXED INCOME | FOX CORP | INDUSTRIALS | United States | $4,312,514.61 | $171,761.28 | 4,000,000.00 |
| FIXED INCOME | FOX CORP | INDUSTRIALS | United States | $991,173.66 | ($38,975.67) | 1,000,000.00 |
| FIXED INCOME | FOX CORP | INDUSTRIALS | United States | $1,426,284.10 | ($43,450.44) | 1,500,000.00 |
| FIXED INCOME | FRANCISCAN MISSIONARIES ( | INDUSTRIALS | United States | $261,115.52 | ($34,029.53) | 335,000.00 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $6,354,929.96 | $210,114.59 | 7,329,975.52 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $979,069.66 | $13,028.35 | 1,051,413.94 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $3,469,789.56 | $32,614.63 | 3,749,705.04 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $5,219,455.64 | ($15,932.97) | 5,750,705.85 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $2,008,387.34 | ($20,267.19) | 2,068,824.61 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $5,391,706.07 | ($87,665.57) | 5,634,280.63 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $444,254.86 | ($12,589.44) | 457,623.56 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $13,327,206.68 | ($458,511.63) | 15,144,094.14 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $10,323,865.48 | ($42,687.99) | 10,979,681.88 |
| FIXED INCOME | FREDDIE MAC SEASONED CR | FREDDIE MAC MULTI( | United States | $10,358,968.82 | ($100,066.33) | 11,683,530.70 |
| FIXED INCOME | FREEPORT INDONESIA PT 144 | SOVEREIGN DEBT | Indonesia | $552,848.01 | ($3,404.50) | 550,000.00 |
| FIXED INCOME | FREEPORT INDONESIA PT 144 | SOVEREIGN DEBT | Indonesia | $1,241,395.07 | $37,228.60 | 1,235,000.00 |
| FIXED INCOME | FREEPORT INDONESIA PT 144 | SOVEREIGN DEBT | Indonesia | $201,035.64 | $422.00 | 200,000.00 |
| FIXED INCOME | FREEPORT INDONESIA PT RE | YANKEE BONDS - COI | Indonesia | $643,113.63 | $15,420.64 | 637,000.00 |
| FIXED INCOME | FREEPORT-MCMORAN INC | INDUSTRIALS | United States | $340,061.45 | $16,788.83 | 332,000.00 |
| FIXED INCOME | FREEPORT-MCMORAN INC | INDUSTRIALS | United States | $983,171.41 | $6,264.46 | 1,000,000.00 |
| FIXED INCOME | FREEPORT-MCMORAN INC | INDUSTRIALS | United States | $1,993,326.47 | ($92,506.86) | 2,000,000.00 |
| FIXED INCOME | FREEPORT-MCMORAN INC | INDUSTRIALS | United States | $2,457,928.54 | ($1,463.88) | 2,500,000.00 |
| FIXED INCOME | FREEPORT-MCMORAN INC | INDUSTRIALS | United States | $2,024,517.41 | ($14,484.26) | 2,000,000.00 |
| FIXED INCOME | FREMF 2017-K67 MO K67 X2A | INTEREST ONLY | United States | $533,808.87 | ($3,547,775.97) | 605,717,656.69 |
| FIXED INCOME | FRESB 2019-SB60 MORT SB60 | OTHER CMO GOVT AG | United States | $1,210,024.82 | ($42,944.18) | 1,244,399.27 |
| FIXED INCOME | FRESB 2024-SB115 MO SB115 | OTHER CMO GOVT AG | United States | $179,289.32 | ($7,855.46) | 185,564.17 |
| FIXED INCOME | FRONERI LUX FINCO SARL 14 | INDUSTRIALS | Luxembourg | $470,639.52 | ($14,245.48) | 468,000.00 |
| FIXED INCOME | FRONERI LUX FINCO SARL 14 | INDUSTRIALS | Luxembourg | $452,538.00 | ($6,399.50) | 450,000.00 |
| FIXED INCOME | FS KKR CAPITAL CORP | BANKS & FINANCE | United States | $3,698,493.15 | ($9,188.10) | 3,690,000.00 |
| FIXED INCOME | FS KKR CAPITAL CORP | BANKS & FINANCE | United States | $3,961,572.22 | ($110,240.00) | 4,000,000.00 |
| FIXED INCOME | FS KKR CAPITAL CORP | BANKS & FINANCE | United States | $308,439.67 | $30.00 | 300,000.00 |
| FIXED INCOME | FS KKR CAPITAL CORP | BANKS & FINANCE | United States | $396,157.22 | ($3,140.00) | 400,000.00 |
| FIXED INCOME | GACI FIRST INVESTMENT CO | YANKEE BONDS - COI | Cayman Islands | $301,725.10 | ($1.15) | 300,000.00 |
| FIXED INCOME | GACI FIRST INVESTMENT CO | YANKEE BONDS - COI | Cayman Islands | $302,795.61 | $3,674.69 | 300,000.00 |
| FIXED INCOME | GALAXY PIPELINE ASSETS BI | PRINCIPAL ONLY | Jersey C I | $516,960.88 | $1,230.28 | 589,000.00 |
| FIXED INCOME | GALAXY PIPELINE ASSETS BI | YANKEE BONDS - COI | Jersey C I | $142,287.05 | $72.27 | 169,782.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $697,430.82 | $9,373.82 | 655,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $48,012.85 | ($942.40) | 47,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $487,116.37 | $5,215.84 | 480,000.00 |
| FIXED INCOME | GATX CORP | INDUSTRIALS | United States | $2,021,206.58 | $986.58 | 2,000,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $928,892.94 | $50,410.86 | 1,000,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $3,023,861.27 | $21,377.94 | 3,000,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $1,115,096.82 | $84.41 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $1,005,001.94 | ($2,170.00) | 1,000,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $3,060,177.38 | ($1,304.82) | 2,874,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $1,021,550.00 | $6,510.00 | 1,000,000.00 |
| FIXED INCOME | GATX CORP | BANKS & FINANCE | United States | $2,029,651.55 | $21,732.66 | 2,000,000.00 |
| FIXED INCOME | GCAT 2021-NQM5 TR NQM5 A | CMO CORPORATE | United States | $3,549,602.38 | ($678,251.70) | 4,223,496.44 |
| FIXED INCOME | GE CAPITAL FUNDING LLC | BANKS & FINANCE | United States | $2,992,268.31 | $40,946.64 | 3,000,000.00 |
| FIXED INCOME | GE HEALTHCARE TECHNOLO | INDUSTRIALS | United States | $2,369,477.23 | $38,817.15 | 2,325,000.00 |
| FIXED INCOME | GE HEALTHCARE TECHNOLO | INDUSTRIALS | United States | $1,374,884.03 | ($24,930.17) | 1,305,000.00 |
| FIXED INCOME | GE HEALTHCARE TECHNOLO | INDUSTRIALS | United States | $1,811,123.50 | $10,897.80 | 1,770,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $833,725.23 | ($2,700.33) | 840,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $5,020,169.30 | ($58,261.95) | 5,000,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $4,962,650.17 | ($54,811.50) | 5,000,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $3,531,437.35 | ($48,919.84) | 3,525,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $2,816,314.98 | ($32,684.95) | 2,805,000.00 |
| FIXED INCOME | GE VERNOVA INC | INDUSTRIALS | United States | $10,883,091.82 | ($88,020.96) | 10,965,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $1,290,299.09 | ($14,941.05) | 1,279,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $1,185,828.03 | ($11,069.44) | 1,163,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $2,984,400.42 | $63,700.00 | 3,500,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $3,026,502.95 | ($21,963.72) | 3,000,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $1,019,628.57 | $2,999.68 | 1,000,000.00 |
| FIXED INCOME | GENERAL ELECTRIC CO | INDUSTRIALS | United States | $904,214.41 | ($36,305.89) | 1,000,000.00 |
| FIXED INCOME | GENERAL MILLS INC | INDUSTRIALS | United States | $4,009,737.37 | ($28,082.63) | 4,000,000.00 |
| FIXED INCOME | GENERAL MILLS INC | INDUSTRIALS | United States | $13,696,260.43 | ($89,170.09) | 13,663,000.00 |
| FIXED INCOME | GENERAL MOTORS CO | INDUSTRIALS | United States | $2,039,839.34 | ($43,343.44) | 2,000,000.00 |
| FIXED INCOME | GENERAL MOTORS CO | INDUSTRIALS | United States | $3,357,650.18 | ($43,285.42) | 3,165,000.00 |
| FIXED INCOME | GENERAL MOTORS CO | INDUSTRIALS | United States | $9,855,136.32 | ($303,727.93) | 9,465,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $3,017,985.43 | ($135,978.97) | 3,160,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $2,120,443.80 | $182,573.80 | 2,220,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | INDUSTRIALS | United States | $82,527.39 | $157.16 | 81,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $996,597.01 | $88,765.65 | 1,100,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $99,534.68 | ($1,376.17) | 98,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $95,202.79 | ($921.16) | 91,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $84,711.73 | ($1,166.93) | 82,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $119,678.75 | $107.32 | 118,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $1,456,464.49 | $111,108.04 | 1,525,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $1,476,571.50 | $2,044.10 | 1,407,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $1,045,819.02 | $28,602.65 | 1,160,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $6,128,258.00 | $171,097.33 | 5,800,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $4,725,426.47 | $187,898.96 | 4,413,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $1,913,440.72 | ($19,762.48) | 1,920,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $5,141,583.33 | $28,755.55 | 5,000,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $1,158,589.15 | $5,601.01 | 1,104,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $4,529,986.43 | ($50,328.85) | 5,000,000.00 |
| FIXED INCOME | GENERAL MOTORS FINANCIA | BANKS & FINANCE | United States | $497,364.86 | ($6,225.00) | 500,000.00 |
| FIXED INCOME | GENESIS ENERGY LP / GENES | INDUSTRIALS | United States | $239,469.68 | $8,830.46 | 230,000.00 |
| FIXED INCOME | GENESIS ENERGY LP / GENES | INDUSTRIALS | United States | $275,197.52 | $10,094.30 | 262,000.00 |
| FIXED INCOME | GENESIS ENERGY LP / GENES | INDUSTRIALS | United States | $52,745.03 | ($395.72) | 52,000.00 |
| FIXED INCOME | GENPACT LUXEMBOURG SAR | YANKEE BONDS - COI | Luxembourg | $1,027,073.32 | $25,893.32 | 1,000,000.00 |
| FIXED INCOME | GENUINE PARTS CO | INDUSTRIALS | United States | $2,035,094.06 | ($123,819.57) | 2,325,000.00 |
| FIXED INCOME | GENUINE PARTS CO | INDUSTRIALS | United States | $3,129,089.44 | $109,939.44 | 3,000,000.00 |
| FIXED INCOME | GENUINE PARTS CO | INDUSTRIALS | United States | $882,871.30 | ($116,687.03) | 1,000,000.00 |
| FIXED INCOME | GEO GROUP INC/THE | BANKS & FINANCE | United States | $424,023.33 | $212.00 | 400,000.00 |
| FIXED INCOME | GEORGE WASHINGTON UNIVI | INDUSTRIALS | United States | $1,233,271.82 | ($99,159.04) | 1,500,000.00 |
| FIXED INCOME | GEORGETOWN UNIVERSITY/T | INDUSTRIALS | United States | $143,592.04 | ($4,597.96) | 160,000.00 |
| FIXED INCOME | GEORGETOWN UNIVERSITY/T | INDUSTRIALS | United States | $937,429.80 | ($98,928.10) | 1,000,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $273,260.75 | ($4,042.75) | 270,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $173,555.10 | ($3,535.84) | 170,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $1,031,304.11 | $19,055.78 | 1,000,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $1,020,912.40 | $8,311.84 | 1,000,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $6,003,508.41 | $126,092.92 | 5,997,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $5,022.70 | $18.64 | 5,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $535,388.66 | ($528.87) | 529,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $1,169,498.86 | ($16,996.26) | 1,134,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $269,850.02 | $4,124.72 | 263,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $950,967.68 | ($55,605.10) | 1,000,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $1,403,704.13 | ($10,897.23) | 2,050,000.00 |
| FIXED INCOME | GEORGIA POWER CO | UTILITIES | United States | $15,313,685.93 | ($100,922.40) | 15,000,000.00 |
| FIXED INCOME | GEORGIA ST | US TAXABLE MUNI BC | United States | $2,216,167.12 | ($34,768.80) | 2,195,000.00 |
| FIXED INCOME | GERDAU TRADE INC | YANKEE BONDS - COI | British Virgin Islands | $1,277,814.57 | $29,099.63 | 1,245,000.00 |
| FIXED INCOME | GERDAU TRADE INC | YANKEE BONDS - COI | British Virgin Islands | $4,105,428.36 | $93,492.80 | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GERDAU TRADE INC | YANKEE BONDS - COI | British Virgin Islands | $283,274.55 | $6,424.06 | 276,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | INDUSTRIALS | United States | $292,741.21 | ($8,528.01) | 315,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | INDUSTRIALS | United States | $921,671.82 | ($3,111.16) | 920,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | BANKS & FINANCE | United States | $990,738.53 | ($9,317.03) | 1,000,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | INDUSTRIALS | United States | $5,118,935.47 | ($89,156.20) | 5,000,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | INDUSTRIALS | United States | $2,006,613.59 | $14,212.48 | 2,000,000.00 |
| FIXED INCOME | GILEAD SCIENCES INC | INDUSTRIALS | United States | $7,023,147.57 | $49,743.68 | 7,000,000.00 |
| FIXED INCOME | GLAXOSMITHKLINE CAPITAL I | INDUSTRIALS | United States | $3,328,233.46 | ($2,924.04) | 3,000,000.00 |
| FIXED INCOME | GLAXOSMITHKLINE CAPITAL I | INDUSTRIALS | United States | $2,021,150.76 | $4,790.76 | 2,000,000.00 |
| FIXED INCOME | GLAXOSMITHKLINE CAPITAL F | YANKEE BONDS - COI | United Kingdom | $3,955,471.06 | ($20,019.07) | 4,050,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $1,634,889.42 | ($18,615.23) | 1,645,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $194,955.58 | ($2,820.68) | 191,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $1,434,531.97 | $9,323.64 | 1,500,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $2,283,626.40 | ($67,094.70) | 2,340,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $475,338.10 | ($8,936.15) | 477,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $2,659,264.46 | ($175,676.93) | 2,750,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $742,866.87 | ($7,870.91) | 1,000,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | BANKS & FINANCE | United States | $921,599.75 | ($78,835.81) | 1,000,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | INDUSTRIALS | United States | $884,705.07 | ($115,990.49) | 1,000,000.00 |
| FIXED INCOME | GLOBAL PAYMENTS INC | BANKS & FINANCE | United States | $513,086.72 | $3,330.61 | 500,000.00 |
| FIXED INCOME | GLOBE LIFE INC | BANKS & FINANCE | United States | $390,341.39 | $3,639.02 | 395,000.00 |
| FIXED INCOME | GLOBE LIFE INC | BANKS & FINANCE | United States | $988,206.04 | ($10,647.29) | 1,000,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $729,150.96 | ($79,863.42) | 802,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $446,776.08 | $355.48 | 434,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $2,161,430.86 | $66,287.90 | 2,206,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $4,127,612.64 | $196,224.90 | 4,540,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $3,626,841.11 | ($62,158.49) | 3,630,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $2,058,875.92 | $47,459.46 | 2,000,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $909,165.78 | ($99,580.33) | 1,000,000.00 |
| FIXED INCOME | GLP CAPITAL LP / GLP FINANC | BANKS & FINANCE | United States | $532,024.41 | $38,231.91 | 500,000.00 |
| FIXED INCOME | GM FINANCIAL AUTOMOBILE I | CARS | United States | $4,472,578.47 | ($34,949.85) | 4,500,000.00 |
| FIXED INCOME | GM FINANCIAL AUTOMOBILE I | CARS | United States | $558,872.78 | ($801.20) | 559,000.00 |
| FIXED INCOME | GM FINANCIAL AUTOMOBILE I | CARS | United States | $999,938.08 | ($1,184.09) | 1,000,000.00 |
| FIXED INCOME | GM FINANCIAL AUTOMOBILE I | CARS | United States | $1,000,939.44 | ($273.00) | 1,000,000.00 |
| FIXED INCOME | GM FINANCIAL CONSUMER AU | CARS | United States | $988,873.56 | ($12,624.94) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GM FINANCIAL CONSUMER AU | CARS | United States | $467,372.28 | ($3,347.65) | 470,000.00 |
| FIXED INCOME | GM FINANCIAL CONSUMER AU | CARS | United States | $751,255.72 | $28.62 | 750,000.00 |
| FIXED INCOME | GM FINANCIAL CONSUMER AU | CARS | United States | $1,491,613.65 | ($10,684.00) | 1,500,000.00 |
| FIXED INCOME | GM FINANCIAL CONSUMER AU | CARS | United States | $658,203.15 | ($7,699.52) | 665,000.00 |
| FIXED INCOME | GNMA POOL #0186965 | GNMA | United States | $1,178.59 | ($182.98) | 1,146.39 |
| FIXED INCOME | GNMA POOL #0399061 | GNMA | United States | $1,546.77 | ($173.73) | 1,519.48 |
| FIXED INCOME | GNMA POOL #0403391 | GNMA | United States | $13,495.52 | ($1,051.93) | 13,173.17 |
| FIXED INCOME | GNMA POOL #0411830 | GNMA | United States | $1,099.47 | ($184.53) | 1,084.59 |
| FIXED INCOME | GNMA POOL #0412302 | GNMA | United States | $4,271.61 | ($700.31) | 4,199.43 |
| FIXED INCOME | GNMA POOL #0422125 | GNMA | United States | $4,141.24 | ($704.43) | 4,092.79 |
| FIXED INCOME | GNMA POOL #0423079 | GNMA | United States | $229.48 | ($38.54) | 226.37 |
| FIXED INCOME | GNMA POOL #0423944 | GNMA | United States | $15.01 | ($2.58) | 14.91 |
| FIXED INCOME | GNMA POOL #0423999 | GNMA | United States | $44.60 | ($7.26) | 44.30 |
| FIXED INCOME | GNMA POOL #0424441 | GNMA | United States | $15.16 | ($2.53) | 14.94 |
| FIXED INCOME | GNMA POOL #0431674 | GNMA | United States | $66.12 | ($12.42) | 65.48 |
| FIXED INCOME | GNMA POOL #0433261 | GNMA | United States | $29.85 | ($4.84) | 29.61 |
| FIXED INCOME | GNMA POOL #0439083 | GNMA | United States | $155,769.10 | ($7,609.23) | 149,887.51 |
| FIXED INCOME | GNMA POOL #0443913 | GNMA | United States | $282.68 | ($44.97) | 279.37 |
| FIXED INCOME | GNMA POOL #0446733 | GNMA | United States | $88.84 | ($11.46) | 87.27 |
| FIXED INCOME | GNMA POOL #0447735 | GNMA | United States | $361.43 | ($62.62) | 358.26 |
| FIXED INCOME | GNMA POOL #0448805 | GNMA | United States | $133.55 | ($20.58) | 131.40 |
| FIXED INCOME | GNMA POOL #0449499 | GNMA | United States | $1,903.32 | ($17.72) | 1,876.14 |
| FIXED INCOME | GNMA POOL #0450883 | GNMA | United States | $242.25 | ($37.55) | 238.56 |
| FIXED INCOME | GNMA POOL #0451439 | GNMA | United States | $4,928.47 | ($600.75) | 4,863.02 |
| FIXED INCOME | GNMA POOL #0451507 | GNMA | United States | $63.36 | ($9.73) | 62.33 |
| FIXED INCOME | GNMA POOL #0453452 | GNMA | United States | $323.65 | ($25.25) | 317.41 |
| FIXED INCOME | GNMA POOL #0455518 | GNMA | United States | $285.77 | ($47.43) | 281.41 |
| FIXED INCOME | GNMA POOL #0458810 | GNMA | United States | $153.45 | ($23.71) | 150.85 |
| FIXED INCOME | GNMA POOL #0459212 | GNMA | United States | $4,173.37 | ($466.89) | 4,098.18 |
| FIXED INCOME | GNMA POOL #0462384 | GNMA | United States | $571.48 | ($5.86) | 564.30 |
| FIXED INCOME | GNMA POOL #0462422 | GNMA | United States | $261.55 | ($27.64) | 254.32 |
| FIXED INCOME | GNMA POOL #0462423 | GNMA | United States | $38.17 | ($5.78) | 37.49 |
| FIXED INCOME | GNMA POOL #0464765 | GNMA | United States | $1,090.33 | ($122.62) | 1,072.66 |
| FIXED INCOME | GNMA POOL #0465934 | GNMA | United States | $2,115.23 | ($243.00) | 2,085.39 |
| FIXED INCOME | GNMA POOL #0469934 | GNMA | United States | $767.43 | ($88.08) | 752.33 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0476881 | GNMA | United States | $59.91 | ($7.63) | 58.77 |
| FIXED INCOME | GNMA POOL #0479229 | GNMA | United States | $259.01 | ($40.37) | 251.72 |
| FIXED INCOME | GNMA POOL #0480501 | GNMA | United States | $8,075.42 | ($613.66) | 7,904.92 |
| FIXED INCOME | GNMA POOL #0482825 | GNMA | United States | $54.19 | ($4.79) | 53.64 |
| FIXED INCOME | GNMA POOL #0483639 | GNMA | United States | $1,728.46 | $52.12 | 1,703.88 |
| FIXED INCOME | GNMA POOL #0485401 | GNMA | United States | $3,925.74 | ($559.47) | 3,809.24 |
| FIXED INCOME | GNMA POOL #0486802 | GNMA | United States | $311.44 | ($23.34) | 304.56 |
| FIXED INCOME | GNMA POOL #0486933 | GNMA | United States | $3,193.27 | ($275.74) | 3,156.47 |
| FIXED INCOME | GNMA POOL #0486964 | GNMA | United States | $1,420.79 | ($150.76) | 1,387.96 |
| FIXED INCOME | GNMA POOL #0487058 | GNMA | United States | $50.07 | ($6.01) | 49.52 |
| FIXED INCOME | GNMA POOL #0487110 | GNMA | United States | $251.24 | ($28.69) | 247.22 |
| FIXED INCOME | GNMA POOL #0487625 | GNMA | United States | $64.66 | ($6.96) | 63.28 |
| FIXED INCOME | GNMA POOL #0487646 | GNMA | United States | $102.41 | ($11.70) | 100.36 |
| FIXED INCOME | GNMA POOL #0493861 | GNMA | United States | $99.45 | ($11.65) | 98.13 |
| FIXED INCOME | GNMA POOL #0494919 | GNMA | United States | $1,844.93 | ($147.24) | 1,812.33 |
| FIXED INCOME | GNMA POOL #0495490 | GNMA | United States | $2,300.07 | $66.86 | 2,244.52 |
| FIXED INCOME | GNMA POOL #0495503 | GNMA | United States | $1,795.65 | ($182.39) | 1,746.99 |
| FIXED INCOME | GNMA POOL #0495679 | GNMA | United States | $1,991.17 | ($246.18) | 1,967.49 |
| FIXED INCOME | GNMA POOL #0496160 | GNMA | United States | $712.90 | ($53.90) | 697.70 |
| FIXED INCOME | GNMA POOL #0497573 | GNMA | United States | $1,134.92 | ($89.20) | 1,113.81 |
| FIXED INCOME | GNMA POOL #0500913 | GNMA | United States | $780.53 | ($72.97) | 753.76 |
| FIXED INCOME | GNMA POOL #0506546 | GNMA | United States | $1,092.23 | ($96.41) | 1,049.77 |
| FIXED INCOME | GNMA POOL #0508263 | GNMA | United States | $260.58 | ($26.21) | 253.29 |
| FIXED INCOME | GNMA POOL #0508306 | GNMA | United States | $369.98 | ($55.32) | 357.61 |
| FIXED INCOME | GNMA POOL #0510306 | GNMA | United States | $3,056.14 | ($271.21) | 3,027.47 |
| FIXED INCOME | GNMA POOL #0510706 | GNMA | United States | $245.57 | ($33.48) | 237.35 |
| FIXED INCOME | GNMA POOL #0514800 | GNMA | United States | $3,218.56 | ($541.30) | 3,161.25 |
| FIXED INCOME | GNMA POOL #0515291 | GNMA | United States | $2,127.20 | ($199.19) | 2,059.91 |
| FIXED INCOME | GNMA POOL #0516465 | GNMA | United States | $1,040.16 | ($174.34) | 1,021.14 |
| FIXED INCOME | GNMA POOL #0520110 | GNMA | United States | $283.78 | ($40.35) | 275.45 |
| FIXED INCOME | GNMA POOL #0520616 | GNMA | United States | $322.69 | ($50.19) | 316.87 |
| FIXED INCOME | GNMA POOL #0520826 | GNMA | United States | $205,923.94 | ($12,074.88) | 201,193.21 |
| FIXED INCOME | GNMA POOL #0521321 | GNMA | United States | $994.52 | ($76.87) | 983.20 |
| FIXED INCOME | GNMA POOL #0521785 | GNMA | United States | $906.12 | ($88.83) | 880.97 |
| FIXED INCOME | GNMA POOL #0525593 | GNMA | United States | $1,570.90 | ($251.79) | 1,532.53 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0530480 | GNMA | United States | $202.01 | ($10.34) | 198.05 |
| FIXED INCOME | GNMA POOL #0533950 | GNMA | United States | $4,546.46 | ($413.59) | 4,482.23 |
| FIXED INCOME | GNMA POOL #0541446 | GNMA | United States | $5,303.27 | ($789.50) | 5,174.59 |
| FIXED INCOME | GNMA POOL #0543806 | GNMA | United States | $31,645.12 | ($3,089.76) | 30,716.45 |
| FIXED INCOME | GNMA POOL #0550153 | GNMA | United States | $5,494.11 | ($557.21) | 5,351.21 |
| FIXED INCOME | GNMA POOL #0550763 | GNMA | United States | $106,279.45 | ($10,684.02) | 104,861.03 |
| FIXED INCOME | GNMA POOL #0552579 | GNMA | United States | $1,951.73 | ($213.89) | 1,912.91 |
| FIXED INCOME | GNMA POOL #0552667 | GNMA | United States | $10,927.02 | ($1,047.14) | 10,576.99 |
| FIXED INCOME | GNMA POOL #0552770 | GNMA | United States | $278.10 | ($32.82) | 274.66 |
| FIXED INCOME | GNMA POOL #0553461 | GNMA | United States | $105,572.55 | ($12,158.02) | 112,280.35 |
| FIXED INCOME | GNMA POOL #0562290 | GNMA | United States | $14,685.70 | ($1,120.76) | 14,468.48 |
| FIXED INCOME | GNMA POOL #0563689 | GNMA | United States | $49,996.90 | ($4,445.10) | 49,196.96 |
| FIXED INCOME | GNMA POOL #0574548 | GNMA | United States | $348.29 | ($27.66) | 344.54 |
| FIXED INCOME | GNMA POOL #0575497 | GNMA | United States | $23,771.18 | ($2,182.31) | 23,426.81 |
| FIXED INCOME | GNMA POOL #0575792 | GNMA | United States | $328.39 | ($25.79) | 324.61 |
| FIXED INCOME | GNMA POOL #0576236 | GNMA | United States | $10,063.45 | ($1,033.73) | 9,802.28 |
| FIXED INCOME | GNMA POOL #0577470 | GNMA | United States | $52,568.60 | ($4,548.42) | 51,614.25 |
| FIXED INCOME | GNMA POOL #0579138 | GNMA | United States | $6,278.21 | ($508.75) | 6,126.28 |
| FIXED INCOME | GNMA POOL #0579702 | GNMA | United States | $6,810.39 | ($576.32) | 6,675.08 |
| FIXED INCOME | GNMA POOL #0580981 | GNMA | United States | $12,485.79 | ($1,394.01) | 12,260.40 |
| FIXED INCOME | GNMA POOL #0582408 | GNMA | United States | $123.18 | ($10.86) | 121.11 |
| FIXED INCOME | GNMA POOL #0583678 | GNMA | United States | $31,329.05 | ($2,547.98) | 31,664.05 |
| FIXED INCOME | GNMA POOL #0587073 | GNMA | United States | $66.20 | ($5.90) | 65.15 |
| FIXED INCOME | GNMA POOL #0587164 | GNMA | United States | $78,131.76 | ($7,501.12) | 75,634.06 |
| FIXED INCOME | GNMA POOL #0587168 | GNMA | United States | $78,841.59 | ($7,477.56) | 76,240.03 |
| FIXED INCOME | GNMA POOL #0587177 | GNMA | United States | $2,974.15 | ($282.39) | 2,876.54 |
| FIXED INCOME | GNMA POOL #0589540 | GNMA | United States | $64,885.67 | ($5,673.04) | 63,760.93 |
| FIXED INCOME | GNMA POOL #0590310 | GNMA | United States | $22,014.12 | ($1,929.74) | 21,148.04 |
| FIXED INCOME | GNMA POOL #0590364 | GNMA | United States | $28,206.17 | ($3,429.73) | 27,942.02 |
| FIXED INCOME | GNMA POOL #0592243 | GNMA | United States | $10,331.73 | ($869.57) | 10,143.16 |
| FIXED INCOME | GNMA POOL #0592851 | GNMA | United States | $38,202.46 | ($1,669.85) | 36,590.52 |
| FIXED INCOME | GNMA POOL #0599803 | GNMA | United States | $34,021.79 | ($2,630.23) | 33,120.90 |
| FIXED INCOME | GNMA POOL #0600732 | GNMA | United States | $30,730.02 | ($2,587.04) | 30,497.23 |
| FIXED INCOME | GNMA POOL #0602795 | GNMA | United States | $214.99 | ($19.17) | 212.02 |
| FIXED INCOME | GNMA POOL #0603834 | GNMA | United States | $2,973.94 | ($424.30) | 2,943.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0604243 | GNMA | United States | $7,048.41 | ($582.51) | 6,910.14 |
| FIXED INCOME | GNMA POOL #0605021 | GNMA | United States | $4,973.42 | ($405.70) | 4,930.06 |
| FIXED INCOME | GNMA POOL #0605166 | GNMA | United States | $465.66 | ($40.13) | 463.52 |
| FIXED INCOME | GNMA POOL #0605225 | GNMA | United States | $3,261.76 | ($257.55) | 3,225.53 |
| FIXED INCOME | GNMA POOL #0605385 | GNMA | United States | $401.32 | ($28.03) | 393.51 |
| FIXED INCOME | GNMA POOL #0605564 | GNMA | United States | $26,390.20 | ($1,272.82) | 25,107.94 |
| FIXED INCOME | GNMA POOL #0605616 | GNMA | United States | $60,288.27 | ($4,182.11) | 59,516.15 |
| FIXED INCOME | GNMA POOL #0607661 | GNMA | United States | $8,127.37 | ($547.69) | 7,855.57 |
| FIXED INCOME | GNMA POOL #0607812 | GNMA | United States | $5,960.04 | ($465.88) | 5,818.88 |
| FIXED INCOME | GNMA POOL #0609409 | GNMA | United States | $656.25 | ($58.40) | 647.10 |
| FIXED INCOME | GNMA POOL #0610209 | GNMA | United States | $11,888.92 | ($906.23) | 11,586.40 |
| FIXED INCOME | GNMA POOL #0615272 | GNMA | United States | $28,863.82 | ($3,241.40) | 28,858.62 |
| FIXED INCOME | GNMA POOL #0615402 | GNMA | United States | $107,072.68 | ($12,716.59) | 108,223.09 |
| FIXED INCOME | GNMA POOL #0616899 | GNMA | United States | $702.33 | ($35.83) | 677.38 |
| FIXED INCOME | GNMA POOL #0617837 | GNMA | United States | $10,815.95 | ($588.19) | 10,312.79 |
| FIXED INCOME | GNMA POOL #0618549 | GNMA | United States | $2,695.30 | ($381.00) | 2,641.73 |
| FIXED INCOME | GNMA POOL #0620494 | GNMA | United States | $4,914.60 | ($569.34) | 4,929.39 |
| FIXED INCOME | GNMA POOL #0625368 | GNMA | United States | $15,734.89 | ($983.59) | 15,342.38 |
| FIXED INCOME | GNMA POOL #0629481 | GNMA | United States | $18,645.47 | ($1,453.58) | 18,534.39 |
| FIXED INCOME | GNMA POOL #0633625 | GNMA | United States | $5,829.11 | ($488.70) | 5,734.27 |
| FIXED INCOME | GNMA POOL #0635061 | GNMA | United States | $156,636.11 | ($11,688.89) | 161,237.29 |
| FIXED INCOME | GNMA POOL #0635455 | GNMA | United States | $22,711.15 | ($1,266.98) | 21,907.58 |
| FIXED INCOME | GNMA POOL #0636421 | GNMA | United States | $15,994.79 | ($693.37) | 15,295.00 |
| FIXED INCOME | GNMA POOL #0641757 | GNMA | United States | $1,661.99 | ($136.77) | 1,650.69 |
| FIXED INCOME | GNMA POOL #0641820 | GNMA | United States | $15,444.59 | ($1,333.67) | 15,397.27 |
| FIXED INCOME | GNMA POOL #0646609 | GNMA | United States | $6,653.57 | ($789.87) | 6,709.56 |
| FIXED INCOME | GNMA POOL #0649072 | GNMA | United States | $13,768.14 | ($1,157.09) | 13,696.73 |
| FIXED INCOME | GNMA POOL #0649246 | GNMA | United States | $15,937.82 | ($873.19) | 15,427.27 |
| FIXED INCOME | GNMA POOL #0649384 | GNMA | United States | $61,549.90 | ($4,378.74) | 60,235.56 |
| FIXED INCOME | GNMA POOL #0655329 | GNMA | United States | $13,482.92 | ($481.93) | 12,671.01 |
| FIXED INCOME | GNMA POOL #0669978 | GNMA | United States | $43,283.94 | ($6,497.99) | 48,200.38 |
| FIXED INCOME | GNMA POOL #0669979 | GNMA | United States | $201,585.74 | ($30,187.73) | 224,478.00 |
| FIXED INCOME | GNMA POOL #0670004 | GNMA | United States | $117,307.45 | ($16,111.96) | 130,703.22 |
| FIXED INCOME | GNMA POOL #0670006 | GNMA | United States | $211,062.79 | ($36,836.69) | 234,767.23 |
| FIXED INCOME | GNMA POOL #0675063 | GNMA | United States | $13,654.08 | ($364.98) | 12,842.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0676769 | GNMA | United States | $284,974.01 | ($20,789.05) | 267,896.50 |
| FIXED INCOME | GNMA POOL #0677018 | GNMA | United States | $45,454.92 | ($1,253.39) | 42,752.54 |
| FIXED INCOME | GNMA POOL #0682558 | GNMA | United States | $753,740.60 | ($64,535.68) | 760,083.29 |
| FIXED INCOME | GNMA POOL #0682566 | GNMA | United States | $60,689.42 | ($5,961.31) | 61,200.12 |
| FIXED INCOME | GNMA POOL #0688021 | GNMA | United States | $153,470.31 | ($3,861.70) | 144,340.76 |
| FIXED INCOME | GNMA POOL #0697562 | GNMA | United States | $15,334.88 | ($1,269.94) | 14,548.44 |
| FIXED INCOME | GNMA POOL #0697594 | GNMA | United States | $4,589.82 | ($390.98) | 4,363.95 |
| FIXED INCOME | GNMA POOL #0698036 | GNMA | United States | $96,114.00 | ($60.08) | 91,582.50 |
| FIXED INCOME | GNMA POOL #0698193 | GNMA | United States | $678,543.69 | ($43,624.19) | 682,814.26 |
| FIXED INCOME | GNMA POOL #0698308 | GNMA | United States | $359,007.07 | ($37,369.32) | 361,266.56 |
| FIXED INCOME | GNMA POOL #0698329 | GNMA | United States | $81,231.36 | ($8,455.45) | 81,742.61 |
| FIXED INCOME | GNMA POOL #0698654 | GNMA | United States | $11,181.61 | ($700.85) | 10,746.80 |
| FIXED INCOME | GNMA POOL #0699076 | GNMA | United States | $14,938.49 | ($1,090.25) | 14,157.87 |
| FIXED INCOME | GNMA POOL #0701654 | GNMA | United States | $1,090,111.88 | ($55,708.93) | 1,096,972.75 |
| FIXED INCOME | GNMA POOL #0701860 | GNMA | United States | $1,426,522.84 | ($98,919.14) | 1,435,500.99 |
| FIXED INCOME | GNMA POOL #0704971 | GNMA | United States | $192,609.96 | ($12,943.33) | 194,230.76 |
| FIXED INCOME | GNMA POOL #0704992 | GNMA | United States | $98,408.06 | ($6,612.99) | 99,236.15 |
| FIXED INCOME | GNMA POOL #0705029 | GNMA | United States | $1,209.96 | ($46.27) | 1,250.42 |
| FIXED INCOME | GNMA POOL #0710137 | GNMA | United States | $11,528.04 | ($440.64) | 11,913.55 |
| FIXED INCOME | GNMA POOL #0710162 | GNMA | United States | $64,211.37 | ($2,454.55) | 66,358.70 |
| FIXED INCOME | GNMA POOL #0710701 | GNMA | United States | $224,824.64 | ($22,624.76) | 226,239.62 |
| FIXED INCOME | GNMA POOL #0710853 | GNMA | United States | $287,022.34 | ($4,681.67) | 280,836.45 |
| FIXED INCOME | GNMA POOL #0710854 | GNMA | United States | $263,113.70 | ($1,986.02) | 254,686.95 |
| FIXED INCOME | GNMA POOL #0710914 | GNMA | United States | $9,576.60 | ($418.40) | 9,636.87 |
| FIXED INCOME | GNMA POOL #0711067 | GNMA | United States | $160,749.78 | ($8,360.25) | 158,597.48 |
| FIXED INCOME | GNMA POOL #0711068 | GNMA | United States | $182,550.85 | ($9,494.17) | 180,106.66 |
| FIXED INCOME | GNMA POOL #0712696 | GNMA | United States | $437,957.86 | ($28,156.45) | 440,714.25 |
| FIXED INCOME | GNMA POOL #0713193 | GNMA | United States | $217,392.08 | ($13,976.17) | 218,760.29 |
| FIXED INCOME | GNMA POOL #0713194 | GNMA | United States | $166,515.21 | ($10,705.28) | 167,563.21 |
| FIXED INCOME | GNMA POOL #0714090 | GNMA | United States | $2,461,968.71 | ($250,462.22) | 2,477,463.68 |
| FIXED INCOME | GNMA POOL #0714323 | GNMA | United States | $109,984.23 | ($7,006.82) | 108,511.64 |
| FIXED INCOME | GNMA POOL #0714587 | GNMA | United States | $20,511.16 | ($1,066.78) | 20,236.53 |
| FIXED INCOME | GNMA POOL #0716302 | GNMA | United States | $41,185.64 | ($2,141.91) | 40,634.20 |
| FIXED INCOME | GNMA POOL #0717956 | GNMA | United States | $79,247.87 | ($1,952.14) | 78,186.80 |
| FIXED INCOME | GNMA POOL #0718245 | GNMA | United States | $15,413.94 | ($981.99) | 15,207.57 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0719261 | GNMA | United States | $1,021,177.78 | ($47,008.60) | 1,029,770.94 |
| FIXED INCOME | GNMA POOL #0719488 | GNMA | United States | $20,624.58 | ($788.41) | 21,314.29 |
| FIXED INCOME | GNMA POOL #0720103 | GNMA | United States | $58,169.15 | ($2,541.29) | 58,535.25 |
| FIXED INCOME | GNMA POOL #0720223 | GNMA | United States | $77,144.37 | ($3,370.27) | 77,629.90 |
| FIXED INCOME | GNMA POOL #0721109 | GNMA | United States | $220,978.27 | ($9,686.18) | 222,369.05 |
| FIXED INCOME | GNMA POOL #0723219 | GNMA | United States | $24,101.54 | ($1,052.95) | 24,253.23 |
| FIXED INCOME | GNMA POOL #0723320 | GNMA | United States | $279,506.13 | ($14,536.64) | 275,763.79 |
| FIXED INCOME | GNMA POOL #0723620 | GNMA | United States | $9,543.83 | ($452.51) | 9,950.26 |
| FIXED INCOME | GNMA POOL #0726323 | GNMA | United States | $69,556.86 | ($3,617.53) | 68,625.56 |
| FIXED INCOME | GNMA POOL #0726771 | GNMA | United States | $699.40 | ($44.59) | 690.03 |
| FIXED INCOME | GNMA POOL #0728627 | GNMA | United States | $41,198.65 | ($4,722.13) | 41,457.94 |
| FIXED INCOME | GNMA POOL #0732087 | GNMA | United States | $7,755.44 | ($907.21) | 7,820.70 |
| FIXED INCOME | GNMA POOL #0733538 | GNMA | United States | $22,568.73 | ($862.65) | 23,323.46 |
| FIXED INCOME | GNMA POOL #0733539 | GNMA | United States | $2,224.81 | ($85.07) | 2,299.21 |
| FIXED INCOME | GNMA POOL #0733600 | GNMA | United States | $83,958.64 | ($3,661.48) | 82,148.37 |
| FIXED INCOME | GNMA POOL #0733627 | GNMA | United States | $164,900.80 | ($7,382.40) | 161,523.87 |
| FIXED INCOME | GNMA POOL #0734153 | GNMA | United States | $34,762.72 | ($1,328.77) | 35,925.24 |
| FIXED INCOME | GNMA POOL #0734162 | GNMA | United States | $35,547.11 | ($1,358.80) | 36,735.87 |
| FIXED INCOME | GNMA POOL #0734396 | GNMA | United States | $1,016,210.67 | ($37,309.20) | 1,051,166.85 |
| FIXED INCOME | GNMA POOL #0735356 | GNMA | United States | $306,677.10 | ($31,662.89) | 308,607.24 |
| FIXED INCOME | GNMA POOL #0735357 | GNMA | United States | $207,737.07 | ($13,493.45) | 209,044.51 |
| FIXED INCOME | GNMA POOL #0737423 | GNMA | United States | $13,757.93 | ($525.85) | 14,218.02 |
| FIXED INCOME | GNMA POOL #0737424 | GNMA | United States | $8,257.02 | ($315.60) | 8,533.15 |
| FIXED INCOME | GNMA POOL #0737672 | GNMA | United States | $1,361,822.85 | ($137,535.63) | 1,407,364.34 |
| FIXED INCOME | GNMA POOL #0737790 | GNMA | United States | $53,047.59 | ($2,027.72) | 54,821.59 |
| FIXED INCOME | GNMA POOL #0737915 | GNMA | United States | $44,585.77 | ($1,704.25) | 46,076.79 |
| FIXED INCOME | GNMA POOL #0737918 | GNMA | United States | $12,036.34 | ($460.12) | 12,438.86 |
| FIXED INCOME | GNMA POOL #0739896 | GNMA | United States | $3,317.77 | ($126.81) | 3,428.72 |
| FIXED INCOME | GNMA POOL #0739907 | GNMA | United States | $57,445.79 | ($2,195.80) | 59,366.87 |
| FIXED INCOME | GNMA POOL #0739908 | GNMA | United States | $6,575.90 | ($251.40) | 6,795.81 |
| FIXED INCOME | GNMA POOL #0740722 | GNMA | United States | $9,728.74 | ($371.88) | 10,054.09 |
| FIXED INCOME | GNMA POOL #0740751 | GNMA | United States | $14,670.18 | ($560.85) | 15,160.77 |
| FIXED INCOME | GNMA POOL #0740757 | GNMA | United States | $44,139.26 | ($1,687.27) | 45,615.35 |
| FIXED INCOME | GNMA POOL #0741433 | GNMA | United States | $1,286,336.88 | ($85,457.83) | 1,329,354.00 |
| FIXED INCOME | GNMA POOL #0741517 | GNMA | United States | $74,033.11 | ($2,829.98) | 76,508.89 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0741518 | GNMA | United States | $11,740.65 | ($448.81) | 12,133.28 |
| FIXED INCOME | GNMA POOL #0741521 | GNMA | United States | $36,830.83 | ($1,407.90) | 38,062.50 |
| FIXED INCOME | GNMA POOL #0743353 | GNMA | United States | $147,382.36 | ($6,784.56) | 148,622.58 |
| FIXED INCOME | GNMA POOL #0745793 | GNMA | United States | $80,188.06 | ($9,506.37) | 80,862.83 |
| FIXED INCOME | GNMA POOL #0746828 | GNMA | United States | $9,995.78 | ($382.17) | 10,330.05 |
| FIXED INCOME | GNMA POOL #0747955 | GNMA | United States | $61,367.63 | ($2,345.71) | 63,419.85 |
| FIXED INCOME | GNMA POOL #0749972 | GNMA | United States | $1,272.03 | ($48.49) | 1,314.57 |
| FIXED INCOME | GNMA POOL #0750401 | GNMA | United States | $21,090.69 | ($806.14) | 21,795.99 |
| FIXED INCOME | GNMA POOL #0752159 | GNMA | United States | $25,017.89 | ($956.35) | 25,854.53 |
| FIXED INCOME | GNMA POOL #0753543 | GNMA | United States | $4,939.18 | ($188.78) | 5,104.36 |
| FIXED INCOME | GNMA POOL #0753599 | GNMA | United States | $481,323.73 | ($30,966.06) | 497,419.95 |
| FIXED INCOME | GNMA POOL #0753830 | GNMA | United States | $53,269.16 | ($2,036.11) | 55,050.56 |
| FIXED INCOME | GNMA POOL #0753832 | GNMA | United States | $35,598.58 | ($1,360.77) | 36,789.05 |
| FIXED INCOME | GNMA POOL #0756322 | GNMA | United States | $13,225.03 | ($505.51) | 13,667.29 |
| FIXED INCOME | GNMA POOL #0756664 | GNMA | United States | $48,816.34 | ($1,865.99) | 50,448.84 |
| FIXED INCOME | GNMA POOL #0757946 | GNMA | United States | $158,800.64 | ($6,069.95) | 164,111.18 |
| FIXED INCOME | GNMA POOL #0759102 | GNMA | United States | $32,436.87 | ($1,239.97) | 33,521.61 |
| FIXED INCOME | GNMA POOL #0759126 | GNMA | United States | $9,785.61 | ($374.13) | 10,112.86 |
| FIXED INCOME | GNMA POOL #0759132 | GNMA | United States | $34,881.10 | ($1,333.37) | 36,047.58 |
| FIXED INCOME | GNMA POOL #0759138 | GNMA | United States | $249,195.04 | ($26,695.56) | 257,528.51 |
| FIXED INCOME | GNMA POOL #0759152 | GNMA | United States | $2,255.99 | ($86.27) | 2,331.44 |
| FIXED INCOME | GNMA POOL #0762838 | GNMA | United States | $120,692.23 | ($12,975.11) | 124,843.87 |
| FIXED INCOME | GNMA POOL #0780497 | GNMA | United States | $16.98 | ($2.71) | 16.82 |
| FIXED INCOME | GNMA POOL #0780651 | GNMA | United States | $446.79 | ($4.69) | 441.23 |
| FIXED INCOME | GNMA POOL #0780689 | GNMA | United States | $7.91 | ($0.90) | 7.84 |
| FIXED INCOME | GNMA POOL #0780716 | GNMA | United States | $4.25 | ($0.52) | 4.18 |
| FIXED INCOME | GNMA POOL #0780914 | GNMA | United States | $153.27 | $0.84 | 150.82 |
| FIXED INCOME | GNMA POOL #0780936 | GNMA | United States | $4,432.60 | ($546.96) | 4,344.45 |
| FIXED INCOME | GNMA POOL #0781094 | GNMA | United States | $112.56 | ($16.47) | 109.77 |
| FIXED INCOME | GNMA POOL #0781205 | GNMA | United States | $119.81 | ($7.77) | 115.65 |
| FIXED INCOME | GNMA POOL #0781523 | GNMA | United States | $2,926.14 | ($298.90) | 2,790.23 |
| FIXED INCOME | GNMA POOL #0781724 | GNMA | United States | $5,382.51 | ($391.81) | 5,228.84 |
| FIXED INCOME | GNMA POOL #0782557 | GNMA | United States | $517,979.55 | ($51,804.21) | 512,766.42 |
| FIXED INCOME | GNMA POOL #0782573 | GNMA | United States | $13,965.42 | ($807.71) | 13,048.54 |
| FIXED INCOME | GNMA POOL #0782619 | GNMA | United States | $534,165.45 | ($41,650.45) | 527,013.44 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0782664 | GNMA | United States | $59,269.86 | ($2,551.24) | 57,992.48 |
| FIXED INCOME | GNMA POOL #0782696 | GNMA | United States | $35,997.27 | ($3,694.77) | 35,515.30 |
| FIXED INCOME | GNMA POOL #0782905 | GNMA | United States | $14,702.36 | ($676.98) | 15,308.52 |
| FIXED INCOME | GNMA POOL #0782958 | GNMA | United States | $194,667.58 | ($19,140.18) | 192,061.16 |
| FIXED INCOME | GNMA POOL #0783289 | GNMA | United States | $13,068.25 | ($1,528.71) | 13,178.21 |
| FIXED INCOME | GNMA POOL #0783571 | GNMA | United States | $135,110.31 | ($14,242.34) | 133,936.14 |
| FIXED INCOME | GNMA POOL #0783609 | GNMA | United States | $281,045.98 | ($32,521.20) | 283,410.97 |
| FIXED INCOME | GNMA POOL #0783610 | GNMA | United States | $234,648.78 | ($26,708.74) | 236,623.33 |
| FIXED INCOME | GNMA POOL #0783965 | GNMA | United States | $1,383,538.05 | ($134,370.11) | 1,363,902.39 |
| FIXED INCOME | GNMA POOL #0784009 | GNMA | United States | $3,124,321.50 | ($349,226.80) | 3,150,612.50 |
| FIXED INCOME | GNMA POOL #0784060 | GNMA | United States | $1,061,542.37 | ($129,918.33) | 1,111,675.22 |
| FIXED INCOME | GNMA POOL #0784811 | GNMA | United States | $2,757,311.17 | ($402,326.44) | 3,016,960.88 |
| FIXED INCOME | GNMA POOL #0785994 | GNMA | United States | $4,829,421.98 | $35,494.27 | 5,132,914.08 |
| FIXED INCOME | GNMA POOL #0786677 | GNMA | United States | $12,062,118.22 | ($131,312.97) | 11,724,453.94 |
| FIXED INCOME | GNMA POOL #0AA5822 | GNMA | United States | $110,097.97 | ($14,012.83) | 119,751.10 |
| FIXED INCOME | GNMA POOL #0AA5897 | GNMA | United States | $3,606,978.95 | ($604,446.20) | 3,948,313.50 |
| FIXED INCOME | GNMA POOL #0AD2334 | GNMA | United States | $151,047.13 | ($19,867.39) | 163,123.72 |
| FIXED INCOME | GNMA POOL #0AJ8906 | GNMA | United States | $214,893.49 | ($26,378.63) | 224,754.99 |
| FIXED INCOME | GNMA POOL #0AK6889 | GNMA | United States | $201,421.50 | ($35,414.81) | 224,290.11 |
| FIXED INCOME | GNMA POOL #0AM8640 | GNMA | United States | $79,969.24 | ($11,044.30) | 89,051.62 |
| FIXED INCOME | GNMA POOL #0AM8644 | GNMA | United States | $86,872.36 | ($12,021.41) | 96,791.56 |
| FIXED INCOME | GNMA POOL #0AO2178 | GNMA | United States | $398,644.70 | ($64,990.68) | 439,074.70 |
| FIXED INCOME | GNMA POOL #0AP5296 | GNMA | United States | $376,583.41 | ($36,526.94) | 370,053.20 |
| FIXED INCOME | GNMA POOL #0AP5302 | GNMA | United States | $237,385.28 | ($30,436.66) | 242,098.95 |
| FIXED INCOME | GNMA POOL #0AP5304 | GNMA | United States | $373,037.47 | ($42,029.16) | 367,790.33 |
| FIXED INCOME | GNMA POOL #0AP5307 | GNMA | United States | $131,907.22 | ($14,851.76) | 130,404.10 |
| FIXED INCOME | GNMA POOL #0AP5320 | GNMA | United States | $283,757.71 | ($39,370.00) | 289,395.12 |
| FIXED INCOME | GNMA POOL #0AX6004 | GNMA | United States | $1,273,223.16 | ($163,921.72) | 1,344,632.09 |
| FIXED INCOME | GNMA POOL #0AY0511 | GNMA | United States | $3,412,412.55 | ($317,066.63) | 3,620,123.14 |
| FIXED INCOME | GNMA POOL #0AY0517 | GNMA | United States | $2,252,648.13 | ($282,239.19) | 2,379,013.40 |
| FIXED INCOME | GNMA POOL #0AY0530 | GNMA | United States | $4,197,155.48 | ($436,421.68) | 4,450,460.88 |
| FIXED INCOME | GNMA POOL #0AY0530 | GNMA | United States | $1,737,016.93 | ($180,615.77) | 1,841,848.83 |
| FIXED INCOME | GNMA POOL #0AZ8560 | GNMA | United States | $66,551.17 | ($3,248.50) | 67,895.50 |
| FIXED INCOME | GNMA POOL #0AZ8596 | GNMA | United States | $84,436.76 | ($5,942.17) | 86,097.57 |
| FIXED INCOME | GNMA POOL #0AZ8597 | GNMA | United States | $58,082.67 | ($2,754.86) | 59,132.26 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA POOL #0BA7888 | GNMA | United States | $54,732.00 | ($3,580.60) | 55,550.26 |
| FIXED INCOME | GNMA POOL #0BB5932 | GNMA | United States | $69,662.17 | ($7,166.11) | 73,593.28 |
| FIXED INCOME | GNMA POOL #0BB6967 | GNMA | United States | $44,305.54 | ($3,867.93) | 46,805.25 |
| FIXED INCOME | GNMA POOL #0BC5919 | GNMA | United States | $159,835.26 | ($14,297.76) | 169,187.37 |
| FIXED INCOME | GNMA POOL #0BD3187 | GNMA | United States | $305,064.71 | ($26,530.83) | 322,177.71 |
| FIXED INCOME | GNMA POOL #0BE0143 | GNMA | United States | $484,002.35 | ($42,120.42) | 511,180.09 |
| FIXED INCOME | GNMA POOL #0BE0144 | GNMA | United States | $95,342.83 | ($8,455.12) | 100,849.90 |
| FIXED INCOME | GNMA POOL #0BE0204 | GNMA | United States | $322,636.29 | ($28,611.67) | 341,272.02 |
| FIXED INCOME | GNMA POOL #0BE1030 | GNMA | United States | $154,129.77 | ($13,404.31) | 162,775.88 |
| FIXED INCOME | GNMA POOL #0BE1031 | GNMA | United States | $343,154.00 | ($29,843.41) | 362,403.67 |
| FIXED INCOME | GNMA POOL #0BE4664 | GNMA | United States | $336,446.07 | ($29,399.07) | 355,454.60 |
| FIXED INCOME | GNMA POOL #0BQ4129 | GNMA | United States | $6,609,991.67 | ($999,856.26) | 7,354,731.81 |
| FIXED INCOME | GNMA POOL #0BS8482 | GNMA | United States | $7,192,543.10 | ($1,433,949.59) | 8,052,736.40 |
| FIXED INCOME | GNMA POOL #0BS8482 | GNMA | United States | $5,394,407.32 | ($1,075,462.34) | 6,039,552.30 |
| FIXED INCOME | GNMA POOL #0CJ2167 | GNMA | United States | $5,454,506.55 | ($306,849.36) | 5,614,558.91 |
| FIXED INCOME | GNMA POOL #0CJ2172 | GNMA | United States | $4,830,535.53 | ($198,716.83) | 4,972,278.62 |
| FIXED INCOME | GNMA POOL #0CX5729 | GNMA | United States | $10,257,413.75 | $155,459.39 | 9,569,643.48 |
| FIXED INCOME | GNMA GTD REMIC P/T 10-H03 | GNMA REMIC | United States | $314,635.59 | $1,450.26 | 314,306.96 |
| FIXED INCOME | GNMA GTD REMIC P/T 11-135 | INTEREST ONLY | United States | $631,554.32 | ($72,298.75) | 3,265,759.40 |
| FIXED INCOME | GNMA GTD REMIC P/T 11-135 | INTEREST ONLY | United States | $14,947.95 | ($47,989.65) | 228,736.86 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-101 | INTEREST ONLY | United States | $144.17 | ($1,530.12) | 10,729.70 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-140 | INTEREST ONLY | United States | $304,951.19 | ($42,319.25) | 1,941,292.66 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-141 | GNMA REMIC | United States | $2,578,122.44 | ($54,702.20) | 2,622,134.57 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-34 K | INTEREST ONLY | United States | $184,551.16 | ($292,357.31) | 1,793,163.19 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-50 P | INTEREST ONLY | United States | $135,517.68 | ($82,439.89) | 1,977,686.59 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-69 C | INTEREST ONLY | United States | $40,588.78 | ($40,774.63) | 421,599.46 |
| FIXED INCOME | GNMA GTD REMIC P/T 12-96 IC | INTEREST ONLY | United States | $329.40 | ($3,200.17) | 26,247.04 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-169 | GNMA REMIC | United States | $9,680,449.47 | $263,899.19 | 11,006,848.04 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-169 | GNMA REMIC | United States | $15,080,465.95 | ($149,006.72) | 17,146,765.50 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-23 IC | INTEREST ONLY | United States | $373,178.99 | ($105,953.01) | 2,894,281.35 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-5 BI | INTEREST ONLY | United States | $103,689.85 | ($16,184.40) | 711,243.69 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-59 A | GNMA REMIC | United States | $5,561,596.54 | ($815,330.69) | 6,258,578.72 |
| FIXED INCOME | GNMA GTD REMIC P/T 13-84 S | INTEREST ONLY | United States | $14,619.98 | ($64,359.07) | 549,654.49 |
| FIXED INCOME | GNMA GTD REMIC P/T 14-116 | INTEREST ONLY | United States | $530,997.43 | ($499,844.41) | 5,043,508.92 |
| FIXED INCOME | GNMA GTD REMIC P/T 14-181 | GNMA REMIC | United States | $182,541.30 | ($4,276.80) | 202,273.04 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA GTD REMIC P/T 14-30 L | INTEREST ONLY | United States | $343,287.76 | ($81,613.40) | 2,158,228.05 |
| FIXED INCOME | GNMA GTD REMIC P/T 14-95 J | INTEREST ONLY | United States | $59,873.46 | ($11,909.42) | 373,741.98 |
| FIXED INCOME | GNMA GTD REMIC P/T 14-96 IA | INTEREST ONLY | United States | $139,178.77 | ($85,506.05) | 1,127,745.03 |
| FIXED INCOME | GNMA GTD REMIC P/T 15-10 W | GNMA REMIC | United States | $3,527,791.59 | ($378,829.48) | 3,486,843.01 |
| FIXED INCOME | GNMA GTD REMIC P/T 15-106 | INTEREST ONLY | United States | $294,558.94 | ($59,021.64) | 2,533,114.07 |
| FIXED INCOME | GNMA GTD REMIC P/T 15-72 T | GNMA REMIC | United States | $3,530,024.23 | ($338,257.89) | 3,588,322.50 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-108 | INTEREST ONLY | United States | $408,421.48 | ($159,129.92) | 2,229,334.36 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-118 | INTEREST ONLY | United States | $250,506.69 | ($294,238.03) | 2,311,011.59 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-141 | GNMA REMIC | United States | $86,642.02 | ($6,890.77) | 87,551.37 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-145 | INTEREST ONLY | United States | $203,068.25 | ($46,909.16) | 1,180,995.58 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-17 J | INTEREST ONLY | United States | $156,473.90 | ($142,567.70) | 1,557,775.95 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-20 S | INTEREST ONLY | United States | $208,545.42 | ($160,360.84) | 1,909,284.85 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-46 J | INTEREST ONLY | United States | $80,005.09 | ($9,642.06) | 468,743.21 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-5 CS | INTEREST ONLY | United States | $203,790.14 | ($198,034.43) | 1,998,682.06 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-81 IC | INTEREST ONLY | United States | $243,690.37 | $24,373.44 | 1,176,603.98 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-88 S | INTEREST ONLY | United States | $214,608.66 | ($202,611.33) | 2,025,049.64 |
| FIXED INCOME | GNMA GTD REMIC P/T 16-99 T | GNMA REMIC | United States | $265,982.72 | ($2,060.96) | 316,703.90 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-128 | GNMA REMIC | United States | $16,601,091.06 | $674,527.89 | 18,055,720.05 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-135 | GNMA REMIC | United States | $15,016,208.70 | $181,378.92 | 16,896,318.37 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-137 | GNMA REMIC | United States | $17,999,113.66 | $700,428.88 | 19,609,084.89 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-137 | GNMA REMIC | United States | $6,477,281.03 | $233,944.01 | 7,056,656.02 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-139 | GNMA REMIC | United States | $11,729,326.65 | $133,319.99 | 13,072,723.27 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-154 | CMO CORPORATE | United States | $10,702,684.45 | $347,904.65 | 11,295,907.87 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-5 EA | GNMA REMIC | United States | $1,474,278.90 | ($20,479.54) | 1,617,048.07 |
| FIXED INCOME | GNMA GTD REMIC P/T 18-92 W | GNMA REMIC | United States | $1,526,686.17 | ($74,465.35) | 1,471,092.81 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-103 | INTEREST ONLY | United States | $143,608.77 | ($135,591.22) | 1,336,993.66 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-108 | INTEREST ONLY | United States | $1,835,715.92 | ($119,657.94) | 10,381,442.75 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-158 | GNMA REMIC | United States | $1,446,688.05 | ($24,416.41) | 1,714,948.94 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-158 | GNMA REMIC | United States | $1,751,111.93 | ($23,507.15) | 2,143,610.60 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-158 | GNMA REMIC | United States | $3,202,587.57 | ($38,748.62) | 3,987,037.12 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-33 N | INTEREST ONLY | United States | $597,102.34 | $67,853.35 | 2,857,587.06 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-42 W | GNMA REMIC | United States | $1,311,674.92 | ($67,369.93) | 1,302,113.62 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-52 J | GNMA REMIC | United States | $1,310,878.63 | ($29,468.17) | 1,442,809.10 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-69 W | GNMA REMIC | United States | $1,577,293.04 | ($112,101.46) | 1,536,495.44 |
| FIXED INCOME | GNMA GTD REMIC P/T 19-78 P | GNMA REMIC | United States | $379,709.13 | ($5,428.73) | 424,662.49 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA GTD REMIC P/T 19-96 D | GNMA REMIC | United States | $1,073,129.07 | ($13,576.46) | 1,257,094.35 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-112 . | GNMA REMIC | United States | $707,922.52 | ($8,720.02) | 883,721.17 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-112 | GNMA REMIC | United States | $3,680,151.53 | ($96,302.95) | 4,814,284.66 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-127 | GNMA REMIC | United States | $798,782.05 | $18,206.93 | 994,363.39 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-13 C | INTEREST ONLY | United States | $270,835.18 | ($92,530.41) | 3,007,163.60 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-15 IN | INTEREST ONLY | United States | $244,587.81 | $40,143.57 | 1,440,899.03 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-17 A | GNMA REMIC | United States | $1,352,739.48 | ($5,870.01) | 1,568,239.05 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-17 P | GNMA REMIC | United States | $1,409,968.91 | ($20,440.28) | 1,656,944.82 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-21 G | GNMA REMIC | United States | $1,270,255.66 | ($18,927.93) | 1,461,348.96 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-31 E | GNMA REMIC | United States | $3,220,796.74 | ($46,304.53) | 3,744,082.13 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-34 IC | INTEREST ONLY | United States | $881,677.24 | ($94,706.19) | 4,786,088.37 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-63 U | GNMA REMIC | United States | $1,473,567.16 | $33,297.37 | 1,801,012.18 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-7 CI | INTEREST ONLY | United States | $638,012.03 | $138,262.51 | 3,411,342.56 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-95 A | GNMA REMIC | United States | $1,240,669.93 | ($14,927.38) | 1,531,021.84 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-97 D | CMO CORPORATE | United States | $13,089,095.80 | ($2,332,181.71) | 14,810,355.29 |
| FIXED INCOME | GNMA GTD REMIC P/T 20-H04 | GNMA REMIC | United States | $1,154,088.46 | $18,326.76 | 1,143,043.19 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-103 | GNMA REMIC | United States | $3,453,017.61 | ($90,994.01) | 4,196,684.01 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-131 . | GNMA REMIC | United States | $4,568,080.70 | ($2,174,550.52) | 6,687,083.82 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-131 . | GNMA REMIC | United States | $1,957,748.87 | ($931,950.42) | 2,865,893.07 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-136 | INTEREST ONLY | United States | $786,450.08 | ($3,166.68) | 6,563,048.34 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-140 | INTEREST ONLY | United States | $369,701.62 | ($9,909.43) | 3,758,912.92 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-146 | INTEREST ONLY | United States | $178,055.37 | ($12,610.39) | 1,105,041.72 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-182 | INTEREST ONLY | United States | $94,541.63 | ($445.80) | 506,880.33 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-213 | INTEREST ONLY | United States | $101,849.90 | $1,149.29 | 790,494.18 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-213 | INTEREST ONLY | United States | $66,421.92 | ($9,711.16) | 687,929.82 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-213 | INTEREST ONLY | United States | $123,357.04 | ($13,235.42) | 1,010,626.18 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-26 A | CMO CORPORATE | United States | $1,671,753.47 | $115,872.35 | 12,937,599.40 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-32 W | GNMA REMIC | United States | $1,809,617.95 | ($152,140.05) | 1,776,519.20 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-42 K | INTEREST ONLY | United States | $96,308.32 | ($10,151.35) | 742,642.28 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-96 B | INTEREST ONLY | United States | $223,759.19 | ($16,328.10) | 1,294,852.79 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-97 IA | INTEREST ONLY | United States | $416,893.75 | ($20,983.39) | 2,449,722.34 |
| FIXED INCOME | GNMA GTD REMIC P/T 21-98 IN | INTEREST ONLY | United States | $575,603.81 | ($11,234.31) | 2,999,811.43 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-120 | INTEREST ONLY | United States | $181,210.50 | ($20,490.56) | 1,196,003.65 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-120 | INTEREST ONLY | United States | $670,485.57 | ($57,652.94) | 3,680,952.89 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-125 | INTEREST ONLY | United States | $872,501.73 | ($64,672.48) | 4,837,020.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA GTD REMIC P/T 22-135 | CMO CORPORATE | United States | $16,886,894.30 | ($503,982.11) | 16,816,321.80 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-144 | INTEREST ONLY | United States | $485,437.18 | ($2,497.88) | 9,673,083.13 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-153 | GNMA REMIC | United States | $266,355.48 | ($5,402.58) | 273,066.55 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-154 | CMO CORPORATE | United States | $18,959,858.27 | ($690,239.32) | 19,280,558.22 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-162 | GNMA REMIC | United States | $22,999,584.06 | $4,018.19 | 27,924,542.55 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-173 | GNMA REMIC | United States | $12,709,970.31 | $63,932.43 | 12,510,511.06 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-174 | CMO CORPORATE | United States | $14,125,885.25 | $68,765.32 | 16,482,433.73 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-174 | CMO CORPORATE | United States | $5,288,014.43 | $25,742.24 | 6,170,186.57 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-191 | CMO CORPORATE | United States | $12,907,862.84 | $271,511.19 | 12,757,284.36 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-197 | CMO CORPORATE | United States | $5,253,821.64 | $40,139.75 | 5,253,878.06 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-207 | CMO CORPORATE | United States | $13,867,137.01 | $80,291.93 | 13,806,984.58 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-221 | INTEREST ONLY | United States | $141,927.47 | ($1,424.99) | 2,132,626.71 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-46 L | CMO CORPORATE | United States | $872,360.40 | ($7,557.06) | 1,047,000.00 |
| FIXED INCOME | GNMA GTD REMIC P/T 22-66 Y | GNMA REMIC | United States | $329,243.03 | ($1,734.05) | 395,000.00 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-105 | INTEREST ONLY | United States | $130,506.98 | ($12,873.82) | 2,277,040.71 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-110 | INTEREST ONLY | United States | $143,684.54 | ($21,747.06) | 2,026,538.77 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-111 | GNMA REMIC | United States | $4,509,362.98 | $20,844.85 | 4,494,605.69 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-168 | INTEREST ONLY | United States | $274,875.89 | ($2,060.84) | 2,427,946.27 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-177 | INTEREST ONLY | United States | $138,459.62 | ($19,053.34) | 2,241,211.98 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-19 B | GNMA REMIC | United States | $3,379,765.86 | ($50,095.77) | 3,212,359.12 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-19 B | GNMA REMIC | United States | $5,817,359.74 | ($86,226.45) | 5,529,213.97 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-197 | INTEREST ONLY | United States | $139,587.88 | ($17,142.93) | 1,712,796.62 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-3 BT | CMO CORPORATE | United States | $2,239,421.54 | ($25,508.41) | 2,127,527.76 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-3 BT | CMO CORPORATE | United States | $3,289,304.58 | ($37,467.20) | 3,124,952.89 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-33 IC | INTEREST ONLY | United States | $129,946.98 | ($5,489.82) | 1,856,224.28 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-36 IC | INTEREST ONLY | United States | $421,797.54 | ($86,283.38) | 7,178,383.10 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-37 IC | INTEREST ONLY | United States | $409,912.60 | ($65,934.60) | 2,216,622.41 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-6 GA | GNMA REMIC | United States | $2,995,496.05 | $3,414.55 | 2,994,577.71 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-70 IC | INTEREST ONLY | United States | $666,444.41 | ($26,831.56) | 3,290,704.33 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-96 B | GNMA REMIC | United States | $3,020,163.66 | $2,439.36 | 2,987,569.27 |
| FIXED INCOME | GNMA GTD REMIC P/T 23-H10 | GNMA REMIC | United States | $832,386.29 | $9,766.53 | 824,951.06 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-110 | GNMA REMIC | United States | $481,565.49 | $27,828.07 | 557,000.00 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-135 | INTEREST ONLY | United States | $502,207.97 | ($78,907.95) | 8,112,533.37 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-179 | INTEREST ONLY | United States | $724,739.39 | ($61,898.16) | 10,413,995.74 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-19 Z | GNMA REMIC | United States | $20,126,755.18 | $16,139.82 | 22,256,067.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA GTD REMIC P/T 24-193 | INTEREST ONLY | United States | $468,823.29 | ($21,149.71) | 7,163,683.81 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-197 | GNMA REMIC | United States | $9,153,678.82 | $172,618.82 | 9,900,150.14 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-206 | INTEREST ONLY | United States | $387,627.72 | ($24,664.66) | 3,873,436.69 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-24 A | INTEREST ONLY | United States | $314,299.56 | ($37,659.83) | 3,211,288.96 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-67 E | INTEREST ONLY | United States | $233,756.81 | ($23,148.32) | 4,265,003.47 |
| FIXED INCOME | GNMA GTD REMIC P/T 24-97 P | GNMA REMIC | United States | $3,192,807.51 | $23,829.51 | 3,162,470.99 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-11 A | GNMA REMIC | United States | $24,612,780.88 | ($66,811.65) | 24,849,137.59 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-110 | GNMA REMIC | United States | $1,014,230.93 | ($20,201.61) | 1,017,796.61 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-120 | INTEREST ONLY | United States | $706,202.72 | ($17,081.18) | 3,182,670.35 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-123 | GNMA REMIC | United States | $19,472,385.52 | $69,368.91 | 19,805,312.83 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-123 | GNMA REMIC | United States | $29,208,578.26 | $104,053.34 | 29,707,969.23 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-126 | INTEREST ONLY | United States | $151,647.06 | ($12,315.65) | 2,241,779.90 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-128 | INTEREST ONLY | United States | $335,940.92 | ($24,686.74) | 4,314,551.59 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-153 | GNMA REMIC | United States | $49,067,614.84 | ($169,287.03) | 49,486,268.67 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-153 | GNMA REMIC | United States | $8,130,829.50 | ($132,590.77) | 8,154,586.54 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-158 | GNMA REMIC | United States | $49,015,312.52 | ($64,281.56) | 49,628,221.05 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-173 | INTEREST ONLY | United States | $1,280,389.83 | ($68,508.92) | 12,434,188.39 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-3 IO | INTEREST ONLY | United States | $731,962.68 | ($51,482.38) | 10,423,584.59 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-35 IC | INTEREST ONLY | United States | $479,905.65 | ($37,966.37) | 8,410,717.27 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-59 A | GNMA REMIC | United States | $8,413,872.83 | ($110,906.61) | 9,398,874.92 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-7 EL | GNMA REMIC | United States | $171,821.60 | $8,430.97 | 240,000.00 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-73 IC | INTEREST ONLY | United States | $495,441.46 | ($34,296.31) | 8,317,742.56 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-91 A | GNMA REMIC | United States | $34,086,004.63 | $147,923.90 | 34,637,139.25 |
| FIXED INCOME | GNMA GTD REMIC P/T 25-91 A | GNMA REMIC | United States | $14,425,197.21 | $62,601.43 | 14,658,437.38 |
| FIXED INCOME | GNMA GTD REMIC P/T 26-36 A | GNMA REMIC | United States | $9,870,583.06 | ($44,923.37) | 9,966,376.55 |
| FIXED INCOME | GNMA GTD REMIC P/T 26-56 IC | INTEREST ONLY | United States | $210,859.65 | ($10,316.05) | 2,750,947.31 |
| FIXED INCOME | GNMA II POOL #0002524 | GNMA | United States | $10,075.86 | ($1,302.81) | 9,948.91 |
| FIXED INCOME | GNMA II POOL #0002934 | GNMA | United States | $7,254.73 | ($851.13) | 7,045.14 |
| FIXED INCOME | GNMA II POOL #0003010 | GNMA | United States | $4,232.56 | ($413.63) | 4,075.52 |
| FIXED INCOME | GNMA II POOL #0003120 | GNMA | United States | $7,007.07 | ($571.27) | 6,723.95 |
| FIXED INCOME | GNMA II POOL #0003161 | GNMA | United States | $17,605.21 | ($1,435.75) | 16,893.86 |
| FIXED INCOME | GNMA II POOL #0003238 | GNMA | United States | $40,308.73 | ($2,459.71) | 38,892.65 |
| FIXED INCOME | GNMA II POOL #0003273 | GNMA | United States | $8,069.03 | ($509.61) | 7,771.00 |
| FIXED INCOME | GNMA II POOL #0003295 | GNMA | United States | $18,479.23 | ($1,136.81) | 17,942.51 |
| FIXED INCOME | GNMA II POOL #0003296 | GNMA | United States | $12,194.52 | ($834.82) | 11,802.67 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0003458 | GNMA | United States | $64,698.45 | ($5,316.28) | 64,458.88 |
| FIXED INCOME | GNMA II POOL #0003474 | GNMA | United States | $24,145.37 | ($1,673.08) | 23,401.21 |
| FIXED INCOME | GNMA II POOL #0003568 | GNMA | United States | $19,155.34 | ($1,566.31) | 19,083.46 |
| FIXED INCOME | GNMA II POOL #0003570 | GNMA | United States | $21,861.57 | ($1,307.83) | 21,039.96 |
| FIXED INCOME | GNMA II POOL #0003583 | GNMA | United States | $3,150.89 | ($183.12) | 3,055.10 |
| FIXED INCOME | GNMA II POOL #0003595 | GNMA | United States | $45,915.68 | ($5,193.39) | 45,743.84 |
| FIXED INCOME | GNMA II POOL #0003665 | GNMA | United States | $6,352.70 | ($351.73) | 6,143.49 |
| FIXED INCOME | GNMA II POOL #0003691 | GNMA | United States | $469.31 | ($30.68) | 458.91 |
| FIXED INCOME | GNMA II POOL #0003796 | GNMA | United States | $5,094.24 | ($272.08) | 4,925.61 |
| FIXED INCOME | GNMA II POOL #0003807 | GNMA | United States | $9,010.29 | ($481.21) | 8,712.05 |
| FIXED INCOME | GNMA II POOL #0004195 | GNMA | United States | $311,799.90 | $14,427.27 | 295,985.40 |
| FIXED INCOME | GNMA II POOL #0004223 | GNMA | United States | $141,310.20 | ($8,443.08) | 132,330.68 |
| FIXED INCOME | GNMA II POOL #0004292 | GNMA | United States | $80,582.68 | ($4,896.43) | 75,534.23 |
| FIXED INCOME | GNMA II POOL #0004422 | GNMA | United States | $8,737.92 | ($913.38) | 9,047.21 |
| FIXED INCOME | GNMA II POOL #0004494 | GNMA | United States | $86,452.82 | ($9,232.70) | 89,512.97 |
| FIXED INCOME | GNMA II POOL #0004559 | GNMA | United States | $319,574.03 | ($27,344.70) | 312,775.33 |
| FIXED INCOME | GNMA II POOL #0004598 | GNMA | United States | $12,899.54 | ($1,239.45) | 12,945.62 |
| FIXED INCOME | GNMA II POOL #0004617 | GNMA | United States | $15,638.85 | ($1,502.74) | 15,694.72 |
| FIXED INCOME | GNMA II POOL #0004636 | GNMA | United States | $87,498.28 | ($8,196.98) | 87,810.89 |
| FIXED INCOME | GNMA II POOL #0004657 | GNMA | United States | $5,951.07 | ($555.04) | 5,972.33 |
| FIXED INCOME | GNMA II POOL #0004696 | GNMA | United States | $104,973.99 | ($9,792.63) | 105,349.04 |
| FIXED INCOME | GNMA II POOL #0004746 | GNMA | United States | $4,662.30 | ($393.94) | 4,678.96 |
| FIXED INCOME | GNMA II POOL #0004747 | GNMA | United States | $12,191.30 | ($578.88) | 11,975.06 |
| FIXED INCOME | GNMA II POOL #0004771 | GNMA | United States | $32,370.85 | ($3,127.20) | 32,547.59 |
| FIXED INCOME | GNMA II POOL #0004800 | GNMA | United States | $11,333.10 | ($1,234.60) | 11,734.62 |
| FIXED INCOME | GNMA II POOL #0004801 | GNMA | United States | $140,258.33 | ($13,206.07) | 140,873.95 |
| FIXED INCOME | GNMA II POOL #0004802 | GNMA | United States | $547,273.97 | ($25,984.65) | 537,567.30 |
| FIXED INCOME | GNMA II POOL #0004833 | GNMA | United States | $184,652.02 | ($18,881.69) | 191,194.05 |
| FIXED INCOME | GNMA II POOL #0004834 | GNMA | United States | $98,502.36 | ($9,133.19) | 98,874.12 |
| FIXED INCOME | GNMA II POOL #0004838 | GNMA | United States | $48,158.24 | ($3,006.36) | 45,941.27 |
| FIXED INCOME | GNMA II POOL #0004853 | GNMA | United States | $21,196.16 | ($2,486.38) | 21,835.64 |
| FIXED INCOME | GNMA II POOL #0004855 | GNMA | United States | $15,602.78 | ($740.88) | 15,326.04 |
| FIXED INCOME | GNMA II POOL #0004882 | GNMA | United States | $555,915.71 | ($64,308.08) | 575,611.21 |
| FIXED INCOME | GNMA II POOL #0004922 | GNMA | United States | $249,277.71 | ($26,870.84) | 258,109.35 |
| FIXED INCOME | GNMA II POOL #0004945 | GNMA | United States | $4,427.48 | ($473.61) | 4,584.34 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0004979 | GNMA | United States | $353,656.32 | ($3,201.28) | 347,906.58 |
| FIXED INCOME | GNMA II POOL #0005017 | GNMA | United States | $70,969.87 | ($6,714.95) | 71,311.45 |
| FIXED INCOME | GNMA II POOL #0005018 | GNMA | United States | $21,568.18 | ($1,945.05) | 21,340.34 |
| FIXED INCOME | GNMA II POOL #0005056 | GNMA | United States | $3,194.20 | ($267.12) | 3,141.50 |
| FIXED INCOME | GNMA II POOL #0005083 | GNMA | United States | $58,955.07 | ($4,963.13) | 58,011.43 |
| FIXED INCOME | GNMA II POOL #0005115 | GNMA | United States | $684,574.92 | ($69,585.19) | 688,437.05 |
| FIXED INCOME | GNMA II POOL #0005116 | GNMA | United States | $32,190.76 | ($2,701.09) | 31,667.40 |
| FIXED INCOME | GNMA II POOL #0005205 | GNMA | United States | $600,037.66 | ($52,777.82) | 589,395.15 |
| FIXED INCOME | GNMA II POOL #0005302 | GNMA | United States | $111,733.56 | ($20,132.80) | 124,573.80 |
| FIXED INCOME | GNMA II POOL #0005333 | GNMA | United States | $16,101.80 | ($1,538.03) | 16,192.65 |
| FIXED INCOME | GNMA II POOL #0008989 | GNMA | United States | $503.69 | ($13.15) | 502.42 |
| FIXED INCOME | GNMA II POOL #0609133 | GNMA | United States | $333,718.66 | ($35,763.84) | 345,445.38 |
| FIXED INCOME | GNMA II POOL #0609156 | GNMA | United States | $173,689.29 | ($20,598.96) | 181,648.52 |
| FIXED INCOME | GNMA II POOL #0748948 | GNMA | United States | $5,433.32 | ($558.20) | 5,554.12 |
| FIXED INCOME | GNMA II POOL #0764158 | GNMA | United States | $227,712.68 | ($34,910.54) | 249,461.56 |
| FIXED INCOME | GNMA II POOL #0783298 | GNMA | United States | $21,525.84 | ($2,036.70) | 21,629.45 |
| FIXED INCOME | GNMA II POOL #0783584 | GNMA | United States | $99,200.56 | ($9,841.94) | 99,760.21 |
| FIXED INCOME | GNMA II POOL #0783590 | GNMA | United States | $155,267.51 | ($15,406.75) | 156,112.07 |
| FIXED INCOME | GNMA II POOL #0784156 | GNMA | United States | $2,232,760.59 | ($305,845.28) | 2,335,246.79 |
| FIXED INCOME | GNMA II POOL #0784235 | GNMA | United States | $2,311,359.00 | ($296,274.89) | 2,453,402.85 |
| FIXED INCOME | GNMA II POOL #0784235 | GNMA | United States | $2,311,359.00 | ($296,274.97) | 2,453,402.85 |
| FIXED INCOME | GNMA II POOL #0784296 | GNMA | United States | $3,346,221.45 | ($376,836.82) | 3,530,011.49 |
| FIXED INCOME | GNMA II POOL #0784323 | GNMA | United States | $5,570,375.03 | ($686,400.48) | 5,848,879.17 |
| FIXED INCOME | GNMA II POOL #0784364 | GNMA | United States | $844,667.16 | ($110,913.05) | 927,373.41 |
| FIXED INCOME | GNMA II POOL #0784364 | GNMA | United States | $1,309,449.64 | ($171,943.80) | 1,437,665.44 |
| FIXED INCOME | GNMA II POOL #0784626 | GNMA | United States | $743,315.97 | ($56,508.86) | 764,468.82 |
| FIXED INCOME | GNMA II POOL #0784626 | GNMA | United States | $1,734,403.92 | ($131,853.79) | 1,783,760.58 |
| FIXED INCOME | GNMA II POOL #0784800 | GNMA | United States | $163,731.28 | ($22,825.32) | 180,084.79 |
| FIXED INCOME | GNMA II POOL #0784900 | GNMA | United States | $2,986,718.08 | ($427,797.09) | 3,224,410.90 |
| FIXED INCOME | GNMA II POOL #0785295 | GNMA | United States | $71,322.32 | ($710.43) | 70,743.17 |
| FIXED INCOME | GNMA II POOL #0785317 | GNMA | United States | $9,866,178.04 | ($2,446,345.46) | 11,917,449.09 |
| FIXED INCOME | GNMA II POOL #0785550 | GNMA | United States | $7,228,984.65 | ($1,405,915.06) | 7,782,111.18 |
| FIXED INCOME | GNMA II POOL #0785550 | GNMA | United States | $10,314,509.88 | ($2,005,997.70) | 11,103,725.69 |
| FIXED INCOME | GNMA II POOL #0785676 | GNMA | United States | $34,279,788.95 | ($6,781,650.11) | 37,635,081.96 |
| FIXED INCOME | GNMA II POOL #0786593 | GNMA | United States | $444,890.89 | ($5,569.47) | 475,210.94 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0786842 | GNMA | United States | $7,369,100.12 | $67,232.88 | 7,793,096.52 |
| FIXED INCOME | GNMA II POOL #0787333 | GNMA | United States | $10,295,451.88 | $183,625.29 | 9,618,861.18 |
| FIXED INCOME | GNMA II POOL #0787339 | GNMA | United States | $19,649,687.49 | $257,551.17 | 18,965,415.30 |
| FIXED INCOME | GNMA II POOL #0787570 | GNMA | United States | $12,006,618.47 | ($24,999.09) | 13,494,979.79 |
| FIXED INCOME | GNMA II POOL #0787720 | GNMA | United States | $18,536,019.95 | $96,180.10 | 18,612,392.80 |
| FIXED INCOME | GNMA II POOL #0787809 | GNMA | United States | $12,284,042.04 | $189,534.78 | 12,832,369.18 |
| FIXED INCOME | GNMA II POOL #0788131 | GNMA | United States | $24,750,051.81 | ($88,530.22) | 22,905,897.97 |
| FIXED INCOME | GNMA II POOL #0AA5878 | GNMA | United States | $2,765,322.91 | ($339,740.67) | 3,029,793.60 |
| FIXED INCOME | GNMA II POOL #0AC3885 | GNMA | United States | $3,499,699.48 | ($685,850.21) | 3,892,028.98 |
| FIXED INCOME | GNMA II POOL #0AD1744 | GNMA | United States | $117,104.20 | ($15,066.89) | 128,010.71 |
| FIXED INCOME | GNMA II POOL #0AD8811 | GNMA | United States | $167,118.47 | ($20,899.50) | 182,000.67 |
| FIXED INCOME | GNMA II POOL #0AE8491 | GNMA | United States | $130,648.17 | ($12,814.54) | 137,380.74 |
| FIXED INCOME | GNMA II POOL #0AE8526 | GNMA | United States | $205,377.32 | ($18,566.69) | 215,029.27 |
| FIXED INCOME | GNMA II POOL #0AF5765 | GNMA | United States | $425,402.42 | ($43,237.87) | 435,185.38 |
| FIXED INCOME | GNMA II POOL #0AF5788 | GNMA | United States | $121,306.92 | ($13,786.76) | 124,045.85 |
| FIXED INCOME | GNMA II POOL #0AI4167 | GNMA | United States | $33,073.53 | ($4,146.59) | 34,747.91 |
| FIXED INCOME | GNMA II POOL #0AJ2723 | GNMA | United States | $15,678.62 | ($1,989.67) | 16,494.72 |
| FIXED INCOME | GNMA II POOL #0AJ4687 | GNMA | United States | $27,451.40 | ($3,441.35) | 28,840.86 |
| FIXED INCOME | GNMA II POOL #0AJ5407 | GNMA | United States | $243,949.15 | ($37,595.52) | 267,991.57 |
| FIXED INCOME | GNMA II POOL #0AK1941 | GNMA | United States | $118,314.39 | ($15,087.81) | 124,468.96 |
| FIXED INCOME | GNMA II POOL #0AK6861 | GNMA | United States | $309,872.27 | ($45,219.58) | 346,431.14 |
| FIXED INCOME | GNMA II POOL #0AK8620 | GNMA | United States | $35,831.14 | ($4,349.87) | 37,490.34 |
| FIXED INCOME | GNMA II POOL #0AL1505 | GNMA | United States | $310,064.46 | ($45,355.11) | 346,328.52 |
| FIXED INCOME | GNMA II POOL #0AM5249 | GNMA | United States | $954,375.15 | ($145,114.63) | 1,048,433.63 |
| FIXED INCOME | GNMA II POOL #0AM7790 | GNMA | United States | $99,188.30 | ($14,854.82) | 109,056.05 |
| FIXED INCOME | GNMA II POOL #0AM8046 | GNMA | United States | $173,502.24 | ($25,803.21) | 193,794.45 |
| FIXED INCOME | GNMA II POOL #0AM8047 | GNMA | United States | $186,376.81 | ($27,789.22) | 208,307.42 |
| FIXED INCOME | GNMA II POOL #0AM8086 | GNMA | United States | $202,672.90 | ($27,246.16) | 226,381.88 |
| FIXED INCOME | GNMA II POOL #0AO8344 | GNMA | United States | $917,988.08 | ($119,638.05) | 969,555.51 |
| FIXED INCOME | GNMA II POOL #0AO8632 | GNMA | United States | $472,368.41 | ($53,669.23) | 483,018.98 |
| FIXED INCOME | GNMA II POOL #0AP5711 | GNMA | United States | $582,438.21 | ($105,645.32) | 652,630.82 |
| FIXED INCOME | GNMA II POOL #0AP5712 | GNMA | United States | $449,093.29 | ($59,806.77) | 471,863.86 |
| FIXED INCOME | GNMA II POOL #0AP5723 | GNMA | United States | $183,512.93 | ($29,414.18) | 201,732.01 |
| FIXED INCOME | GNMA II POOL #0AQ0095 | GNMA | United States | $1,751,087.83 | ($280,728.70) | 1,923,708.61 |
| FIXED INCOME | GNMA II POOL #0AQ0542 | GNMA | United States | $19,553.37 | ($2,968.37) | 20,819.32 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0AQ1882 | GNMA | United States | $1,045,028.83 | ($178,642.68) | 1,171,298.73 |
| FIXED INCOME | GNMA II POOL #0AQ1885 | GNMA | United States | $406,768.28 | ($51,278.91) | 427,312.03 |
| FIXED INCOME | GNMA II POOL #0AQ9104 | GNMA | United States | $130,310.89 | ($18,612.59) | 138,632.54 |
| FIXED INCOME | GNMA II POOL #0AQ9105 | GNMA | United States | $27,320.95 | ($3,324.01) | 28,535.62 |
| FIXED INCOME | GNMA II POOL #0AR0616 | GNMA | United States | $1,035,354.57 | ($140,927.38) | 1,087,839.19 |
| FIXED INCOME | GNMA II POOL #0AR0714 | GNMA | United States | $858,618.80 | ($137,082.22) | 918,050.31 |
| FIXED INCOME | GNMA II POOL #0AR2223 | GNMA | United States | $790,936.62 | ($108,235.73) | 835,367.01 |
| FIXED INCOME | GNMA II POOL #0AR6682 | GNMA | United States | $311,229.55 | ($47,260.64) | 332,111.62 |
| FIXED INCOME | GNMA II POOL #0AR6692 | GNMA | United States | $203,453.05 | ($27,482.47) | 213,726.15 |
| FIXED INCOME | GNMA II POOL #0AS6425 | GNMA | United States | $1,453,610.30 | ($191,296.25) | 1,624,599.38 |
| FIXED INCOME | GNMA II POOL #0AT2362 | GNMA | United States | $708,912.51 | ($91,065.03) | 792,302.32 |
| FIXED INCOME | GNMA II POOL #0AT8067 | GNMA | United States | $3,520,358.79 | ($436,512.16) | 3,871,773.90 |
| FIXED INCOME | GNMA II POOL #0AT8089 | GNMA | United States | $1,467,342.37 | ($259,843.33) | 1,613,800.11 |
| FIXED INCOME | GNMA II POOL #0AT8218 | GNMA | United States | $2,260,097.33 | ($297,459.02) | 2,525,982.22 |
| FIXED INCOME | GNMA II POOL #0AV4304 | GNMA | United States | $274,059.91 | ($35,229.26) | 306,321.71 |
| FIXED INCOME | GNMA II POOL #0AX4341 | GNMA | United States | $66,931.70 | ($12,207.60) | 73,032.34 |
| FIXED INCOME | GNMA II POOL #0AX4342 | GNMA | United States | $89,989.39 | ($16,737.74) | 98,919.15 |
| FIXED INCOME | GNMA II POOL #0AX4343 | GNMA | United States | $68,761.50 | ($12,099.27) | 75,228.38 |
| FIXED INCOME | GNMA II POOL #0AX4344 | GNMA | United States | $175,253.46 | ($30,722.91) | 191,991.96 |
| FIXED INCOME | GNMA II POOL #0AX4345 | GNMA | United States | $108,036.53 | ($18,429.38) | 118,431.67 |
| FIXED INCOME | GNMA II POOL #0AX5745 | GNMA | United States | $199,502.02 | ($26,254.65) | 222,969.57 |
| FIXED INCOME | GNMA II POOL #0AY0537 | GNMA | United States | $2,563,816.02 | ($346,526.84) | 2,726,584.00 |
| FIXED INCOME | GNMA II POOL #0AY0537 | GNMA | United States | $2,017,281.59 | ($272,656.96) | 2,145,351.95 |
| FIXED INCOME | GNMA II POOL #0AY0550 | GNMA | United States | $1,534,334.46 | ($192,410.08) | 1,587,811.97 |
| FIXED INCOME | GNMA II POOL #0AY0550 | GNMA | United States | $1,141,596.28 | ($143,159.43) | 1,181,385.34 |
| FIXED INCOME | GNMA II POOL #0AY0554 | GNMA | United States | $1,030,419.90 | ($139,757.08) | 1,101,613.50 |
| FIXED INCOME | GNMA II POOL #0AY2384 | GNMA | United States | $207,487.88 | ($30,460.93) | 227,509.47 |
| FIXED INCOME | GNMA II POOL #0AY6861 | GNMA | United States | $721,104.06 | ($95,100.39) | 765,565.55 |
| FIXED INCOME | GNMA II POOL #0AZ3293 | GNMA | United States | $553,226.93 | ($75,268.64) | 590,888.17 |
| FIXED INCOME | GNMA II POOL #0BA7274 | GNMA | United States | $406,975.07 | ($59,623.63) | 446,544.91 |
| FIXED INCOME | GNMA II POOL #0BB5116 | GNMA | United States | $773,290.83 | ($134,076.32) | 866,814.32 |
| FIXED INCOME | GNMA II POOL #0BB5156 | GNMA | United States | $2,187,690.82 | ($380,316.59) | 2,452,412.39 |
| FIXED INCOME | GNMA II POOL #0BB8780 | GNMA | United States | $1,329,013.79 | ($179,367.79) | 1,420,837.80 |
| FIXED INCOME | GNMA II POOL #0BC1494 | GNMA | United States | $484,569.06 | ($72,325.74) | 532,243.92 |
| FIXED INCOME | GNMA II POOL #0BC4803 | GNMA | United States | $4,213,199.34 | ($657,979.22) | 4,666,882.55 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0BC4866 | GNMA | United States | $1,057,243.75 | ($166,447.63) | 1,170,661.32 |
| FIXED INCOME | GNMA II POOL #0BC4901 | GNMA | United States | $1,421,972.24 | ($218,011.76) | 1,574,621.27 |
| FIXED INCOME | GNMA II POOL #0BC6760 | GNMA | United States | $509,008.85 | ($76,606.87) | 559,088.25 |
| FIXED INCOME | GNMA II POOL #0BC6801 | GNMA | United States | $647,002.36 | ($115,465.20) | 730,435.08 |
| FIXED INCOME | GNMA II POOL #0BD0080 | GNMA | United States | $147,021.62 | ($19,080.38) | 156,576.99 |
| FIXED INCOME | GNMA II POOL #0BD0493 | GNMA | United States | $2,243,028.12 | ($201,963.05) | 2,313,759.75 |
| FIXED INCOME | GNMA II POOL #0BD0493 | GNMA | United States | $1,281,785.63 | ($115,412.41) | 1,322,205.45 |
| FIXED INCOME | GNMA II POOL #0BD0560 | GNMA | United States | $206,494.96 | ($13,960.49) | 211,183.22 |
| FIXED INCOME | GNMA II POOL #0BD7584 | GNMA | United States | $505,095.95 | ($42,284.40) | 522,844.79 |
| FIXED INCOME | GNMA II POOL #0BD8632 | GNMA | United States | $2,316,273.31 | ($388,162.35) | 2,597,427.52 |
| FIXED INCOME | GNMA II POOL #0BE0024 | GNMA | United States | $123,725.35 | ($15,956.26) | 131,700.71 |
| FIXED INCOME | GNMA II POOL #0BE0025 | GNMA | United States | $343,657.44 | ($39,756.88) | 361,507.48 |
| FIXED INCOME | GNMA II POOL #0BE0141 | GNMA | United States | $5,323,047.50 | ($674,411.09) | 5,672,753.87 |
| FIXED INCOME | GNMA II POOL #0BE1414 | GNMA | United States | $278,030.97 | ($35,789.44) | 295,324.17 |
| FIXED INCOME | GNMA II POOL #0BE1422 | GNMA | United States | $596,732.44 | ($92,005.31) | 660,791.79 |
| FIXED INCOME | GNMA II POOL #0BE5630 | GNMA | United States | $1,942,499.34 | ($144,691.38) | 1,994,926.00 |
| FIXED INCOME | GNMA II POOL #0BH6398 | GNMA | United States | $82,318.64 | ($12,714.12) | 91,846.82 |
| FIXED INCOME | GNMA II POOL #0BM5460 | GNMA | United States | $6,576,862.78 | ($980,658.57) | 7,265,030.71 |
| FIXED INCOME | GNMA II POOL #0BN2635 | GNMA | United States | $3,876,202.12 | ($511,756.68) | 4,186,068.89 |
| FIXED INCOME | GNMA II POOL #0BN2636 | GNMA | United States | $4,484,161.63 | ($698,914.87) | 4,957,906.08 |
| FIXED INCOME | GNMA II POOL #0BO2767 | GNMA | United States | $54,832.91 | ($8,440.97) | 61,300.75 |
| FIXED INCOME | GNMA II POOL #0BO2768 | GNMA | United States | $101,247.65 | ($15,380.38) | 113,196.70 |
| FIXED INCOME | GNMA II POOL #0BO2769 | GNMA | United States | $188,719.54 | ($28,479.54) | 211,064.99 |
| FIXED INCOME | GNMA II POOL #0BP6217 | GNMA | United States | $171,458.52 | ($26,452.49) | 191,507.43 |
| FIXED INCOME | GNMA II POOL #0BP6226 | GNMA | United States | $172,551.55 | ($26,515.77) | 192,859.67 |
| FIXED INCOME | GNMA II POOL #0BQ4128 | GNMA | United States | $7,440,175.23 | ($1,011,276.84) | 8,158,265.79 |
| FIXED INCOME | GNMA II POOL #0BQ7067 | GNMA | United States | $1,703,732.43 | ($310,154.24) | 1,895,609.15 |
| FIXED INCOME | GNMA II POOL #0BQ7074 | GNMA | United States | $1,293,693.32 | ($222,679.14) | 1,426,335.38 |
| FIXED INCOME | GNMA II POOL #0BR4626 | GNMA | United States | $226,608.82 | ($34,822.73) | 253,279.10 |
| FIXED INCOME | GNMA II POOL #0BR8755 | GNMA | United States | $6,934,333.34 | ($1,505,609.40) | 7,837,441.76 |
| FIXED INCOME | GNMA II POOL #0BR8755 | GNMA | United States | $4,868,787.24 | ($1,057,130.56) | 5,502,884.64 |
| FIXED INCOME | GNMA II POOL #0BS2042 | GNMA | United States | $198,603.94 | ($30,648.12) | 221,834.44 |
| FIXED INCOME | GNMA II POOL #0BS2063 | GNMA | United States | $175,586.03 | ($27,080.18) | 196,108.82 |
| FIXED INCOME | GNMA II POOL #0BS2064 | GNMA | United States | $300,880.25 | ($46,208.77) | 336,265.47 |
| FIXED INCOME | GNMA II POOL #0BS2065 | GNMA | United States | $82,682.96 | ($12,551.73) | 92,432.77 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0BS2066 | GNMA | United States | $215,637.99 | ($32,511.24) | 241,141.07 |
| FIXED INCOME | GNMA II POOL #0BU3175 | GNMA | United States | $1,897,523.51 | ($310,982.63) | 2,029,256.04 |
| FIXED INCOME | GNMA II POOL #0BU3175 | GNMA | United States | $2,410,729.11 | ($395,091.53) | 2,578,090.14 |
| FIXED INCOME | GNMA II POOL #0BY0769 | GNMA | United States | $1,361,789.40 | ($48,803.77) | 1,590,497.66 |
| FIXED INCOME | GNMA II POOL #0CF8197 | GNMA | United States | $16,805,449.37 | ($3,309,243.46) | 18,823,518.82 |
| FIXED INCOME | GNMA II POOL #0CH7005 | GNMA | United States | $13,065,035.66 | ($3,050,403.49) | 16,058,566.58 |
| FIXED INCOME | GNMA II POOL #0CH7008 | GNMA | United States | $5,612,297.55 | ($1,352,726.56) | 6,940,444.06 |
| FIXED INCOME | GNMA II POOL #0CH7852 | GNMA | United States | $9,009,729.82 | ($1,434,038.95) | 9,966,221.30 |
| FIXED INCOME | GNMA II POOL #0CI2248 | GNMA | United States | $19,307,322.02 | ($4,240,005.96) | 21,650,643.32 |
| FIXED INCOME | GNMA II POOL #0CI2310 | GNMA | United States | $16,802,063.09 | ($3,531,090.36) | 18,841,533.49 |
| FIXED INCOME | GNMA II POOL #0CI5859 | GNMA | United States | $13,639,227.96 | ($2,222,597.01) | 15,385,827.05 |
| FIXED INCOME | GNMA II POOL #0CI5879 | GNMA | United States | $14,313,323.44 | ($2,996,391.39) | 16,007,444.66 |
| FIXED INCOME | GNMA II POOL #0CI5879 | GNMA | United States | $17,487,886.11 | ($3,660,964.03) | 19,557,747.75 |
| FIXED INCOME | GNMA II POOL #0CJ2164 | GNMA | United States | $8,406,527.89 | ($719,237.98) | 9,097,809.81 |
| FIXED INCOME | GNMA II POOL #0CJ2166 | GNMA | United States | $6,957,841.09 | ($432,576.48) | 7,202,112.75 |
| FIXED INCOME | GNMA II POOL #0CJ2168 | GNMA | United States | $3,461,863.00 | ($215,380.04) | 3,583,548.36 |
| FIXED INCOME | GNMA II POOL #0CJ3298 | GNMA | United States | $7,634,313.83 | ($1,266,298.16) | 8,164,139.25 |
| FIXED INCOME | GNMA II POOL #0CK1560 | GNMA | United States | $25,660,487.86 | ($4,616,478.18) | 28,384,658.11 |
| FIXED INCOME | GNMA II POOL #0CK1568 | GNMA | United States | $8,588,255.40 | ($1,423,226.03) | 9,122,079.49 |
| FIXED INCOME | GNMA II POOL #0CK1632 | GNMA | United States | $28,395,446.18 | ($4,273,768.94) | 30,366,429.93 |
| FIXED INCOME | GNMA II POOL #0CL5007 | GNMA | United States | $21,169,545.44 | ($3,044,712.20) | 22,638,965.21 |
| FIXED INCOME | GNMA II POOL #0CL5067 | GNMA | United States | $7,511,108.44 | ($969,977.61) | 7,985,330.61 |
| FIXED INCOME | GNMA II POOL #0CL5073 | GNMA | United States | $6,808,021.37 | ($1,003,588.26) | 7,530,774.95 |
| FIXED INCOME | GNMA II POOL #0CM7789 | GNMA | United States | $8,831,831.84 | ($768,529.88) | 9,404,436.64 |
| FIXED INCOME | GNMA II POOL #0CS4481 | GNMA | United States | $31,771,193.65 | $954,615.71 | 30,672,800.66 |
| FIXED INCOME | GNMA II POOL #0DD0079 | GNMA | United States | $2,102,383.39 | $24,701.42 | 1,964,324.14 |
| FIXED INCOME | GNMA II POOL #0DD0080 | GNMA | United States | $2,121,556.00 | $18,751.82 | 1,968,687.42 |
| FIXED INCOME | GNMA II POOL #0DE2916 | GNMA | United States | $4,318,848.41 | $15,268.57 | 4,239,762.70 |
| FIXED INCOME | GNMA II POOL #0DE2936 | GNMA | United States | $2,052,575.40 | $18,573.56 | 1,988,332.38 |
| FIXED INCOME | GNMA II POOL #0DF2898 | GNMA | United States | $2,830,791.32 | $54,749.55 | 2,644,899.00 |
| FIXED INCOME | GNMA II POOL #0DF2899 | GNMA | United States | $3,039,076.38 | $92,005.27 | 2,829,188.33 |
| FIXED INCOME | GNMA II POOL #0DF5166 | GNMA | United States | $2,923,702.49 | ($5,041.84) | 2,933,480.76 |
| FIXED INCOME | GNMA II POOL #0MA0023 | GNMA | United States | $208,784.17 | ($21,633.46) | 216,185.64 |
| FIXED INCOME | GNMA II POOL #0MA0024 | GNMA | United States | $28,552.20 | ($2,727.30) | 28,713.29 |
| FIXED INCOME | GNMA II POOL #0MA0392 | GNMA | United States | $76,749.52 | ($9,878.83) | 81,324.28 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0MA0699 | GNMA | United States | $133,568.70 | ($16,100.15) | 141,560.25 |
| FIXED INCOME | GNMA II POOL #0MA0934 | GNMA | United States | $37,815.41 | ($4,069.48) | 40,113.22 |
| FIXED INCOME | GNMA II POOL #0MA1158 | GNMA | United States | $27,698.59 | ($2,947.56) | 28,644.04 |
| FIXED INCOME | GNMA II POOL #0MA1600 | GNMA | United States | $14,676.36 | ($1,137.85) | 15,622.18 |
| FIXED INCOME | GNMA II POOL #0MA2826 | GNMA | United States | $9,558,801.94 | ($811,961.52) | 10,291,708.84 |
| FIXED INCOME | GNMA II POOL #0MA3936 | GNMA | United States | $1,768,812.95 | ($286,594.84) | 1,955,786.10 |
| FIXED INCOME | GNMA II POOL #0MA4069 | GNMA | United States | $671,684.98 | ($45,638.21) | 724,378.70 |
| FIXED INCOME | GNMA II POOL #0MA4510 | GNMA | United States | $82,743.14 | ($766.86) | 89,361.55 |
| FIXED INCOME | GNMA II POOL #0MA4511 | GNMA | United States | $1,030,888.51 | ($106,622.61) | 1,080,558.17 |
| FIXED INCOME | GNMA II POOL #0MA4586 | GNMA | United States | $181,084.88 | ($1,678.28) | 195,569.40 |
| FIXED INCOME | GNMA II POOL #0MA4900 | GNMA | United States | $110,337.69 | ($1,246.72) | 119,403.18 |
| FIXED INCOME | GNMA II POOL #0MA5077 | GNMA | United States | $186,075.01 | ($2,165.67) | 201,430.74 |
| FIXED INCOME | GNMA II POOL #0MA5329 | GNMA | United States | $138,840.79 | ($2,004.72) | 150,714.59 |
| FIXED INCOME | GNMA II POOL #0MA5397 | GNMA | United States | $29,036.31 | ($409.67) | 31,509.27 |
| FIXED INCOME | GNMA II POOL #0MA5594 | GNMA | United States | $1,017,986.26 | $2,454.30 | 1,103,105.56 |
| FIXED INCOME | GNMA II POOL #0MA5818 | GNMA | United States | $1,207,467.10 | ($85,139.56) | 1,230,464.49 |
| FIXED INCOME | GNMA II POOL #0MA5932 | GNMA | United States | $656,445.21 | ($47,203.33) | 669,172.87 |
| FIXED INCOME | GNMA II POOL #0MA6412 | GNMA | United States | $2,984.49 | ($266.36) | 3,038.14 |
| FIXED INCOME | GNMA II POOL #0MA6599 | GNMA | United States | $979,963.48 | ($167,718.24) | 1,096,523.98 |
| FIXED INCOME | GNMA II POOL #0MA6602 | GNMA | United States | $6,702.33 | ($615.25) | 6,828.87 |
| FIXED INCOME | GNMA II POOL #0MA6656 | GNMA | United States | $421,732.70 | ($72,798.69) | 472,000.78 |
| FIXED INCOME | GNMA II POOL #0MA6756 | GNMA | United States | $2,428,236.28 | $52,639.00 | 2,859,832.71 |
| FIXED INCOME | GNMA II POOL #0MA6818 | GNMA | United States | $4,634,237.98 | ($860,306.43) | 5,620,891.87 |
| FIXED INCOME | GNMA II POOL #0MA6930 | GNMA | United States | $3,945,248.91 | ($72,597.77) | 4,777,448.61 |
| FIXED INCOME | GNMA II POOL #0MA6994 | GNMA | United States | $11,138,461.23 | $26,139.91 | 13,513,504.72 |
| FIXED INCOME | GNMA II POOL #0MA7051 | GNMA | United States | $529,554.04 | $15,912.44 | 642,470.34 |
| FIXED INCOME | GNMA II POOL #0MA7051 | GNMA | United States | $3,059,819.83 | ($51,471.62) | 3,712,262.31 |
| FIXED INCOME | GNMA II POOL #0MA7053 | GNMA | United States | $374,280.70 | ($62,592.44) | 417,896.57 |
| FIXED INCOME | GNMA II POOL #0MA7135 | GNMA | United States | $1,441,203.54 | ($14,562.53) | 1,748,531.21 |
| FIXED INCOME | GNMA II POOL #0MA7135 | GNMA | United States | $4,006,681.67 | ($375,633.57) | 4,861,081.58 |
| FIXED INCOME | GNMA II POOL #0MA7137 | GNMA | United States | $2,803,308.93 | ($465,259.99) | 3,123,812.04 |
| FIXED INCOME | GNMA II POOL #0MA7192 | GNMA | United States | $12,718,214.00 | $39,049.74 | 15,430,293.88 |
| FIXED INCOME | GNMA II POOL #0MA7192 | GNMA | United States | $3,663,384.60 | ($405,256.29) | 4,444,578.54 |
| FIXED INCOME | GNMA II POOL #0MA7226 | GNMA | United States | $7,267,486.14 | ($832,900.58) | 7,861,274.40 |
| FIXED INCOME | GNMA II POOL #0MA7226 | GNMA | United States | $4,465,459.62 | ($511,770.48) | 4,830,308.96 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0MA7312 | GNMA | United States | $2,690,706.85 | ($242,599.42) | 3,132,359.03 |
| FIXED INCOME | GNMA II POOL #0MA7314 | GNMA | United States | $29,439,602.22 | ($83,689.95) | 32,023,004.76 |
| FIXED INCOME | GNMA II POOL #0MA7317 | GNMA | United States | $374,346.26 | ($1,214.40) | 368,837.07 |
| FIXED INCOME | GNMA II POOL #0MA7367 | GNMA | United States | $3,247,405.70 | ($18,474.65) | 3,780,478.35 |
| FIXED INCOME | GNMA II POOL #0MA7419 | GNMA | United States | $2,516,462.78 | ($102,240.96) | 2,816,757.27 |
| FIXED INCOME | GNMA II POOL #0MA7534 | GNMA | United States | $1,565,420.33 | ($25,937.89) | 1,822,410.60 |
| FIXED INCOME | GNMA II POOL #0MA7590 | GNMA | United States | $1,256,684.51 | ($16,441.02) | 1,406,647.16 |
| FIXED INCOME | GNMA II POOL #0MA7767 | GNMA | United States | $2,864,631.27 | ($68,342.43) | 3,334,947.84 |
| FIXED INCOME | GNMA II POOL #0MA7768 | GNMA | United States | $1,848,347.62 | ($163,370.94) | 2,068,937.76 |
| FIXED INCOME | GNMA II POOL #0MA7769 | GNMA | United States | $3,287,582.05 | ($20,583.37) | 3,593,745.18 |
| FIXED INCOME | GNMA II POOL #0MA7827 | GNMA | United States | $79,023.96 | $579.65 | 92,019.57 |
| FIXED INCOME | GNMA II POOL #0MA7829 | GNMA | United States | $2,420,619.27 | ($3,474.60) | 2,653,673.75 |
| FIXED INCOME | GNMA II POOL #0MA7881 | GNMA | United States | $1,808,120.89 | $13,263.27 | 2,105,469.30 |
| FIXED INCOME | GNMA II POOL #0MA7938 | GNMA | United States | $1,069,568.51 | $19,660.57 | 1,173,149.81 |
| FIXED INCOME | GNMA II POOL #0MA7989 | GNMA | United States | $1,410,719.25 | ($3,897.04) | 1,549,429.33 |
| FIXED INCOME | GNMA II POOL #0MA7990 | GNMA | United States | $761,332.64 | $3,232.38 | 806,579.03 |
| FIXED INCOME | GNMA II POOL #0MA8042 | GNMA | United States | $12,046,773.66 | ($108,863.00) | 14,027,885.12 |
| FIXED INCOME | GNMA II POOL #0MA8044 | GNMA | United States | $2,598,139.93 | $41,896.84 | 2,831,585.26 |
| FIXED INCOME | GNMA II POOL #0MA8044 | GNMA | United States | $1,527,785.13 | ($17,770.30) | 1,665,058.07 |
| FIXED INCOME | GNMA II POOL #0MA8046 | GNMA | United States | $4,479,807.66 | $109,800.89 | 4,598,494.80 |
| FIXED INCOME | GNMA II POOL #0MA8147 | GNMA | United States | $2,735,546.96 | ($205,289.55) | 3,182,558.52 |
| FIXED INCOME | GNMA II POOL #0MA8149 | GNMA | United States | $1,503,818.37 | ($26,741.24) | 1,638,902.15 |
| FIXED INCOME | GNMA II POOL #0MA8151 | GNMA | United States | $881,127.36 | $7,281.69 | 904,165.49 |
| FIXED INCOME | GNMA II POOL #0MA8199 | GNMA | United States | $469,579.75 | ($10,645.02) | 515,230.92 |
| FIXED INCOME | GNMA II POOL #0MA8201 | GNMA | United States | $6,048,184.76 | $82,995.97 | 6,212,186.49 |
| FIXED INCOME | GNMA II POOL #0MA8267 | GNMA | United States | $0.00 | ($0.01) | 0.01 |
| FIXED INCOME | GNMA II POOL #0MA8268 | GNMA | United States | $2,416,932.20 | ($38,036.80) | 2,481,730.18 |
| FIXED INCOME | GNMA II POOL #0MA8269 | GNMA | United States | $2,304,840.69 | ($10,805.74) | 2,308,912.07 |
| FIXED INCOME | GNMA II POOL #0MA8271 | GNMA | United States | $704,495.99 | $11,279.53 | 680,771.11 |
| FIXED INCOME | GNMA II POOL #0MA8345 | GNMA | United States | $1,141,202.55 | ($2,696.11) | 1,252,586.74 |
| FIXED INCOME | GNMA II POOL #0MA8346 | GNMA | United States | $5,019,545.65 | ($45,862.82) | 5,297,654.88 |
| FIXED INCOME | GNMA II POOL #0MA8348 | GNMA | United States | $16,683,328.00 | ($130,612.96) | 16,707,777.04 |
| FIXED INCOME | GNMA II POOL #0MA8428 | GNMA | United States | $9,419,467.44 | ($81,286.91) | 9,444,432.22 |
| FIXED INCOME | GNMA II POOL #0MA8428 | GNMA | United States | $1,840,563.64 | $19,872.03 | 1,845,441.75 |
| FIXED INCOME | GNMA II POOL #0MA8429 | GNMA | United States | $365,465.41 | $11,328.22 | 358,544.31 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0MA8429 | GNMA | United States | $2,149,386.16 | $9,953.08 | 2,108,681.58 |
| FIXED INCOME | GNMA II POOL #0MA8569 | GNMA | United States | $2,135,168.95 | ($30,991.37) | 2,140,849.34 |
| FIXED INCOME | GNMA II POOL #0MA8570 | GNMA | United States | $1,388,813.88 | ($1,841.31) | 1,362,900.59 |
| FIXED INCOME | GNMA II POOL #0MA8649 | GNMA | United States | $556,482.19 | $6,200.85 | 538,090.27 |
| FIXED INCOME | GNMA II POOL #0MA8722 | GNMA | United States | $688,432.51 | ($12,995.03) | 749,480.17 |
| FIXED INCOME | GNMA II POOL #0MA8726 | GNMA | United States | $2,337,738.33 | $143,764.85 | 2,296,102.35 |
| FIXED INCOME | GNMA II POOL #0MA8881 | GNMA | United States | $28,069.50 | $495.72 | 26,824.91 |
| FIXED INCOME | GNMA II POOL #0MA8948 | GNMA | United States | $3,058,860.36 | $56,923.38 | 3,004,380.92 |
| FIXED INCOME | GNMA II POOL #0MA8949 | GNMA | United States | $518,078.87 | $2,850.37 | 501,324.61 |
| FIXED INCOME | GNMA II POOL #0MA9016 | GNMA | United States | $1,549,226.85 | $44,541.88 | 1,554,938.66 |
| FIXED INCOME | GNMA II POOL #0MA9018 | GNMA | United States | $12,055,629.22 | $346,086.76 | 11,658,313.88 |
| FIXED INCOME | GNMA II POOL #0MA9173 | GNMA | United States | $306,108.10 | $5,515.23 | 292,429.23 |
| FIXED INCOME | GNMA II POOL #0MA9241 | GNMA | United States | $1,135,017.14 | $16,683.01 | 1,112,496.50 |
| FIXED INCOME | GNMA II POOL #0MA9243 | GNMA | United States | $287,614.46 | $5,182.03 | 274,762.01 |
| FIXED INCOME | GNMA II POOL #0MA9304 | GNMA | United States | $1,910,946.32 | ($13,247.84) | 1,920,767.85 |
| FIXED INCOME | GNMA II POOL #0MA9361 | GNMA | United States | $1,595,223.21 | $12,045.21 | 1,604,890.00 |
| FIXED INCOME | GNMA II POOL #0MA9422 | GNMA | United States | $1,882,481.59 | $31,103.25 | 1,890,769.46 |
| FIXED INCOME | GNMA II POOL #0MA9486 | GNMA | United States | $3,977,107.82 | ($45,538.47) | 4,109,983.59 |
| FIXED INCOME | GNMA II POOL #0MA9488 | GNMA | United States | $1,720,287.12 | $31,753.38 | 1,693,340.43 |
| FIXED INCOME | GNMA II POOL #0MA9539 | GNMA | United States | $247,927.05 | $5,437.93 | 256,263.30 |
| FIXED INCOME | GNMA II POOL #0MA9541 | GNMA | United States | $1,883,206.43 | $25,456.11 | 1,855,479.38 |
| FIXED INCOME | GNMA II POOL #0MA9543 | GNMA | United States | $337,561.57 | $2,968.79 | 323,001.73 |
| FIXED INCOME | GNMA II POOL #0MA9605 | GNMA | United States | $733,082.20 | $156.26 | 722,502.36 |
| FIXED INCOME | GNMA II POOL #0MA9845 | GNMA | United States | $42,972.47 | $393.56 | 49,947.46 |
| FIXED INCOME | GNMA II POOL #0MA9905 | GNMA | United States | $1,886,285.02 | ($20,694.55) | 1,900,545.44 |
| FIXED INCOME | GNMA II POOL #0MA9906 | GNMA | United States | $2,751,916.03 | $23,962.54 | 2,716,108.66 |
| FIXED INCOME | GNMA II POOL #0MA9963 | GNMA | United States | $494,290.50 | $5,267.11 | 510,209.03 |
| FIXED INCOME | GNMA II POOL #0MA9965 | GNMA | United States | $865,052.10 | $13,456.58 | 854,555.32 |
| FIXED INCOME | GNMA II POOL #0MB0024 | GNMA | United States | $1,121,955.94 | ($974.03) | 1,158,686.30 |
| FIXED INCOME | GNMA II POOL #0MB0025 | GNMA | United States | $1,812,496.77 | ($19,801.12) | 1,825,831.43 |
| FIXED INCOME | GNMA II POOL #0MB0090 | GNMA | United States | $6,574,448.24 | ($54,824.08) | 6,800,637.44 |
| FIXED INCOME | GNMA II POOL #0MB0092 | GNMA | United States | $4,139,898.44 | ($37,214.94) | 4,091,239.96 |
| FIXED INCOME | GNMA II POOL #0MB0259 | GNMA | United States | $1,011,850.44 | $7,612.01 | 1,000,590.46 |
| FIXED INCOME | GNMA II POOL #0MB0308 | GNMA | United States | $645,799.52 | ($4,061.02) | 638,650.89 |
| FIXED INCOME | GNMA II POOL #0MB0308 | GNMA | United States | $1,807,321.35 | $25,149.95 | 1,787,315.33 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GNMA II POOL #0MB0309 | GNMA | United States | $13,410,033.40 | $88,232.46 | 13,049,095.41 |
| FIXED INCOME | GNMA II POOL #0MB0361 | GNMA | United States | $6,590,528.42 | $115,132.67 | 7,376,741.53 |
| FIXED INCOME | GNMA II POOL #0MB0365 | GNMA | United States | $792,882.64 | ($13,156.51) | 799,150.65 |
| FIXED INCOME | GNMA II POOL #0MB0422 | GNMA | United States | $12,285,730.56 | $28,235.46 | 12,718,542.57 |
| FIXED INCOME | GNMA II POOL #0MB0494 | GNMA | United States | $44,957,621.25 | ($175,694.28) | 45,212,165.75 |
| FIXED INCOME | GNMA II POOL #0MB0556 | GNMA | United States | $969,142.92 | $644.55 | 958,415.05 |
| FIXED INCOME | GNMA II POOL #0MB0618 | GNMA | United States | $1,750,033.39 | ($14,211.79) | 1,957,553.66 |
| FIXED INCOME | GNMA II POOL #0MB0746 | GNMA | United States | $2,661,076.42 | ($13,752.66) | 2,631,619.83 |
| FIXED INCOME | GNMA II POOL #0MB0814 | GNMA | United States | $1,010,808.41 | $750.34 | 999,619.34 |
| FIXED INCOME | GNMA II POOL #0MB0872 | GNMA | United States | $3,061,523.28 | ($12,392.48) | 3,027,633.96 |
| FIXED INCOME | GNMA II POOL #0MB0937 | GNMA | United States | $4,554,644.95 | ($42,892.89) | 4,504,227.62 |
| FIXED INCOME | GNMA II POOL #0MB0997 | GNMA | United States | $1,356,673.77 | ($880.77) | 1,341,656.16 |
| FIXED INCOME | GNMA II POOL #0MB1070 | GNMA | United States | $2,711,291.46 | $5,499.83 | 2,732,835.31 |
| FIXED INCOME | GNMA II POOL #0MB1150 | GNMA | United States | $9,570,350.17 | ($43,831.69) | 9,984,438.10 |
| FIXED INCOME | GOHL CAPITAL LTD REGS | YANKEE BONDS - COI | Isle of Man | $1,319,999.71 | ($82,095.43) | 1,300,000.00 |
| FIXED INCOME | GOLDMAN SACHS BANK USA/ | BANKS & FINANCE | United States | $2,642,558.31 | $2,030.58 | 2,631,000.00 |
| FIXED INCOME | GOLDMAN SACHS BDC INC | BANKS & FINANCE | United States | $350,130.83 | ($5,930.39) | 350,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $3,296,982.98 | $5,414.47 | 3,185,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,149,647.05 | $4,836.88 | 1,140,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,120,731.21 | ($103,290.90) | 1,105,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,105,012.25 | ($680,058.63) | 4,140,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,304,693.59 | ($484,188.99) | 4,765,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,886,711.51 | ($9,785.67) | 1,705,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,143,342.68 | $44,661.80 | 1,150,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $167,691.63 | ($489.79) | 168,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $149,407.17 | $5,835.96 | 150,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $103,723.71 | $2,814.95 | 104,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,274,862.15 | ($28,839.52) | 1,275,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $3,780,331.19 | ($89,059.91) | 3,785,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,353,290.87 | $116,691.27 | 1,498,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $472,529.15 | $40,355.03 | 528,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $257,061.39 | $2,164.54 | 250,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $276,228.76 | ($1,208.47) | 275,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $168,188.79 | $1,562.51 | 165,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,423,159.03 | ($10,114.67) | 1,415,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $476,808.54 | ($28.34) | 475,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $433,631.25 | $25,637.78 | 480,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $114,987.57 | ($1,304.01) | 115,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $674,529.07 | ($14,291.12) | 656,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,241,755.59 | ($52,515.88) | 2,183,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,697,712.46 | ($38,186.46) | 2,714,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,800,267.16 | ($40,761.75) | 1,825,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,220,691.79 | ($36,151.31) | 1,245,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,860,851.24 | ($1,050.98) | 2,850,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $663,568.21 | $2,791.82 | 658,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,388,266.75 | ($36,860.65) | 4,345,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $427,489.68 | ($8,085.42) | 427,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,489,838.91 | ($33,676.24) | 1,490,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $441,038.39 | ($14,863.48) | 445,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $650,196.99 | ($15,251.05) | 651,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,623,435.34 | ($94,808.27) | 2,500,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $3,084,736.59 | ($56,891.91) | 3,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $3,594,202.74 | ($110,801.98) | 3,500,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,436,389.58 | ($6,284.03) | 1,430,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,255,768.33 | $20,956.51 | 2,213,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $460,823.41 | ($13,690.29) | 470,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $155,893.75 | ($663.46) | 155,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,684,824.70 | $46,646.37 | 3,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,002,293.58 | ($37,848.64) | 2,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,319,857.29 | ($29,857.38) | 1,320,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $5,407,524.18 | $50,236.92 | 5,305,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $6,598,757.61 | $57,723.59 | 6,655,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,664,084.43 | ($361,479.57) | 3,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,008,348.33 | ($12,940.00) | 2,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $991,548.85 | ($15,655.37) | 1,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,806,796.89 | ($203,227.28) | 2,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | YANKEE BONDS - COI | United States | $1,998,329.00 | ($11,180.00) | 2,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,988,143.33 | $110,700.00 | 3,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,833,158.79 | $48,672.46 | 2,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $3,012,522.50 | ($19,410.00) | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,047,275.39 | ($16,809.62) | 998,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $320,899.45 | ($1,627.50) | 310,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,026,615.48 | $4,183.23 | 2,002,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,751,078.26 | ($11,426.07) | 4,661,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,662,422.49 | ($52,534.74) | 2,699,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $469,994.15 | $9,316.29 | 474,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $5,190,455.21 | $13,586.68 | 5,200,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,588,236.54 | $35,553.66 | 2,865,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | YANKEE BONDS - COI | United States | $727,391.76 | $26,181.84 | 728,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,248,143.77 | $245,393.43 | 4,265,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $578,361.60 | $15,967.78 | 631,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $353,228.54 | $1,390.47 | 348,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $45,259,474.50 | ($231,318.00) | 45,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $1,338,225.89 | ($96,527.72) | 1,500,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | YANKEE BONDS - COI | United States | $4,995,822.50 | $43,480.00 | 5,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $11,968,120.00 | $39,720.00 | 12,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $14,998,378.22 | $56,111.55 | 15,000,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $2,294,700.82 | ($89,687.95) | 2,500,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $11,028,485.94 | ($246,491.27) | 11,180,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $7,774,730.20 | $60,308.20 | 7,820,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $4,692,846.65 | ($158,760.62) | 4,735,000.00 |
| FIXED INCOME | GOLDMAN SACHS GROUP INC | BANKS & FINANCE | United States | $11,860,352.12 | ($103,855.22) | 11,875,000.00 |
| FIXED INCOME | GOLUB CAPITAL BDC INC | BANKS & FINANCE | United States | $2,057,462.43 | $12,129.10 | 2,000,000.00 |
| FIXED INCOME | GOLUB CAPITAL BDC INC | BANKS & FINANCE | United States | $986,634.44 | $37,020.00 | 1,000,000.00 |
| FIXED INCOME | GOLUB CAPITAL PRIVATE CRI | BANKS & FINANCE | United States | $549,358.28 | ($3,238.41) | 545,000.00 |
| FIXED INCOME | GOLUB CAPITAL PRIVATE CRI | BANKS & FINANCE | United States | $3,018,585.12 | ($33,198.21) | 3,000,000.00 |
| FIXED INCOME | GOODYEAR TIRE & RUBBER C | INDUSTRIALS | United States | $39,858.34 | $436.40 | 40,000.00 |
| FIXED INCOME | GOODYEAR TIRE & RUBBER C | INDUSTRIALS | United States | $167,408.38 | $1,310.10 | 165,000.00 |
| FIXED INCOME | GREATAMERICA LEASING 1 B | OTHER | United States | $50,527.11 | $429.29 | 50,000.00 |
| FIXED INCOME | GREENSAIF PIPELINES BIDCC | YANKEE BONDS - COI | Luxembourg | $211,392.49 | $1,034.09 | 200,000.00 |
| FIXED INCOME | GRUPO DE INVERSIONES SUI | COLOMBIA | Colombia | $351,834.48 | $110,135.73 | 26,476.00 |
| FIXED INCOME | GRUPO TELEVISA SAB | YANKEE BONDS - COI | Mexico | $1,789,117.22 | ($362,876.60) | 2,000,000.00 |
| FIXED INCOME | GS MORTGAGE SECURITIES C | COMMERCIAL MORTG | United States | $349,172.40 | $35,040.80 | 364,326.84 |
| FIXED INCOME | GS MORTGAGE SECURITIES C | COMMERCIAL MORTG | United States | $1,207,784.54 | ($261,985.83) | 1,252,000.00 |
| FIXED INCOME | GS MORTGAGE SECURITIES C | COMMERCIAL MORTG | United States | $1,463,356.84 | ($5,536.18) | 1,625,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | GS MORTGAGE SECURITIES T | COMMERCIAL MORTG | United States | $4,679,285.03 | ($818,435.80) | 5,000,000.00 |
| FIXED INCOME | GXO LOGISTICS INC | INDUSTRIALS | United States | $216,940.46 | ($3,911.64) | 208,000.00 |
| FIXED INCOME | GXO LOGISTICS INC | INDUSTRIALS | United States | $1,057,664.89 | $59,134.33 | 1,000,000.00 |
| FIXED INCOME | HA SUSTAINABLE INFRASTRU | BANKS & FINANCE | United States | $1,071,567.90 | $45,192.90 | 1,000,000.00 |
| FIXED INCOME | HACKENSACK MERIDIAN HEA | INDUSTRIALS | United States | $2,508,181.47 | ($15,950.90) | 3,500,000.00 |
| FIXED INCOME | HALEON US CAPITAL LLC | INDUSTRIALS | United States | $2,837,341.11 | $226,029.03 | 3,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $899,622.37 | ($58,622.84) | 1,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $977,270.55 | ($20,587.15) | 1,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $901,321.16 | ($70,498.61) | 1,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $1,896,966.23 | ($156,395.44) | 2,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $880,706.32 | ($7,743.68) | 1,000,000.00 |
| FIXED INCOME | HALLIBURTON CO | INDUSTRIALS | United States | $6,639,381.79 | $61,402.35 | 7,000,000.00 |
| FIXED INCOME | HARBOUR ENERGY PLC 144A | UTILITIES | United Kingdom | $1,829,471.04 | $36,338.55 | 1,765,000.00 |
| FIXED INCOME | HARLEY-DAVIDSON MOTORC` | CARS | United States | $2,010,179.05 | $6,437.94 | 2,000,000.00 |
| FIXED INCOME | HARLEY-DAVIDSON MOTORC` | CARS | United States | $762,907.02 | ($83.00) | 761,532.03 |
| FIXED INCOME | HARTFORD INSURANCE GRO | BANKS & FINANCE | United States | $955,128.85 | ($51,937.82) | 1,000,000.00 |
| FIXED INCOME | HARTFORD INSURANCE GRO | BANKS & FINANCE | United States | $1,107,484.71 | ($70,991.82) | 1,500,000.00 |
| FIXED INCOME | HASBRO INC | INDUSTRIALS | United States | $327,341.03 | $2,902.21 | 335,000.00 |
| FIXED INCOME | HASBRO INC | INDUSTRIALS | United States | $977,137.41 | ($5,932.59) | 1,000,000.00 |
| FIXED INCOME | HASBRO INC | INDUSTRIALS | United States | $1,001,171.67 | ($20.00) | 1,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,459,988.49 | ($35,221.98) | 1,765,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $662,125.16 | $25,888.36 | 640,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,810,961.19 | $60,738.44 | 1,725,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $454,452.12 | $4,760.46 | 439,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $167,258.09 | ($3,412.47) | 170,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $255,716.95 | ($6,206.41) | 261,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $598,043.56 | ($4,713.50) | 599,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $89,434.52 | $148.09 | 95,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $56,901.38 | ($107.77) | 55,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $123,146.74 | ($224.76) | 120,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $489,285.02 | ($5,578.38) | 543,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $310,249.09 | ($14,803.83) | 317,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,384,318.22 | ($87,359.56) | 2,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $370,917.88 | $5,844.21 | 394,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,758,769.95 | ($35,988.05) | 1,700,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $327,166.68 | $512.43 | 325,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $993,141.62 | $31,308.73 | 946,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $428,538.56 | ($12,654.33) | 440,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $115,244.89 | ($412.97) | 115,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,026,222.80 | ($16,813.03) | 1,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $448,820.28 | ($3,483.47) | 450,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $3,362,354.32 | $163,996.82 | 3,250,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $999,981.39 | ($7,240.00) | 1,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,051,568.99 | $38,907.08 | 2,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $3,008,362.17 | ($16,657.83) | 3,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,147,599.38 | $38,451.48 | 1,163,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $189,039.06 | $4,964.44 | 197,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,711,017.31 | $23,073.33 | 2,472,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $351,993.45 | $4,428.16 | 352,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $313,491.50 | $6,467.86 | 333,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $119,115.21 | $651.01 | 144,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $884,059.46 | ($6,735.13) | 854,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $690,058.56 | ($6,202.73) | 667,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $1,041,900.03 | $31,584.78 | 1,035,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $838,275.34 | ($6,223.53) | 820,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $583,706.92 | $13,603.05 | 556,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $59,122.98 | $2,591.71 | 57,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,748,222.37 | ($66,701.10) | 2,805,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,489,616.52 | $32,996.01 | 2,426,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $11,385,696.00 | ($29,148.00) | 11,200,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,076,477.33 | $43,830.66 | 3,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,824,247.78 | $21,429.03 | 3,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $11,303,536.94 | $67,511.24 | 13,665,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $6,211,190.58 | $14,300.58 | 6,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,069,141.12 | ($46,618.88) | 2,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $2,062,196.06 | ($34,613.94) | 2,000,000.00 |
| FIXED INCOME | HCA INC | INDUSTRIALS | United States | $3,778,474.27 | $10,707.02 | 3,650,000.00 |
| FIXED INCOME | HEALTHPEAK OP LLC | BANKS & FINANCE | United States | $540,355.27 | ($57,486.77) | 565,000.00 |
| FIXED INCOME | HEALTHPEAK OP LLC | BANKS & FINANCE | United States | $981,326.79 | ($30,532.10) | 1,000,000.00 |
| FIXED INCOME | HEALTHPEAK OP LLC | BANKS & FINANCE | United States | $956,381.01 | ($53,852.32) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HEALTHPEAK OP LLC | BANKS & FINANCE | United States | $4,162,170.17 | ($121,069.46) | 4,352,000.00 |
| FIXED INCOME | HEALTHPEAK OP LLC | BANKS & FINANCE | United States | $1,010,545.16 | $24,651.83 | 1,000,000.00 |
| FIXED INCOME | HEICO CORP | INDUSTRIALS | United States | $542,231.21 | $6,481.83 | 525,000.00 |
| FIXED INCOME | HEICO CORP | INDUSTRIALS | United States | $2,065,642.70 | $24,692.70 | 2,000,000.00 |
| FIXED INCOME | HEICO CORP | INDUSTRIALS | United States | $2,076,149.09 | $38,925.76 | 2,000,000.00 |
| FIXED INCOME | HEICO CORP | INDUSTRIALS | United States | $10,647,355.30 | ($149,478.05) | 10,309,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $95,249.17 | ($371.47) | 95,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $188,473.87 | $2,033.13 | 188,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $1,806,666.20 | ($177,756.02) | 2,000,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $9,023,605.02 | ($46,339.98) | 9,000,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $5,012,602.88 | $178,544.55 | 5,000,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $903,333.10 | ($101,748.01) | 1,000,000.00 |
| FIXED INCOME | HELMERICH & PAYNE INC | INDUSTRIALS | United States | $5,013,113.90 | ($4,161.10) | 5,000,000.00 |
| FIXED INCOME | HENLEY CLO XI DAC 11A A 14 | EURO | Ireland | $7,021,673.63 | $3,536.36 | 6,100,000.00 |
| FIXED INCOME | HERCULES CAPITAL INC | BANKS & FINANCE | United States | $1,811,137.06 | $16,622.96 | 1,810,000.00 |
| FIXED INCOME | HERSHEY CO/THE | INDUSTRIALS | United States | $1,025,681.61 | ($14,975.33) | 1,000,000.00 |
| FIXED INCOME | HESS CORP | INDUSTRIALS | United States | $2,067,489.83 | ($24,301.28) | 2,000,000.00 |
| FIXED INCOME | HESS CORP | INDUSTRIALS | United States | $7,236,214.41 | ($15,204.48) | 7,000,000.00 |
| FIXED INCOME | HESS CORP | INDUSTRIALS | United States | $1,140,782.25 | $68,804.47 | 1,000,000.00 |
| FIXED INCOME | HESS CORP | INDUSTRIALS | United States | $1,033,744.92 | $4,361.22 | 1,000,000.00 |
| FIXED INCOME | HESS CORP | INDUSTRIALS | United States | $1,535,430.84 | ($97,362.47) | 1,500,000.00 |
| FIXED INCOME | HEWLETT PACKARD ENTERPI | INDUSTRIALS | United States | $2,423,650.65 | $31,543.48 | 2,230,000.00 |
| FIXED INCOME | HEWLETT PACKARD ENTERPI | INDUSTRIALS | United States | $134,628.81 | ($260.55) | 133,000.00 |
| FIXED INCOME | HEWLETT PACKARD ENTERPI | INDUSTRIALS | United States | $7,753,809.47 | $14,591.13 | 7,660,000.00 |
| FIXED INCOME | HEWLETT PACKARD ENTERPI | INDUSTRIALS | United States | $3,513,609.59 | $39,860.40 | 3,500,000.00 |
| FIXED INCOME | HEWLETT PACKARD ENTERPI | INDUSTRIALS | United States | $5,089,521.63 | ($13,236.70) | 5,000,000.00 |
| FIXED INCOME | HEXCEL CORP | INDUSTRIALS | United States | $81,367.18 | ($231.64) | 81,000.00 |
| FIXED INCOME | HEXCEL CORP | INDUSTRIALS | United States | $2,009,066.02 | ($5,719.54) | 2,000,000.00 |
| FIXED INCOME | HEXCEL CORP | INDUSTRIALS | United States | $2,009,066.02 | ($5,719.54) | 2,000,000.00 |
| FIXED INCOME | HF SINCLAIR CORP | INDUSTRIALS | United States | $206,200.83 | $1,288.66 | 202,000.00 |
| FIXED INCOME | HF SINCLAIR CORP | INDUSTRIALS | United States | $5,239,158.39 | $123,238.95 | 5,000,000.00 |
| FIXED INCOME | HF SINCLAIR CORP | INDUSTRIALS | United States | $1,023,704.69 | $12,471.36 | 1,000,000.00 |
| FIXED INCOME | HF SINCLAIR CORP | INDUSTRIALS | United States | $2,095,663.36 | $11,545.58 | 2,000,000.00 |
| FIXED INCOME | HIGHWOODS REALTY LP | BANKS & FINANCE | United States | $240,512.90 | $38,646.68 | 255,000.00 |
| FIXED INCOME | HIGHWOODS REALTY LP | BANKS & FINANCE | United States | $241,140.10 | $44,790.08 | 267,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HIGHWOODS REALTY LP | BANKS & FINANCE | United States | $837,796.16 | ($687.84) | 815,000.00 |
| FIXED INCOME | HIGHWOODS REALTY LP | BANKS & FINANCE | United States | $1,886,375.66 | ($131,568.78) | 2,000,000.00 |
| FIXED INCOME | HIGHWOODS REALTY LP | INDUSTRIALS | United States | $1,009,306.67 | $9,720.00 | 1,000,000.00 |
| FIXED INCOME | HILTON DOMESTIC OPERATIN | INDUSTRIALS | United States | $1,218,551.00 | $1,080.00 | 1,200,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $584,551.19 | ($12,077.38) | 582,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $298,248.52 | ($29,788.53) | 408,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $1,728,901.40 | $30,381.40 | 2,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $1,337,139.62 | ($122,838.64) | 2,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $3,519,022.96 | $81,241.85 | 5,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $6,092,792.24 | ($23,448.04) | 7,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $5,114,986.02 | ($77,486.20) | 5,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $946,606.59 | ($38,626.74) | 1,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $3,025,577.45 | ($96,901.50) | 3,500,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $1,879,918.17 | ($48,095.16) | 2,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $1,052,424.05 | ($113,147.91) | 1,500,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $5,630,436.74 | $108,274.96 | 8,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $2,611,196.67 | $34,520.84 | 3,000,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $6,359,973.62 | ($96,346.34) | 6,217,000.00 |
| FIXED INCOME | HOME DEPOT INC/THE | INDUSTRIALS | United States | $7,877,379.64 | ($204,165.21) | 7,843,000.00 |
| FIXED INCOME | HONDA AUTO RECEIVABLES 2 | CARS | United States | $493,836.82 | ($6,588.18) | 500,000.00 |
| FIXED INCOME | HONDA AUTO RECEIVABLES 2 | CARS | United States | $1,481,510.46 | ($19,825.59) | 1,500,000.00 |
| FIXED INCOME | HONDA AUTO RECEIVABLES 2 | CARS | United States | $112,535.84 | ($1,659.72) | 111,715.51 |
| FIXED INCOME | HONDA AUTO RECEIVABLES 2 | CARS | United States | $1,499,539.96 | ($3,059.16) | 1,500,000.00 |
| FIXED INCOME | HONDA AUTO RECEIVABLES 2 | CARS | United States | $2,982,468.15 | ($27,174.46) | 3,000,000.00 |
| FIXED INCOME | HONDA MOTOR CO LTD | YANKEE BONDS - COI | Japan | $3,046,961.95 | ($54,373.38) | 3,000,000.00 |
| FIXED INCOME | HONEYWELL INTERNATIONAL | INDUSTRIALS | United States | $777,376.92 | ($63,807.15) | 1,000,000.00 |
| FIXED INCOME | HONEYWELL INTERNATIONAL | INDUSTRIALS | United States | $1,813,236.74 | ($187,833.26) | 2,000,000.00 |
| FIXED INCOME | HORMEL FOODS CORP | INDUSTRIALS | United States | $1,800,925.56 | ($195,614.44) | 2,000,000.00 |
| FIXED INCOME | HORMEL FOODS CORP | INDUSTRIALS | United States | $900,462.78 | ($97,807.22) | 1,000,000.00 |
| FIXED INCOME | HOST HOTELS & RESORTS LP | BANKS & FINANCE | United States | $524,651.76 | $18,811.76 | 500,000.00 |
| FIXED INCOME | HOTWIRE FUNDING LLC 1A A2 | OTHER | United States | $166,856.36 | $489.96 | 165,000.00 |
| FIXED INCOME | HOWARD MIDSTREAM ENERG | UTILITIES | United States | $227,558.22 | $1,868.07 | 219,000.00 |
| FIXED INCOME | HOWARD MIDSTREAM ENERG | UTILITIES | United States | $415,631.44 | ($3,744.00) | 400,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $573,507.85 | ($14,182.15) | 566,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $550,975.26 | ($15,227.03) | 558,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $6,514,216.90 | $169,466.90 | 6,000,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $976,361.29 | $26,087.96 | 1,000,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $11,857,413.11 | ($203,163.56) | 12,000,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $3,949,643.46 | ($108,014.32) | 4,000,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $1,242,215.41 | ($43,182.58) | 1,167,000.00 |
| FIXED INCOME | HOWMET AEROSPACE INC | INDUSTRIALS | United States | $3,514,900.66 | $48,180.66 | 3,600,000.00 |
| FIXED INCOME | HP INC | INDUSTRIALS | United States | $2,685,704.45 | ($116,137.22) | 3,000,000.00 |
| FIXED INCOME | HP INC | INDUSTRIALS | United States | $3,070,854.35 | $26,134.35 | 3,000,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $86,272.46 | ($1,269.79) | 87,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $137,331.74 | ($2,852.20) | 141,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $306,781.31 | ($2,981.54) | 310,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $92,528.48 | ($1,916.03) | 95,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $2,921,951.85 | ($58,889.82) | 3,000,000.00 |
| FIXED INCOME | HPS CORPORATE LENDING FI | BANKS & FINANCE | United States | $1,021,817.12 | $3,235.18 | 1,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,838,858.17 | $34,274.77 | 1,800,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $203,126.16 | ($3,656.30) | 200,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $834,691.62 | $9,345.10 | 820,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $235,103.76 | ($3,283.67) | 235,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $331,182.31 | ($1,156.95) | 330,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,219,570.67 | ($5,232.97) | 1,217,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,622,793.31 | ($5,669.06) | 1,617,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,391,566.79 | $83,963.73 | 2,500,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,557,045.48 | $31,566.31 | 2,510,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $649,767.33 | $4,089.80 | 635,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,082,360.26 | ($15,331.66) | 1,090,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,447,018.88 | ($24,430.56) | 1,460,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $570,251.67 | ($7,964.64) | 570,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,376,340.09 | ($15,959.29) | 1,370,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $878,432.24 | ($3,126.89) | 871,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,611,444.72 | $44,582.70 | 3,545,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,486,058.45 | ($40,422.45) | 3,470,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,194,625.95 | ($9,416.76) | 2,190,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,939,801.98 | $63,539.73 | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,268,491.56 | $8,542.89 | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $5,229,235.65 | $7,051.90 | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,009,255.59 | ($23,298.24) | 2,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,007,165.51 | ($7,011.82) | 2,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,959,867.99 | $33,957.89 | 2,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $742,837.07 | $27,989.02 | 800,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $974,603.25 | ($54,142.50) | 1,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,869,880.14 | ($154,753.53) | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,801,361.26 | ($204,859.24) | 2,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,962,438.73 | ($74,069.94) | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,081,235.35 | $20,452.02 | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $523,715.53 | $17,762.47 | 500,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $2,178,994.37 | ($21,720.44) | 2,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,195,714.52 | $8,363.10 | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $3,071,559.92 | $4,350.00 | 3,000,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $1,534,883.45 | ($29,099.05) | 1,500,000.00 |
| FIXED INCOME | HSBC HOLDINGS PLC | YANKEE BONDS - COI | United Kingdom | $15,053,741.35 | ($40,438.65) | 15,000,000.00 |
| FIXED INCOME | HSBC USA INC | BANKS & FINANCE | United States | $1,024,145.50 | $6,940.00 | 1,000,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $69,972.43 | $136.17 | 70,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $239,160.67 | ($97.86) | 240,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $3,140,243.22 | $14,403.75 | 3,140,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $4,890,876.02 | ($96,340.65) | 5,000,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $4,998,030.77 | $9,726.60 | 5,000,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $9,965,028.26 | ($4,077.30) | 10,000,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $5,000,387.29 | $22,935.90 | 5,000,000.00 |
| FIXED INCOME | HUBBELL INC | INDUSTRIALS | United States | $998,172.82 | ($5,727.18) | 1,000,000.00 |
| FIXED INCOME | HUDSON PACIFIC PROPERTIE | BANKS & FINANCE | United States | $143,798.25 | $3,496.50 | 150,000.00 |
| FIXED INCOME | HUDSON PACIFIC PROPERTIE | BANKS & FINANCE | United States | $141,879.89 | $1,533.00 | 140,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $160,001.63 | $318.18 | 152,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $1,465,850.09 | $20,481.56 | 1,430,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $2,375,020.47 | ($116,201.75) | 2,500,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $1,694,269.65 | ($70,617.02) | 2,000,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $492,031.67 | ($12,364.44) | 500,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $4,211,248.31 | ($71,905.39) | 4,565,000.00 |
| FIXED INCOME | HUMANA INC | INDUSTRIALS | United States | $3,157,926.91 | ($51,171.42) | 3,000,000.00 |
| FIXED INCOME | HUNDRED ACRE WOO INV1 A | INTEREST ONLY | United States | $270,719.21 | $66,464.70 | 20,261,189.34 |
| FIXED INCOME | HUNGARY GOVERNMENT INTI | SOVEREIGN DEBT | Hungary | $639,070.43 | $6,646.07 | 630,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | HUNGARY GOVERNMENT INTI | EURO | Hungary | $483,259.72 | ($132,232.76) | 500,000.00 |
| FIXED INCOME | HUNGARY GOVERNMENT INTI | SOVEREIGN DEBT | Hungary | $211,500.10 | ($596.57) | 200,000.00 |
| FIXED INCOME | HUNGARY GOVERNMENT INTI | SOVEREIGN DEBT | Hungary | $142,069.45 | $4,189.23 | 118,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $1,067,918.95 | $23,817.45 | 1,020,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $89,438.04 | ($316.09) | 88,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $1,217,344.05 | ($25,574.95) | 1,214,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $230,335.46 | ($1,984.30) | 220,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $329,407.18 | $2,657.69 | 318,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $166,595.22 | $3,406.94 | 162,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $252,773.49 | $2,514.46 | 247,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $704,392.70 | $7,862.05 | 680,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $1,051,780.50 | $29,362.72 | 1,000,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $1,868,828.60 | ($78,696.40) | 2,000,000.00 |
| FIXED INCOME | HUNTINGTON BANCSHARES I | BANKS & FINANCE | United States | $1,016,341.37 | ($1,800.88) | 1,000,000.00 |
| FIXED INCOME | HUNTINGTON INGALLS INDUS | INDUSTRIALS | United States | $1,908,800.86 | ($106,521.64) | 2,000,000.00 |
| FIXED INCOME | HUNTINGTON INGALLS INDUS | INDUSTRIALS | United States | $1,041,432.24 | $16,888.96 | 1,000,000.00 |
| FIXED INCOME | HUNTINGTON INGALLS INDUS | INDUSTRIALS | United States | $954,400.43 | ($53,260.82) | 1,000,000.00 |
| FIXED INCOME | HUNTINGTON INGALLS INDUS | INDUSTRIALS | United States | $2,082,864.48 | $33,777.92 | 2,000,000.00 |
| FIXED INCOME | HUNTINGTON NATIONAL BANI | BANKS & FINANCE | United States | $5,064,345.69 | $10,900.00 | 5,000,000.00 |
| FIXED INCOME | HUNTSMAN INTERNATIONAL I | INDUSTRIALS | United States | $196,886.00 | $2,844.00 | 200,000.00 |
| FIXED INCOME | HUNTSMAN INTERNATIONAL I | INDUSTRIALS | United States | $194,960.67 | $3,942.00 | 200,000.00 |
| FIXED INCOME | HYATT HOTELS CORP | INDUSTRIALS | United States | $33,982.02 | ($625.67) | 33,000.00 |
| FIXED INCOME | HYATT HOTELS CORP | INDUSTRIALS | United States | $71,081.32 | ($593.27) | 70,000.00 |
| FIXED INCOME | HYATT HOTELS CORP | INDUSTRIALS | United States | $3,106,440.63 | ($44,732.70) | 3,000,000.00 |
| FIXED INCOME | HYDRO ONE INC | YANKEE BONDS - COI | Canada | $1,996,130.60 | $7,562.23 | 1,983,000.00 |
| FIXED INCOME | HYDRO ONE INC | YANKEE BONDS - COI | Canada | $1,590,462.11 | $6,025.38 | 1,580,000.00 |
| FIXED INCOME | HYUNDAI AUTO RECEIVABLES | CARS | United States | $1,482,398.73 | ($20,026.69) | 1,500,000.00 |
| FIXED INCOME | HYUNDAI AUTO RECEIVABLES | CARS | United States | $2,004,667.38 | $1,122.38 | 2,000,000.00 |
| FIXED INCOME | HYUNDAI AUTO RECEIVABLES | CARS | United States | $1,425,218.51 | $2,891.01 | 1,420,000.00 |
| FIXED INCOME | HYUNDAI AUTO RECEIVABLES | CARS | United States | $1,988,055.77 | ($15,066.72) | 2,000,000.00 |
| FIXED INCOME | HYUNDAI MOTOR CO | SOUTH KOREA | South Korea | $590,876.08 | $488,540.23 | 4,248.00 |
| FIXED INCOME | HYUNDAI MOTOR CO | SOUTH KOREA | South Korea | $460,948.32 | $285,874.48 | 3,291.00 |
| FIXED INCOME | IBM INTERNATIONAL CAPITAL | YANKEE BONDS - COI | Singapore | $2,037,519.92 | ($45,507.86) | 2,000,000.00 |
| FIXED INCOME | IBM INTERNATIONAL CAPITAL | YANKEE BONDS - COI | Singapore | $1,008,136.76 | $17,246.95 | 1,000,000.00 |
| FIXED INCOME | IBM INTERNATIONAL CAPITAL | YANKEE BONDS - COI | Singapore | $15,195,609.55 | ($98,217.12) | 16,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ICG EURO CLO 2023-1 1A AR 1 | EURO | Ireland | $6,911,791.08 | $3,228.84 | 6,000,000.00 |
| FIXED INCOME | ICON INVESTMENTS SIX DAC | YANKEE BONDS - COI | Ireland | $203,298.43 | ($4,748.27) | 200,000.00 |
| FIXED INCOME | ICON INVESTMENTS SIX DAC | YANKEE BONDS - COI | Ireland | $1,033,520.82 | ($24,702.51) | 1,000,000.00 |
| FIXED INCOME | IDAHO POWER CO | UTILITIES | United States | $828,212.57 | $17,239.75 | 1,000,000.00 |
| FIXED INCOME | IDAHO POWER CO | UTILITIES | United States | $990,216.21 | ($24,049.35) | 1,000,000.00 |
| FIXED INCOME | IDEX CORP | INDUSTRIALS | United States | $4,711,427.50 | ($5,280.83) | 5,000,000.00 |
| FIXED INCOME | IDEX CORP | INDUSTRIALS | United States | $1,801,998.67 | ($46,653.59) | 2,000,000.00 |
| FIXED INCOME | IDEX CORP | INDUSTRIALS | United States | $1,533,411.32 | $9,069.32 | 1,500,000.00 |
| FIXED INCOME | IDEX CORP | INDUSTRIALS | United States | $1,022,274.21 | ($13,935.79) | 1,000,000.00 |
| FIXED INCOME | ILIAD HOLDING SAS REGS | EURO | France | $304,897.10 | ($5,880.77) | 250,000.00 |
| FIXED INCOME | ILLINOIS ST TOLL HIGHWAY A | US TAXABLE MUNI BC | United States | $5,416,604.45 | $53,154.45 | 5,000,000.00 |
| FIXED INCOME | ILLINOIS TOOL WORKS INC | INDUSTRIALS | United States | $2,284,316.96 | $65,315.61 | 2,367,000.00 |
| FIXED INCOME | ILLINOIS TOOL WORKS INC | INDUSTRIALS | United States | $846,994.70 | ($49,364.35) | 1,000,000.00 |
| FIXED INCOME | ILLUMINA INC | INDUSTRIALS | United States | $1,991,880.85 | ($12,373.04) | 2,000,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $257,295.30 | ($6,004.57) | 247,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $507,699.90 | ($1,366.80) | 510,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $875,552.45 | $3,034.81 | 843,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $729,955.66 | ($1,556.08) | 734,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $488,785.59 | ($1,315.88) | 491,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $520,840.69 | $12,960.00 | 500,000.00 |
| FIXED INCOME | IMPERIAL BRANDS FINANCE F | UTILITIES | United Kingdom | $6,567,085.69 | $91,312.83 | 6,238,000.00 |
| FIXED INCOME | INDIANA MICHIGAN POWER C | UTILITIES | United States | $674,582.94 | ($49,803.73) | 1,000,000.00 |
| FIXED INCOME | INDIANA MICHIGAN POWER C | UTILITIES | United States | $993,593.89 | ($22,113.89) | 1,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $1,236,113.60 | ($102,526.21) | 1,230,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | EURO | Indonesia | $325,128.46 | ($571.15) | 276,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $3,868,314.65 | $82,074.33 | 3,770,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $797,432.38 | ($63,595.46) | 1,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | AGENCIES & OTHER ( | Indonesia | $648,415.10 | ($75,169.76) | 1,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $2,976,250.60 | ($43,274.40) | 3,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $5,185,018.37 | $74,826.70 | 5,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $2,086,807.96 | $42,723.52 | 2,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $2,009,940.82 | ($14,634.74) | 2,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $1,003,479.46 | ($1,711.10) | 1,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $977,536.76 | ($27,801.02) | 1,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | PRINCIPAL ONLY | Indonesia | $971,366.43 | ($32,491.35) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | INDONESIA GOVERNMENT IN | AGENCIES & OTHER ( | Indonesia | $2,593,660.41 | ($300,679.04) | 4,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $1,770,844.68 | ($242,110.32) | 2,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $3,070,982.64 | $39,524.31 | 3,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $1,883,562.66 | ($80,987.34) | 2,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $5,185,018.37 | $74,826.70 | 5,000,000.00 |
| FIXED INCOME | INDONESIA GOVERNMENT IN | SOVEREIGN DEBT | Indonesia | $1,043,403.98 | $21,361.76 | 1,000,000.00 |
| FIXED INCOME | ING BANK NV 144A | UTILITIES | Netherlands | $1,997,040.00 | ($2,960.00) | 2,000,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $2,892,304.97 | ($4,605.60) | 2,843,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $258,394.37 | $21,486.37 | 240,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $1,016,775.40 | ($6,430.18) | 1,010,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $701,966.39 | $1,785.82 | 690,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $2,575,636.28 | $23,827.95 | 2,500,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $3,024,433.33 | ($1,920.00) | 3,000,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $1,011,103.38 | $3,274.77 | 1,000,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $1,006,747.25 | ($3,630.00) | 1,000,000.00 |
| FIXED INCOME | ING GROEP NV | YANKEE BONDS - COI | Netherlands | $1,076,643.22 | $57,961.55 | 1,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $2,071,373.68 | $33,423.68 | 2,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $5,309,030.03 | $68,605.71 | 5,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $2,017,233.78 | $12,774.22 | 2,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $3,067,380.86 | $60,535.53 | 3,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $1,020,634.93 | $18,832.71 | 1,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $1,035,686.84 | $19,026.84 | 1,000,000.00 |
| FIXED INCOME | INGERSOLL RAND INC | INDUSTRIALS | United States | $1,020,634.93 | $18,832.71 | 1,000,000.00 |
| FIXED INCOME | INGREDION INC | INDUSTRIALS | United States | $937,246.54 | ($63,250.13) | 1,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $23,855.16 | $547.73 | 24,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $56,013.55 | $1,875.09 | 60,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $68,522.24 | $854.38 | 68,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $366,210.58 | ($1,045.32) | 365,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $530,846.75 | $16,186.53 | 735,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $164,501.01 | $6,810.16 | 251,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $205,862.56 | ($31,156.18) | 355,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $45,149.25 | ($128.88) | 45,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $137,630.32 | $8,011.26 | 210,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $254,480.48 | ($3,271.18) | 359,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $237,584.81 | ($6,537.90) | 239,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $307,571.97 | ($14,023.41) | 314,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $799,477.40 | ($6,376.37) | 801,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,014,706.71 | ($7,618.84) | 1,014,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $933,084.50 | ($3,664.10) | 930,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $676,560.69 | $760.27 | 670,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $522,705.69 | ($84.23) | 521,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $379,176.26 | $6,544.06 | 525,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,022,396.69 | ($14,722.94) | 1,560,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $1,841,086.08 | ($5,255.24) | 1,835,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,025,297.33 | $10,911.77 | 1,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,559,954.73 | ($188,867.78) | 2,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $5,894,270.88 | ($221,405.87) | 7,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $3,555,269.01 | $12,535.68 | 6,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $11,583,280.83 | ($20,442.71) | 11,495,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $6,191,856.34 | ($111,231.16) | 6,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,031,445.00 | $13,928.33 | 1,000,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $7,278,888.74 | ($40,325.26) | 8,040,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $2,348,726.05 | ($26,038.71) | 3,252,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $3,047,528.62 | ($1,852.65) | 4,650,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $3,747,072.20 | ($31,542.31) | 4,450,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $1,663,539.47 | ($9,078.83) | 1,935,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $14,140,257.47 | $350,678.25 | 14,810,000.00 |
| FIXED INCOME | INTEL CORP | INDUSTRIALS | United States | $3,183,936.21 | ($24,180.33) | 3,190,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $2,302,611.75 | ($6,572.63) | 2,295,000.00 |
| FIXED INCOME | INTEL CORP | YANKEE BONDS - COI | United States | $3,392,901.33 | $7,687.74 | 3,360,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $1,987,778.71 | ($24,099.62) | 2,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $2,961,946.57 | ($58,486.35) | 3,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $1,894,970.10 | ($353,414.90) | 2,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $960,558.68 | ($39,484.24) | 1,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $3,783,946.96 | ($207,018.04) | 4,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $1,987,520.00 | ($21,500.00) | 2,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $958,887.10 | ($40,703.46) | 1,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $1,022,470.09 | $9,530.09 | 1,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $1,014,465.25 | $2,771.92 | 1,000,000.00 |
| FIXED INCOME | INTER-AMERICAN DEVELOPM | SUPRANATIONALS | Supranational | $3,781,214.04 | $5,712.98 | 3,770,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | INTER-AMERICAN INVESTMEN | SUPRANATIONALS | Supranational | $17,854,683.68 | $94,436.70 | 17,705,000.00 |
| FIXED INCOME | INTERCONTINENTAL EXCHAN | BANKS & FINANCE | United States | $269,051.69 | ($7,905.61) | 270,000.00 |
| FIXED INCOME | INTERCONTINENTAL EXCHAN | BANKS & FINANCE | United States | $3,278,980.13 | $45,134.13 | 3,300,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $5,979,380.00 | $13,560.00 | 6,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $1,856,861.81 | ($213,729.30) | 2,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $4,774,911.57 | ($222,142.60) | 5,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $3,527,295.49 | ($481,807.84) | 4,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $7,900,303.19 | ($1,115,789.31) | 9,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $2,976,257.70 | ($26,348.97) | 3,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $1,986,076.61 | ($20,642.28) | 2,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $2,007,544.65 | ($21,976.46) | 2,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $2,019,760.39 | ($10,906.28) | 2,000,000.00 |
| FIXED INCOME | INTERNATIONAL BANK FOR R | SUPRANATIONALS | Supranational | $7,154,324.94 | $92,199.94 | 7,000,000.00 |
| FIXED INCOME | INTERNATIONAL BUSINESS M | INDUSTRIALS | United States | $4,881,634.56 | ($15,476.55) | 5,000,000.00 |
| FIXED INCOME | INTERNATIONAL BUSINESS M | INDUSTRIALS | United States | $1,355,183.31 | ($78,845.58) | 2,000,000.00 |
| FIXED INCOME | INTERNATIONAL FINANCE CO | SUPRANATIONALS | Supranational | $1,839,102.50 | $8,658.00 | 1,800,000.00 |
| FIXED INCOME | INTERNATIONAL FLAVORS & F | INDUSTRIALS | United States | $823,521.40 | $38,215.57 | 1,000,000.00 |
| FIXED INCOME | INTERNATIONAL PAPER CO | INDUSTRIALS | United States | $3,103,054.75 | ($16,312.64) | 2,719,000.00 |
| FIXED INCOME | INTERNATIONAL PAPER CO | INDUSTRIALS | United States | $805,549.57 | ($45,423.29) | 1,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $2,405,298.60 | ($167,767.37) | 2,500,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $4,193,796.49 | ($16,366.84) | 4,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $2,981,139.78 | ($27,817.72) | 3,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $2,052,408.06 | $59,465.84 | 2,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $4,589,543.78 | ($17,339.55) | 5,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $1,048,449.12 | $41,835.79 | 1,000,000.00 |
| FIXED INCOME | INTERSTATE POWER AND LIG | UTILITIES | United States | $993,713.26 | ($16,719.24) | 1,000,000.00 |
| FIXED INCOME | INTUIT INC | INDUSTRIALS | United States | $4,011,510.88 | $5,470.88 | 4,000,000.00 |
| FIXED INCOME | INTUIT INC | YANKEE BONDS - COI | United States | $1,019,146.54 | ($4,254.57) | 1,000,000.00 |
| FIXED INCOME | INVITATION HOMES OPERATII | BANKS & FINANCE | United States | $2,543,256.77 | $115,990.55 | 2,920,000.00 |
| FIXED INCOME | INVITATION HOMES OPERATII | BANKS & FINANCE | United States | $9,515,510.91 | ($26,521.70) | 9,173,000.00 |
| FIXED INCOME | INVITATION HOMES OPERATII | BANKS & FINANCE | United States | $1,985,200.00 | ($620.00) | 2,000,000.00 |
| FIXED INCOME | INVITATION HOMES OPERATII | BANKS & FINANCE | United States | $7,975,062.46 | ($20,439.40) | 7,688,000.00 |
| FIXED INCOME | IPALCO ENTERPRISES INC | UTILITIES | United States | $293,701.06 | ($8,150.94) | 300,000.00 |
| FIXED INCOME | IPALCO ENTERPRISES INC | UTILITIES | United States | $1,360,814.89 | $63,604.06 | 1,390,000.00 |
| FIXED INCOME | IQVIA INC | INDUSTRIALS | United States | $310,576.05 | $1,451.90 | 293,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ISHARES MBS ETF | US FIXED INCOME ET | United States | $429,750,019.64 | $2,273,328.50 | 4,546,657.00 |
| FIXED INCOME | ISHR IBX USD INVGD CB ETF-I | US FIXED INCOME ET | United States | $334,449,412.18 | $1,809,160.66 | 3,066,374.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $186,398.61 | $5,629.17 | 200,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $554,163.20 | ($10,014.93) | 540,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $471,161.95 | ($11,674.70) | 635,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $672,163.47 | ($11,759.32) | 673,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $1,862,764.02 | $65,889.58 | 2,000,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $1,483,974.64 | ($60,344.80) | 2,000,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $2,983,747.94 | $96,831.27 | 3,000,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $2,951,947.29 | $35,947.29 | 3,000,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $2,917,100.89 | ($43,598.28) | 3,000,000.00 |
| FIXED INCOME | ISRAEL GOVERNMENT INTERI | SOVEREIGN DEBT | Israel | $3,078,684.41 | $30,728.79 | 3,000,000.00 |
| FIXED INCOME | ISRAEL ST | SOVEREIGN DEBT | Israel | $25,246,116.44 | $20,500.00 | 25,000,000.00 |
| FIXED INCOME | ISRAEL ST | SOVEREIGN DEBT | Israel | $2,521,768.15 | ($125.00) | 2,500,000.00 |
| FIXED INCOME | ISRAEL ST $BD 12TH JUB 28 | SOVEREIGN DEBT | Israel | $10,080,854.79 | ($200.00) | 10,000,000.00 |
| FIXED INCOME | ISRAEL ST 12TH SER JUBILEE | SOVEREIGN DEBT | Israel | $5,031,432.19 | ($4,750.00) | 5,000,000.00 |
| FIXED INCOME | ISRAEL ST AID | SOVEREIGN DEBT | Israel | $1,443,689.38 | ($44,177.75) | 1,361,000.00 |
| FIXED INCOME | ITC HOLDINGS CORP | UTILITIES | United States | $433,445.11 | ($9,651.89) | 450,000.00 |
| FIXED INCOME | ITC HOLDINGS CORP | UTILITIES | United States | $988,195.47 | ($15,405.09) | 1,000,000.00 |
| FIXED INCOME | ITELYUM REGENERATION SPA | EURO | Italy | $351,900.35 | ($985.09) | 300,000.00 |
| FIXED INCOME | ITO EN LTD | JAPAN | Japan | $53,806.38 | $0.00 | 4,839.23 |
| FIXED INCOME | IVORY COAST GOVERNMENT | SOVEREIGN DEBT | Cote d Ivoire | $963,399.15 | $2,347.40 | 970,000.00 |
| FIXED INCOME | IVORY COAST GOVERNMENT | EURO | Cote d Ivoire | $1,840,354.51 | $117,665.17 | 1,570,000.00 |
| FIXED INCOME | IVORY COAST GOVERNMENT | EURO | Cote d Ivoire | $2,059,477.85 | $174,076.74 | 1,683,000.00 |
| FIXED INCOME | IVORY COAST GOVERNMENT | EURO | Cote d Ivoire | $843,282.16 | $68,943.11 | 733,000.00 |
| FIXED INCOME | J M SMUCKER CO/THE | INDUSTRIALS | United States | $1,389,326.87 | ($8,955.97) | 1,601,000.00 |
| FIXED INCOME | J M SMUCKER CO/THE | INDUSTRIALS | United States | $1,282,420.65 | $31,815.09 | 1,500,000.00 |
| FIXED INCOME | J M SMUCKER CO/THE | INDUSTRIALS | United States | $986,899.32 | ($14,260.68) | 1,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,002,200.72 | $6,531.48 | 965,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $245,065.29 | ($4,090.21) | 246,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,579,894.01 | ($195.23) | 1,567,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,947,162.08 | $78,062.39 | 2,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,004,440.56 | ($1,840.00) | 1,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $7,849,360.70 | $92,848.90 | 7,558,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $2,006,899.27 | ($28,487.40) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,992,400.70 | ($33,253.74) | 2,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $1,008,228.47 | ($7,454.59) | 1,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $973,581.04 | ($41,348.96) | 1,000,000.00 |
| FIXED INCOME | JABIL INC | INDUSTRIALS | United States | $8,027,597.07 | ($113,949.60) | 8,000,000.00 |
| FIXED INCOME | JACKSON FINANCIAL INC | BANKS & FINANCE | United States | $72,521.45 | ($812.19) | 72,000.00 |
| FIXED INCOME | JACKSON FINANCIAL INC | BANKS & FINANCE | United States | $1,008,076.87 | $36.30 | 1,007,000.00 |
| FIXED INCOME | JACKSON FINANCIAL INC | BANKS & FINANCE | United States | $1,007,242.42 | $3,939.36 | 1,000,000.00 |
| FIXED INCOME | JACOBS ENGINEERING GROU | INDUSTRIALS | United States | $287,229.62 | ($8,572.84) | 272,000.00 |
| FIXED INCOME | JACOBS SOLUTIONS INC | INDUSTRIALS | United States | $5,023,269.27 | ($53,927.95) | 5,000,000.00 |
| FIXED INCOME | JANUS HENDERSON US HOLI | BANKS & FINANCE | United States | $88,562.50 | $0.00 | 0.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $5,984,475.00 | $14,160.00 | 6,000,000.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $1,979,432.57 | ($20,359.10) | 2,000,000.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $877,202.54 | ($118,283.02) | 1,000,000.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $1,987,354.72 | ($22,580.00) | 2,000,000.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $1,026,710.47 | $10,307.97 | 1,000,000.00 |
| FIXED INCOME | JAPAN BANK FOR INTERNATI | SOVEREIGN DEBT | Japan | $1,010,134.70 | $6,397.76 | 1,000,000.00 |
| FIXED INCOME | JAPAN INTERNATIONAL COOF | SOVEREIGN DEBT | Japan | $888,630.62 | ($104,251.88) | 1,000,000.00 |
| FIXED INCOME | JAPAN INTERNATIONAL COOF | SOVEREIGN DEBT | Japan | $7,113,351.95 | $28,241.10 | 7,090,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | UTILITIES | Netherlands | $543,497.84 | $1,524.36 | 539,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $4,080,713.86 | $96,809.10 | 3,705,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $493,563.02 | $40,225.69 | 524,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $540,607.06 | $33,323.66 | 520,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $133,385.31 | $4,155.91 | 128,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $25,548.74 | $57.46 | 25,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $54,925.65 | ($1,001.83) | 55,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $786,501.62 | ($25,751.95) | 795,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $735,590.09 | $6,391.62 | 825,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $1,045,524.71 | $15,282.07 | 1,110,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $584,846.73 | ($30,099.86) | 576,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $283,818.71 | ($1,631.11) | 273,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $971,441.19 | ($65,994.26) | 882,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $217,648.24 | ($6,780.50) | 220,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $1,604,923.84 | $38,413.84 | 1,800,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $124,208.27 | ($2,029.73) | 112,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $416,829.11 | $12,987.22 | 400,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $1,318,315.01 | $2,965.08 | 1,290,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $1,404,820.49 | ($25,500.54) | 1,420,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $5,822,281.43 | ($57,980.15) | 6,215,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $4,684,055.85 | ($91,069.15) | 5,000,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $755,810.26 | $31,889.10 | 727,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $1,030,263.26 | $84,025.66 | 929,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $2,496,620.68 | ($99,787.65) | 2,500,000.00 |
| FIXED INCOME | JBS NV/JBS USA FOODS GRO | YANKEE BONDS - COI | Netherlands | $3,266,898.17 | $101,787.37 | 3,135,000.00 |
| FIXED INCOME | JD.COM INC | YANKEE BONDS - COI | Cayman Islands | $490,729.88 | ($15,498.25) | 500,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $1,129,242.50 | $27,122.90 | 1,080,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | YANKEE BONDS - COI | United States | $1,039,625.50 | ($28,369.75) | 1,050,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $4,758,745.20 | $115,266.60 | 4,590,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | YANKEE BONDS - COI | United States | $1,980,239.05 | ($54,037.62) | 2,000,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $2,046,227.78 | $13,380.00 | 2,000,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $6,220,581.97 | ($164,018.03) | 6,000,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $1,035,412.17 | ($53,107.34) | 1,000,000.00 |
| FIXED INCOME | JEFFERIES FINANCIAL GROUI | BANKS & FINANCE | United States | $3,628,672.82 | ($46,866.07) | 3,500,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $506,285.91 | ($3,859.24) | 496,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $594,435.65 | ($7,735.03) | 591,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $988,278.57 | ($16,496.15) | 985,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $357,258.20 | $259.37 | 350,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $11,147,982.84 | ($145,610.31) | 11,111,000.00 |
| FIXED INCOME | JERSEY CENTRAL POWER & L | UTILITIES | United States | $2,847,858.23 | $2,067.53 | 2,790,000.00 |
| FIXED INCOME | JETBLUE 2019-1 CLASS AA PA | INDUSTRIALS | United States | $481,047.90 | $3,451.67 | 545,715.18 |
| FIXED INCOME | JETBLUE 2020-1 CLASS A PAS | INDUSTRIALS | United States | $162,377.24 | ($1,711.31) | 170,905.80 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $791,145.50 | ($14,265.02) | 777,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | INDUSTRIALS | United States | $140,120.09 | ($3,033.55) | 138,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $1,074,428.25 | ($1,377.80) | 1,050,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $760,801.66 | ($269.92) | 740,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $607,424.19 | ($5,842.62) | 609,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $3,027,960.11 | $1,625.11 | 3,000,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $1,028,478.41 | $14,371.74 | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $1,025,807.50 | $15,094.17 | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $1,012,594.53 | $11,869.25 | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $4,978,926.70 | ($84,723.30) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | JOHN DEERE CAPITAL CORP | BANKS & FINANCE | United States | $1,023,563.31 | $658.31 | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE OWNER TRUST | EQUIPMENT LOANS | United States | $987,705.18 | ($13,837.62) | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE OWNER TRUST | EQUIPMENT LOANS | United States | $999,449.14 | ($2,367.96) | 1,000,000.00 |
| FIXED INCOME | JOHN DEERE OWNER TRUST | EQUIPMENT LOANS | United States | $406,997.58 | $2,681.21 | 403,462.80 |
| FIXED INCOME | JOHN DEERE OWNER TRUST | EQUIPMENT LOANS | United States | $382,731.29 | $1,959.13 | 380,000.00 |
| FIXED INCOME | JOHN DEERE OWNER TRUST | EQUIPMENT LOANS | United States | $966,002.52 | ($1,610.87) | 966,094.84 |
| FIXED INCOME | JOHNS HOPKINS UNIVERSITY | INDUSTRIALS | United States | $223,506.46 | ($156,767.92) | 375,000.00 |
| FIXED INCOME | JOHNS HOPKINS UNIVERSITY | INDUSTRIALS | United States | $7,935,486.27 | ($244,235.28) | 7,722,000.00 |
| FIXED INCOME | JOHNS HOPKINS UNIVERSITY | INDUSTRIALS | United States | $4,829,938.55 | ($2,530.95) | 4,700,000.00 |
| FIXED INCOME | JOHNSON & JOHNSON | INDUSTRIALS | United States | $3,228,717.20 | ($34,817.80) | 5,500,000.00 |
| FIXED INCOME | JOHNSON CONTROLS INTERN | YANKEE BONDS - COI | Ireland | $5,170,278.10 | ($88,271.90) | 5,000,000.00 |
| FIXED INCOME | JOHNSON CONTROLS INTERN | INDUSTRIALS | Ireland | $1,004,416.22 | $3,872.89 | 1,000,000.00 |
| FIXED INCOME | JOHNSON CONTROLS INTERN | YANKEE BONDS - COI | Ireland | $910,279.86 | ($8,655.70) | 1,000,000.00 |
| FIXED INCOME | JOHNSON CONTROLS INTERN | YANKEE BONDS - COI | Ireland | $9,929,002.06 | ($185,297.36) | 9,602,000.00 |
| FIXED INCOME | JOHNSON CONTROLS INTERN | YANKEE BONDS - COI | Ireland | $898,392.14 | ($25,328.79) | 1,000,000.00 |
| FIXED INCOME | JOHNSONVILLE AERODERIVA | UTILITIES | United States | $3,298,473.87 | ($174,593.58) | 3,429,529.57 |
| FIXED INCOME | JP MORGAN MORTGAGE 10 A | INTEREST ONLY | United States | $252,216.50 | $59,061.55 | 40,803,368.52 |
| FIXED INCOME | JP MORGAN MORTGAGE 8 AX | INTEREST ONLY | United States | $212,967.05 | $3,363.85 | 34,844,750.72 |
| FIXED INCOME | JPMBB COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $1,377,684.96 | ($178,342.47) | 1,389,717.83 |
| FIXED INCOME | JPMCC COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $3,622,295.61 | ($502,223.07) | 3,699,999.98 |
| FIXED INCOME | JPMDB COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $1,829,314.39 | $176,951.06 | 2,000,000.00 |
| FIXED INCOME | JPMDB COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $59,449.41 | $4,661.18 | 60,195.23 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $17,776,945.32 | ($1,858,298.25) | 17,570,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,488,470.88 | ($146,216.32) | 1,575,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $4,166,694.14 | ($59,271.67) | 4,140,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $84,989.38 | $584.82 | 84,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,737,715.76 | $241,774.93 | 3,955,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,710,991.83 | $114,257.00 | 1,825,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $106,990.22 | ($78.44) | 106,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $137,215.68 | ($2,053.38) | 134,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,490,736.01 | $40,410.69 | 1,435,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,508,024.20 | ($30,966.67) | 1,510,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $771,831.35 | ($19,934.10) | 775,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $835,387.71 | ($14,160.29) | 808,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $563,491.86 | ($2,472.08) | 561,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $543,123.46 | ($2,374.00) | 519,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,879,158.66 | $9,818.98 | 1,806,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $326,572.12 | ($6,706.03) | 327,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $462,966.02 | $822.76 | 460,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $136,968.81 | $7,340.59 | 140,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,103,790.71 | $79,580.71 | 1,250,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $244,630.39 | $7,978.32 | 270,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $145,073.09 | $1,837.76 | 140,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $328,175.92 | ($849.11) | 315,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $241,732.67 | $1,548.28 | 235,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $74,682.48 | ($1,028.51) | 75,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $704,619.90 | ($6,506.82) | 690,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $31,215.26 | $322.82 | 30,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $502,849.77 | ($11,309.49) | 510,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,659,427.70 | ($117,548.46) | 1,770,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $11,905,345.76 | ($628,570.69) | 13,140,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $4,418,306.11 | ($64,149.49) | 4,390,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,916,478.97 | ($23,298.32) | 2,500,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $6,202,070.05 | $7,524.38 | 6,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,035,335.00 | ($6,660.00) | 3,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,019,880.16 | ($17,012.84) | 2,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $4,647,156.01 | $52,203.30 | 4,750,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,962,111.29 | $59,834.62 | 2,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $5,329,498.50 | ($199,850.00) | 6,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $906,038.49 | ($98,906.51) | 1,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,910,896.63 | ($92,551.70) | 2,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,989,690.00 | ($26,480.00) | 4,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $8,037,456.35 | ($265,464.90) | 9,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $10,214,220.83 | $96,631.05 | 10,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,021,188.26 | $11,407.51 | 1,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $4,986,752.82 | ($56,899.40) | 5,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $161,643.60 | $1,023.84 | 162,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,726,657.94 | $54,454.49 | 1,760,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $838,880.94 | $52,035.60 | 950,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,272,078.04 | $30,359.38 | 1,404,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,484,257.29 | $95,226.18 | 2,483,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $784,729.15 | $2,299.32 | 725,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,051,729.37 | ($4,767.52) | 1,994,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,011,718.70 | ($22,069.32) | 1,974,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,332,470.08 | $9,451.47 | 2,259,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $9,136,466.37 | ($17,504.00) | 8,882,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,729,484.60 | ($14,180.78) | 2,640,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,631,398.86 | ($2,553.76) | 3,538,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $5,764,192.76 | $31,008.33 | 5,716,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,140,465.51 | ($8,005.52) | 2,131,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,218,009.34 | $8,376.34 | 2,161,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $650,183.67 | $7,083.94 | 629,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $6,236,250.00 | ($16,937.50) | 6,250,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $1,778,935.01 | ($36,804.57) | 2,500,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,003,517.60 | ($41,295.40) | 3,315,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $17,008,608.14 | $55,730.00 | 17,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $16,464,302.57 | ($309,559.32) | 16,119,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $4,984,383.07 | ($137,312.26) | 4,605,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $9,607,859.78 | ($134,343.76) | 9,252,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $26,607,594.41 | $245,783.21 | 25,309,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $2,067,791.37 | $21,027.70 | 2,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,121,526.02 | ($66,461.31) | 3,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,989,402.26 | $1,240.48 | 4,000,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $13,790,538.68 | $312,271.70 | 13,630,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $10,857,236.68 | $44,672.22 | 10,375,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $3,722,074.26 | ($83,712.44) | 3,775,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $11,554,306.29 | ($131,835.91) | 11,585,000.00 |
| FIXED INCOME | JPMORGAN CHASE & CO | BANKS & FINANCE | United States | $13,016,035.06 | ($95,231.08) | 12,985,000.00 |
| FIXED INCOME | JPMORGAN CHASE BAN CL1 M | CMO CORPORATE | United States | $3,620,462.34 | $145,886.21 | 3,591,495.71 |
| FIXED INCOME | JUNIPER NETWORKS INC | INDUSTRIALS | United States | $978,432.29 | ($35,244.38) | 1,000,000.00 |
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $707,578.90 | ($63,566.11) | 710,000.00 |
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $826,272.49 | ($53,596.11) | 1,000,000.00 |
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $2,217,964.34 | ($45,357.42) | 3,000,000.00 |
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $1,912,120.12 | ($46,810.36) | 2,000,000.00 |
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $1,478,642.89 | $17,059.74 | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | KAISER FOUNDATION HOSPIT | INDUSTRIALS | United States | $973,183.51 | ($80,779.67) | 1,500,000.00 |
| FIXED INCOME | KB HOME | INDUSTRIALS | United States | $323,419.48 | $26,442.35 | 345,000.00 |
| FIXED INCOME | KB HOME | INDUSTRIALS | United States | $374,979.11 | $2,368.00 | 400,000.00 |
| FIXED INCOME | KCS ICEBOX JAX 1 | BANKS & FINANCE | United States | $33,786,590.96 | $0.00 | 33,650,000.00 |
| FIXED INCOME | KCS ICEBOX ORF | BANKS & FINANCE | United States | $48,245,042.96 | $0.00 | 48,050,000.00 |
| FIXED INCOME | KCS ICEBOX SUA 1 | BANKS & FINANCE | United States | $49,751,131.71 | $0.00 | 49,550,000.00 |
| FIXED INCOME | KELLANOVA | INDUSTRIALS | United States | $992,302.48 | ($9,351.96) | 1,000,000.00 |
| FIXED INCOME | KELLANOVA | INDUSTRIALS | United States | $1,003,388.90 | $1,434.46 | 1,000,000.00 |
| FIXED INCOME | KELLANOVA | INDUSTRIALS | United States | $4,561,919.80 | $70,769.80 | 5,000,000.00 |
| FIXED INCOME | KEMPER CORP | BANKS & FINANCE | United States | $915,997.30 | ($94,793.81) | 1,000,000.00 |
| FIXED INCOME | KENNAMETAL INC | INDUSTRIALS | United States | $904,112.20 | $12,513.17 | 890,000.00 |
| FIXED INCOME | KENNAMETAL INC | INDUSTRIALS | United States | $917,063.44 | ($91,659.89) | 1,000,000.00 |
| FIXED INCOME | KENNAMETAL INC | INDUSTRIALS | United States | $5,450,069.63 | $51,055.44 | 5,365,000.00 |
| FIXED INCOME | KENTUCKY UTILITIES CO | UTILITIES | United States | $1,625,738.86 | $6,170.01 | 1,585,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $274,745.45 | ($4,722.10) | 270,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $1,014,357.42 | ($134,081.69) | 1,100,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $3,078,569.94 | ($47,580.06) | 3,000,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $1,026,189.98 | $14,949.98 | 1,000,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $5,099,182.77 | $70,491.52 | 5,500,000.00 |
| FIXED INCOME | KENVUE INC | INDUSTRIALS | United States | $5,047,811.36 | ($18,385.82) | 5,474,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $30,281.00 | ($189.67) | 32,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $327,453.55 | $369.13 | 366,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $244,076.36 | ($3,678.17) | 255,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $186,426.77 | ($2,977.63) | 182,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $156,827.35 | ($3,179.73) | 154,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $1,004,028.33 | ($240.00) | 1,000,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $5,677,686.92 | ($37,153.08) | 6,000,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $1,331,959.32 | ($34,309.76) | 2,000,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $987,753.06 | $2,735.60 | 1,000,000.00 |
| FIXED INCOME | KEURIG DR PEPPER INC | INDUSTRIALS | United States | $13,599,171.24 | ($118,397.97) | 13,354,000.00 |
| FIXED INCOME | KEYBANK NATIONAL ASSOCIA | BANKS & FINANCE | United States | $1,284,571.84 | ($189,967.63) | 1,305,000.00 |
| FIXED INCOME | KEYBANK NATIONAL ASSOCIA | BANKS & FINANCE | United States | $7,304,322.61 | $475,038.31 | 7,319,000.00 |
| FIXED INCOME | KEYBANK NATIONAL ASSOCIA | BANKS & FINANCE | United States | $560,018.78 | $136.62 | 560,000.00 |
| FIXED INCOME | KEYBANK NATIONAL ASSOCIA | BANKS & FINANCE | United States | $1,813,730.45 | $33,998.02 | 1,793,000.00 |
| FIXED INCOME | KEYBANK NATIONAL ASSOCIA | BANKS & FINANCE | United States | $12,283,317.48 | ($100,642.52) | 12,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $595,931.86 | $34,579.96 | 550,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $214,535.47 | ($2,134.47) | 198,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $249,683.26 | $1,651.20 | 245,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $206,645.29 | ($2,976.69) | 205,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $1,105,740.13 | $7,312.44 | 1,085,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $493,932.63 | ($7,115.03) | 490,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $590,514.29 | $34,381.23 | 545,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $764,336.50 | $5,054.69 | 750,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $3,792,293.65 | $220,796.91 | 3,500,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $998,704.48 | ($6,532.74) | 1,000,000.00 |
| FIXED INCOME | KEYCORP | BANKS & FINANCE | United States | $4,876,820.64 | $259,215.18 | 4,931,000.00 |
| FIXED INCOME | KEYSIGHT TECHNOLOGIES IN | INDUSTRIALS | United States | $2,996,392.44 | ($31,867.56) | 3,000,000.00 |
| FIXED INCOME | KEYSIGHT TECHNOLOGIES IN | INDUSTRIALS | United States | $953,201.67 | ($51,021.66) | 1,000,000.00 |
| FIXED INCOME | KEYSIGHT TECHNOLOGIES IN | INDUSTRIALS | United States | $998,797.48 | ($10,622.52) | 1,000,000.00 |
| FIXED INCOME | KILROY REALTY LP | BANKS & FINANCE | United States | $135,438.82 | $71.30 | 145,000.00 |
| FIXED INCOME | KILROY REALTY LP | BANKS & FINANCE | United States | $750,225.85 | $56.90 | 750,000.00 |
| FIXED INCOME | KIMBERLY-CLARK CORP | INDUSTRIALS | United States | $3,485,809.97 | ($155,889.57) | 3,000,000.00 |
| FIXED INCOME | KIMBERLY-CLARK CORP | INDUSTRIALS | United States | $3,062,912.28 | ($37,727.16) | 4,250,000.00 |
| FIXED INCOME | KIMBERLY-CLARK CORP | INDUSTRIALS | United States | $1,441,370.48 | ($17,753.96) | 2,000,000.00 |
| FIXED INCOME | KIMBERLY-CLARK CORP | INDUSTRIALS | United States | $791,064.73 | ($1,638.01) | 1,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $570,130.20 | ($12,417.97) | 573,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $678,622.49 | $1,130.77 | 658,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $1,003,970.00 | $5,280.00 | 1,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $1,006,020.00 | $150.00 | 1,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $3,304,844.29 | $253,144.29 | 3,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $884,412.70 | ($112,822.30) | 1,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $1,002,476.01 | ($10,990.66) | 1,000,000.00 |
| FIXED INCOME | KIMCO REALTY OP LLC | BANKS & FINANCE | United States | $994,991.63 | ($19,325.04) | 1,000,000.00 |
| FIXED INCOME | KINBANE 2024-RPL RPL2A A 1 | EURO | Ireland | $867,630.68 | $1,155.37 | 757,296.23 |
| FIXED INCOME | KINBANE 2025-RPL RPL2A A 1 | EURO | Ireland | $944,650.24 | ($2,110.02) | 827,499.80 |
| FIXED INCOME | KINDER MORGAN ENERGY PA | UTILITIES | United States | $2,188,059.83 | $34,601.02 | 2,000,000.00 |
| FIXED INCOME | KINDER MORGAN INC | INDUSTRIALS | United States | $519,411.07 | ($2,768.38) | 514,000.00 |
| FIXED INCOME | KINDER MORGAN INC | INDUSTRIALS | United States | $1,985,592.22 | ($15,440.00) | 2,000,000.00 |
| FIXED INCOME | KINDER MORGAN INC | INDUSTRIALS | United States | $2,067,017.44 | $27,657.44 | 2,000,000.00 |
| FIXED INCOME | KINROSS GOLD CORP | YANKEE BONDS - COI | Canada | $1,084,527.93 | $68,528.49 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | KIOXIA HOLDINGS CORP 144A | UTILITIES | Japan | $423,698.78 | $216.00 | 400,000.00 |
| FIXED INCOME | KITE REALTY GROUP LP | BANKS & FINANCE | United States | $499,377.25 | $1,637.25 | 500,000.00 |
| FIXED INCOME | KKR & CO INC | BANKS & FINANCE | United States | $7,904,173.04 | ($297,026.96) | 8,000,000.00 |
| FIXED INCOME | KLA CORP | INDUSTRIALS | United States | $1,052,473.70 | ($100,711.30) | 1,500,000.00 |
| FIXED INCOME | KLA CORP | INDUSTRIALS | United States | $2,004,234.26 | ($27,830.18) | 2,000,000.00 |
| FIXED INCOME | KOREA DEVELOPMENT BANK/ | SOVEREIGN DEBT | South Korea | $3,989,004.44 | ($16,600.00) | 4,000,000.00 |
| FIXED INCOME | KOREA DEVELOPMENT BANK/ | SOVEREIGN DEBT | South Korea | $979,670.83 | ($17,590.00) | 1,000,000.00 |
| FIXED INCOME | KOREA DEVELOPMENT BANK/ | SOVEREIGN DEBT | South Korea | $1,016,943.30 | $2,725.52 | 1,000,000.00 |
| FIXED INCOME | KOREA DEVELOPMENT BANK/ | SOVEREIGN DEBT | South Korea | $1,031,941.29 | $25,768.51 | 1,000,000.00 |
| FIXED INCOME | KOREA DEVELOPMENT BANK/ | SOVEREIGN DEBT | South Korea | $14,969,940.05 | ($169,604.65) | 14,955,000.00 |
| FIXED INCOME | KOREA INTERNATIONAL BONI | SOVEREIGN DEBT | South Korea | $2,007,950.00 | $4,100.00 | 2,000,000.00 |
| FIXED INCOME | KOREA INTERNATIONAL BONI | SOVEREIGN DEBT | South Korea | $2,979,366.70 | ($32,061.63) | 3,000,000.00 |
| FIXED INCOME | KOREA NATIONAL OIL CORP 1 | SOVEREIGN DEBT | South Korea | $2,025,365.00 | $4,180.00 | 2,000,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $169,822.86 | ($16,914.34) | 212,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $902,514.46 | ($59,198.04) | 1,000,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $187,177.22 | ($5,634.63) | 220,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $2,746,123.25 | $80,839.92 | 3,000,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $19,367,845.00 | ($289,322.50) | 17,500,000.00 |
| FIXED INCOME | KRAFT HEINZ FOODS CO | INDUSTRIALS | United States | $4,254,027.80 | $35,140.30 | 5,000,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $869,124.34 | ($127,541.49) | 1,000,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $1,007,884.48 | ($1,592.19) | 1,000,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $3,018,123.91 | ($23,638.59) | 3,000,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $1,019,210.00 | $1,540.00 | 1,000,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $1,249,302.87 | $1,332.43 | 1,240,000.00 |
| FIXED INCOME | KREDITANSTALT FUER WIEDE | YANKEE BONDS - COI | Germany | $5,081,240.68 | $34,901.10 | 5,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $864,054.29 | ($51,873.08) | 905,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $1,909,512.25 | ($114,636.64) | 2,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $5,603,913.23 | ($31,031.70) | 5,010,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $4,005,217.78 | ($75,090.00) | 4,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $1,019,220.38 | $4,440.38 | 1,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $954,756.12 | ($57,318.32) | 1,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $3,024,547.18 | ($101,431.29) | 2,704,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $2,002,608.89 | ($2,100.00) | 2,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $1,736,288.71 | $22,575.38 | 2,000,000.00 |
| FIXED INCOME | KROGER CO/THE | INDUSTRIALS | United States | $7,536,751.15 | ($81,265.82) | 7,533,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | KUWAIT INTERNATIONAL GOV | SOVEREIGN DEBT | Kuwait | $6,672,364.86 | ($159,265.60) | 6,760,000.00 |
| FIXED INCOME | KYNDRYL HOLDINGS INC | INDUSTRIALS | United States | $3,989,431.11 | $288,306.91 | 4,000,000.00 |
| FIXED INCOME | KYNDRYL HOLDINGS INC | INDUSTRIALS | United States | $3,780,710.80 | $162,034.96 | 4,000,000.00 |
| FIXED INCOME | KYNDRYL HOLDINGS INC | INDUSTRIALS | United States | $840,568.92 | $10,802.25 | 1,000,000.00 |
| FIXED INCOME | KYNDRYL HOLDINGS INC | INDUSTRIALS | United States | $7,230,843.89 | $261,872.50 | 7,250,000.00 |
| FIXED INCOME | KYNDRYL HOLDINGS INC | INDUSTRIALS | United States | $840,568.92 | ($163,531.08) | 1,000,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $1,567,996.04 | ($32,038.96) | 1,500,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $2,250,630.23 | ($47,852.77) | 2,200,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $3,554,133.72 | $46,253.72 | 4,000,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $5,149,600.00 | $31,650.00 | 5,000,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $226,667.91 | $268.20 | 227,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $134,989.35 | $1,107.35 | 135,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $1,129,372.46 | ($6,910.76) | 1,131,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $118,398.20 | ($1,420.14) | 118,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $1,698,552.22 | ($19,382.18) | 1,701,000.00 |
| FIXED INCOME | L3HARRIS TECHNOLOGIES IN | INDUSTRIALS | United States | $5,115,068.70 | $12,193.70 | 5,000,000.00 |
| FIXED INCOME | LABORATORY CORP OF AMEF | INDUSTRIALS | United States | $789,611.91 | ($8,067.50) | 833,000.00 |
| FIXED INCOME | LABORATORY CORP OF AMEF | INDUSTRIALS | United States | $5,984,222.34 | ($44,417.66) | 6,000,000.00 |
| FIXED INCOME | LABORATORY CORP OF AMEF | INDUSTRIALS | United States | $4,925,723.50 | ($19,026.50) | 5,000,000.00 |
| FIXED INCOME | LAKESIDE STATION III | INDUSTRIALS | United States | $34,389,026.46 | $0.00 | 34,250,000.00 |
| FIXED INCOME | LAM RESEARCH CORP | INDUSTRIALS | United States | $1,811,124.95 | ($7,623.94) | 2,000,000.00 |
| FIXED INCOME | LAM RESEARCH CORP | INDUSTRIALS | United States | $6,338,937.32 | ($114,853.79) | 7,000,000.00 |
| FIXED INCOME | LAMAR MEDIA CORP | INDUSTRIALS | United States | $598,801.00 | $192.00 | 600,000.00 |
| FIXED INCOME | LANDWIRTSCHAFTLICHE REN | YANKEE BONDS - COI | Germany | $1,005,936.11 | $3,550.00 | 1,000,000.00 |
| FIXED INCOME | LANDWIRTSCHAFTLICHE REN | YANKEE BONDS - COI | Germany | $4,024,377.43 | ($4,864.24) | 4,000,000.00 |
| FIXED INCOME | LANDWIRTSCHAFTLICHE REN | YANKEE BONDS - COI | Germany | $995,726.52 | ($843.34) | 1,000,000.00 |
| FIXED INCOME | LANDWIRTSCHAFTLICHE REN | YANKEE BONDS - COI | Germany | $1,020,647.45 | $13,790.51 | 1,000,000.00 |
| FIXED INCOME | LANDWIRTSCHAFTLICHE REN | YANKEE BONDS - COI | Germany | $13,724,350.79 | ($29,148.20) | 13,745,000.00 |
| FIXED INCOME | LAROCHE INDUSTRIES INC | BANKS & FINANCE | United States | $0.00 | $0.00 | 1,200,000.00 |
| FIXED INCOME | LAS VEGAS SANDS CORP | INDUSTRIALS | United States | $4,903,045.68 | ($8,962.65) | 5,000,000.00 |
| FIXED INCOME | LAZARD GROUP LLC | BANKS & FINANCE | United States | $396,685.35 | $16,907.45 | 396,000.00 |
| FIXED INCOME | LEAR CORP | INDUSTRIALS | United States | $1,177,624.28 | $13,255.37 | 1,685,000.00 |
| FIXED INCOME | LEAR CORP | INDUSTRIALS | United States | $408,113.33 | ($567.13) | 407,000.00 |
| FIXED INCOME | LEBANON LOGISTICS CENTEF | TERM LOANS | United States | $92,068,003.83 | $0.00 | 91,700,000.00 |
| FIXED INCOME | LEGG MASON INC | BANKS & FINANCE | United States | $1,712,457.64 | ($38,272.66) | 1,699,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | LEIDOS INC | INDUSTRIALS | United States | $1,149,460.70 | ($28,551.91) | 1,100,000.00 |
| FIXED INCOME | LEIDOS INC | INDUSTRIALS | United States | $714,649.22 | ($25,065.46) | 730,000.00 |
| FIXED INCOME | LEIDOS INC | INDUSTRIALS | United States | $3,087,324.78 | $39,804.78 | 3,000,000.00 |
| FIXED INCOME | LEIDOS INC | INDUSTRIALS | United States | $2,047,130.43 | $25,681.54 | 2,000,000.00 |
| FIXED INCOME | LEIDOS INC | INDUSTRIALS | United States | $1,044,964.28 | $35,063.72 | 1,000,000.00 |
| FIXED INCOME | LENNAR CORP | INDUSTRIALS | United States | $2,063,896.24 | ($9,559.31) | 2,000,000.00 |
| FIXED INCOME | LENNOX INTERNATIONAL INC | INDUSTRIALS | United States | $3,099,992.83 | $54,529.50 | 3,000,000.00 |
| FIXED INCOME | LEVIATHAN BOND LTD 144A | YANKEE BONDS - COI | Israel | $109,031.27 | $12,388.39 | 106,000.00 |
| FIXED INCOME | LEVIATHAN BOND LTD 144A | YANKEE BONDS - COI | Israel | $328,297.73 | $17,688.37 | 327,000.00 |
| FIXED INCOME | LG ENERGY SOLUTION LTD 14 | UTILITIES | South Korea | $363,235.90 | ($64.62) | 359,000.00 |
| FIXED INCOME | LIBERTY LATIN AMERICA LTD | US PREFERRED STOC | Bermuda | $114,067.71 | ($180,571.84) | 5,259.00 |
| FIXED INCOME | LIBERTY LATIN AMERICA LTD | US PREFERRED STOC | Bermuda | $252,254.70 | ($28,492.23) | 11,630.00 |
| FIXED INCOME | LINCOLN NATIONAL CORP | BANKS & FINANCE | United States | $140,325.87 | ($16,021.40) | 147,000.00 |
| FIXED INCOME | LINCOLN NATIONAL CORP | BANKS & FINANCE | United States | $1,191,712.27 | $1,262.71 | 1,190,000.00 |
| FIXED INCOME | LINCOLN NATIONAL CORP | BANKS & FINANCE | United States | $983,846.66 | ($22,209.45) | 1,000,000.00 |
| FIXED INCOME | LINCOLN NATIONAL CORP | BANKS & FINANCE | United States | $1,007,785.69 | ($2,010.00) | 1,000,000.00 |
| FIXED INCOME | LINCOLN NATIONAL CORP | BANKS & FINANCE | United States | $776,088.00 | ($47,500.42) | 813,000.00 |
| FIXED INCOME | LIVINGBRIDGE ENT SPV 2 LP | UNITED KINGDOM PO | United Kingdom | $18,874,357.49 | $7,412,378.51 | 14,220,649.83 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $234,837.40 | $7,148.68 | 227,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $378,767.32 | ($1,512.40) | 380,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $235,524.21 | $6,352.46 | 229,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $1,536,645.60 | ($19,785.20) | 1,531,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $1,309,721.11 | ($19,138.46) | 1,300,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $4,187,927.72 | ($125,569.34) | 4,280,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,075,873.37 | $11,392.77 | 2,000,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $9,083,208.87 | ($36,402.38) | 9,000,000.00 |
| FIXED INCOME | LLOYDS BANKING GROUP PLC | YANKEE BONDS - COI | United Kingdom | $10,036,875.23 | ($171,730.60) | 10,000,000.00 |
| FIXED INCOME | LOCKHEED MARTIN CORP | INDUSTRIALS | United States | $2,025,445.53 | $61,018.86 | 2,000,000.00 |
| FIXED INCOME | LOCKHEED MARTIN CORP | INDUSTRIALS | United States | $5,634,977.72 | ($61,952.36) | 5,596,000.00 |
| FIXED INCOME | LOCKHEED MARTIN CORP | INDUSTRIALS | United States | $3,051,953.49 | $31,523.49 | 3,000,000.00 |
| FIXED INCOME | LOCKHEED MARTIN CORP | INDUSTRIALS | United States | $2,024,091.50 | ($28,172.94) | 2,000,000.00 |
| FIXED INCOME | LOEWS CORP | BANKS & FINANCE | United States | $5,820,234.74 | ($116,589.25) | 5,835,000.00 |
| FIXED INCOME | LOEWS CORP | BANKS & FINANCE | United States | $952,962.16 | ($50,016.73) | 1,000,000.00 |
| FIXED INCOME | LONG GILT FUTURE (ICF) | UNITED KINGDOM FI | United Kingdom | ($10,339.29) | ($10,339.29) | (21.00) |
| FIXED INCOME | LOUISIANA LOCAL GOVERNM | UTILITIES | United States | $4,812,497.48 | ($124,477.20) | 4,870,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | LOWE'S COS INC | TERM LOANS | United States | $356,496.26 | ($11,457.08) | 506,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $740,877.35 | ($49,152.09) | 933,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $976,439.49 | ($18,262.07) | 984,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $902,924.37 | ($20,770.44) | 916,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $2,515,726.18 | ($54,492.15) | 3,000,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $1,422,342.22 | $79,175.55 | 1,500,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $639,254.98 | $7,741.65 | 1,000,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $1,444,360.59 | $26,191.70 | 2,000,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $1,001,715.00 | ($5,920.00) | 1,000,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $888,214.08 | ($111,544.81) | 1,000,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $9,065,520.75 | ($6,161.50) | 9,050,000.00 |
| FIXED INCOME | LOWE'S COS INC | INDUSTRIALS | United States | $143,518.51 | ($747.74) | 150,000.00 |
| FIXED INCOME | LPL HOLDINGS INC | BANKS & FINANCE | United States | $2,271,811.73 | $18,121.60 | 2,240,000.00 |
| FIXED INCOME | LSEG US FIN CORP 144A | UTILITIES | United States | $368,186.61 | $2,497.04 | 364,000.00 |
| FIXED INCOME | LSF11 BOSON INVES NPLA A1 | EURO | Luxembourg | $51,203.94 | $1,449.76 | 44,523.49 |
| FIXED INCOME | LUGO FUNDING DAC 1A A 144 | EURO | Ireland | $1,252,817.06 | $6,705.62 | 1,092,303.68 |
| FIXED INCOME | LUMBERMENS MUTUAL CASU | BANKS & FINANCE | United States | $2,568.80 | ($22,131.20) | 2,470,000.00 |
| FIXED INCOME | LXP INDUSTRIAL TRUST | BANKS & FINANCE | United States | $3,569,371.25 | ($499,892.21) | 4,055,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $898,913.67 | ($98,741.33) | 1,000,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $1,478,864.58 | ($70,226.38) | 2,000,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $669,439.72 | ($13,892.78) | 1,000,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $1,287,099.87 | ($1,048.05) | 1,250,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $1,104,554.65 | ($107,888.70) | 1,500,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $3,347,198.60 | $79,236.10 | 5,000,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $2,128,108.63 | $14,112.16 | 2,890,000.00 |
| FIXED INCOME | LYB INTERNATIONAL FINANCE | INDUSTRIALS | United States | $7,517,808.05 | $81,664.08 | 11,230,000.00 |
| FIXED INCOME | M&T BANK CORP | US PREFERRED STOC | United States | $221,212.57 | $26,443.90 | 220,000.00 |
| FIXED INCOME | M&T BANK CORP | BANKS & FINANCE | United States | $427,136.20 | ($155.88) | 417,000.00 |
| FIXED INCOME | M&T BANK CORP | BANKS & FINANCE | United States | $282,844.51 | $2,025.21 | 274,000.00 |
| FIXED INCOME | M&T BANK CORP | BANKS & FINANCE | United States | $501,577.40 | ($543.75) | 491,000.00 |
| FIXED INCOME | M&T BANK CORP | BANKS & FINANCE | United States | $563,087.74 | ($4,781.18) | 562,000.00 |
| FIXED INCOME | M&T BANK CORP | BANKS & FINANCE | United States | $2,064,558.48 | $14,782.54 | 2,000,000.00 |
| FIXED INCOME | MACQUARIE AIRFINANCE HOL | UTILITIES | United Kingdom | $366,299.11 | ($5,867.80) | 350,000.00 |
| FIXED INCOME | MACQUARIE BANK LTD 144A | UTILITIES | Australia | $114,940.96 | ($2,521.68) | 114,000.00 |
| FIXED INCOME | MACY'S RETAIL HOLDINGS LL | UTILITIES | United States | $204,155.42 | $10,339.05 | 201,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MAGNA INTERNATIONAL INC | YANKEE BONDS - COI | Canada | $1,026,027.10 | $12,497.38 | 1,000,000.00 |
| FIXED INCOME | MAGNA INTERNATIONAL INC | YANKEE BONDS - COI | Canada | $1,040,295.19 | $27,217.41 | 1,000,000.00 |
| FIXED INCOME | MAIN STREET CAPITAL CORP | BANKS & FINANCE | United States | $594,069.87 | $5,331.95 | 565,000.00 |
| FIXED INCOME | MAIN STREET CAPITAL CORP | BANKS & FINANCE | United States | $1,012,476.67 | ($18,850.00) | 1,000,000.00 |
| FIXED INCOME | MAIN STREET CAPITAL CORP | BANKS & FINANCE | United States | $1,522,708.53 | $18,501.03 | 1,500,000.00 |
| FIXED INCOME | MANUFACTURERS & TRADER | BANKS & FINANCE | United States | $2,562,071.46 | $4,199.93 | 2,500,000.00 |
| FIXED INCOME | MANUFACTURERS & TRADER | BANKS & FINANCE | United States | $1,000,641.33 | ($11,674.23) | 1,000,000.00 |
| FIXED INCOME | MANULIFE FINANCIAL CORP | YANKEE BONDS - COI | Canada | $1,973,856.00 | ($31,940.00) | 2,000,000.00 |
| FIXED INCOME | MARATHON PETROLEUM COF | INDUSTRIALS | United States | $1,094,197.84 | ($17,096.67) | 1,000,000.00 |
| FIXED INCOME | MARATHON PETROLEUM COF | INDUSTRIALS | United States | $1,030,813.52 | $17,206.85 | 1,000,000.00 |
| FIXED INCOME | MARATHON PETROLEUM COF | INDUSTRIALS | United States | $1,045,522.72 | $27,632.72 | 1,000,000.00 |
| FIXED INCOME | MARATHON PETROLEUM COF | INDUSTRIALS | United States | $871,452.70 | ($21,462.39) | 1,000,000.00 |
| FIXED INCOME | MARATHON PETROLEUM COF | INDUSTRIALS | United States | $6,273,136.32 | $9,396.32 | 6,000,000.00 |
| FIXED INCOME | MARICOPA CNTY AZ INDL DE\ | US TAXABLE MUNI BC | United States | $881,955.93 | $36,652.80 | 830,000.00 |
| FIXED INCOME | MARKEL GROUP INC | BANKS & FINANCE | United States | $906,580.85 | ($99,964.64) | 935,000.00 |
| FIXED INCOME | MARKEL GROUP INC | BANKS & FINANCE | United States | $969,605.19 | ($38,302.59) | 1,000,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $285,036.58 | $5,690.54 | 280,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $192,743.82 | ($4,656.60) | 196,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $1,820,330.58 | ($182,142.88) | 1,821,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $4,494,089.13 | ($46,817.67) | 4,860,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $2,351,551.81 | $46,946.94 | 2,310,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $2,774,129.09 | ($11,178.31) | 3,000,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $1,017,987.79 | $20,323.35 | 1,000,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $2,086,714.17 | $110,391.67 | 2,250,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $6,472,967.88 | ($11,138.79) | 7,000,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $1,017,361.41 | ($8,204.15) | 1,000,000.00 |
| FIXED INCOME | MARRIOTT INTERNATIONAL IN | INDUSTRIALS | United States | $3,053,963.38 | ($10,059.95) | 3,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $907,985.70 | ($2,529.30) | 1,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $5,007,761.25 | ($81,938.75) | 5,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $1,357,284.71 | ($99,740.71) | 1,500,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $1,007,672.99 | ($56,726.92) | 1,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $3,039,644.06 | ($50,810.94) | 3,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $1,008,706.75 | $529.53 | 1,000,000.00 |
| FIXED INCOME | MARSH & MCLENNAN COS IN( | BANKS & FINANCE | United States | $4,523,317.62 | $10,322.62 | 4,500,000.00 |
| FIXED INCOME | MARTIN MARIETTA MATERIAL | INDUSTRIALS | United States | $931,564.07 | ($64,437.04) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MARTIN MARIETTA MATERIAL | INDUSTRIALS | United States | $931,564.07 | ($64,437.04) | 1,000,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | YANKEE BONDS - COI | United States | $275,385.48 | $4,857.14 | 258,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | INDUSTRIALS | United States | $1,757,534.50 | $33,060.72 | 1,900,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | INDUSTRIALS | United States | $2,748,506.77 | $23,193.03 | 2,646,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | YANKEE BONDS - COI | United States | $1,047,193.28 | $28,391.06 | 1,000,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | INDUSTRIALS | United States | $1,006,104.09 | ($3,934.80) | 1,000,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | YANKEE BONDS - COI | United States | $1,067,385.55 | $56,386.11 | 1,000,000.00 |
| FIXED INCOME | MARVELL TECHNOLOGY INC | INDUSTRIALS | United States | $7,535,719.63 | ($51,947.40) | 7,490,000.00 |
| FIXED INCOME | MASCO CORP | INDUSTRIALS | United States | $3,551,028.06 | ($20,434.16) | 4,000,000.00 |
| FIXED INCOME | MASCO CORP | INDUSTRIALS | United States | $1,914,568.47 | ($93,484.86) | 2,000,000.00 |
| FIXED INCOME | MASCO CORP | INDUSTRIALS | United States | $5,389,029.13 | $3,408.50 | 6,019,000.00 |
| FIXED INCOME | MASCO CORP | INDUSTRIALS | United States | $4,786,421.18 | $42,187.85 | 5,000,000.00 |
| FIXED INCOME | MASSACHUSETTS INSTITUTE | INDUSTRIALS | United States | $696,663.39 | $13,479.86 | 680,000.00 |
| FIXED INCOME | MASSACHUSETTS INSTITUTE | INDUSTRIALS | United States | $1,367,143.46 | ($137,914.86) | 2,000,000.00 |
| FIXED INCOME | MASSACHUSETTS ST EDUCTN | US TAXABLE MUNI BC | United States | $1,675,096.52 | $132,615.32 | 1,495,000.00 |
| FIXED INCOME | MASTEC INC | INDUSTRIALS | United States | $268,132.64 | $7,565.26 | 260,000.00 |
| FIXED INCOME | MASTEC INC | INDUSTRIALS | United States | $301,133.58 | $8,496.37 | 292,000.00 |
| FIXED INCOME | MASTERCARD INC | BANKS & FINANCE | United States | $1,005,579.90 | ($13,278.43) | 1,000,000.00 |
| FIXED INCOME | MCCORMICK & CO INC/MD | INDUSTRIALS | United States | $1,001,468.64 | ($7,925.80) | 1,000,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $709,215.21 | ($32,445.19) | 639,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $10,530,824.69 | $6,044.27 | 10,375,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $4,530,371.53 | ($128,174.30) | 5,000,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $8,091,796.96 | ($92,188.04) | 8,000,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $1,007,106.67 | $680.00 | 1,000,000.00 |
| FIXED INCOME | MCDONALD'S CORP | INDUSTRIALS | United States | $10,114,746.20 | ($174,853.80) | 10,000,000.00 |
| FIXED INCOME | MCKESSON CORP | INDUSTRIALS | United States | $2,008,315.19 | $1,106.86 | 2,000,000.00 |
| FIXED INCOME | MCKESSON CORP | INDUSTRIALS | United States | $11,398,182.22 | ($79,512.23) | 11,316,000.00 |
| FIXED INCOME | MEDTRONIC GLOBAL HOLDIN | YANKEE BONDS - COI | Luxembourg | $267,902.17 | ($6,767.48) | 270,000.00 |
| FIXED INCOME | MEDTRONIC GLOBAL HOLDIN | YANKEE BONDS - COI | Luxembourg | $8,067,385.80 | ($8,420.24) | 8,000,000.00 |
| FIXED INCOME | MERCADOLIBRE INC | INDUSTRIALS | United States | $2,244,244.50 | ($25,887.03) | 2,245,000.00 |
| FIXED INCOME | MERCADOLIBRE INC | INDUSTRIALS | United States | $478,838.81 | ($6,000.63) | 479,000.00 |
| FIXED INCOME | MERCADOLIBRE INC | INDUSTRIALS | United States | $279,905.77 | ($3,228.67) | 280,000.00 |
| FIXED INCOME | MERCEDES-BENZ AUTO LEAS | CARS | United States | $1,004,922.16 | $2,995.17 | 1,000,000.00 |
| FIXED INCOME | MERCEDES-BENZ AUTO RECE | CARS | United States | $1,010,650.94 | $382.97 | 1,004,000.00 |
| FIXED INCOME | MERCEDES-BENZ AUTO RECE | CARS | United States | $1,569,654.20 | $292.65 | 1,564,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $808,154.32 | ($80,672.35) | 1,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $3,531,673.37 | $49,898.50 | 3,470,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $2,791,086.57 | $15,009.90 | 3,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $13,070,094.21 | $190.32 | 13,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $5,088,866.52 | $12,649.85 | 5,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $13,955,432.83 | $121,449.50 | 15,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $9,836,679.50 | ($98,305.50) | 10,000,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $5,678,647.28 | ($85,770.85) | 5,750,000.00 |
| FIXED INCOME | MERCK & CO INC | INDUSTRIALS | United States | $4,368,373.89 | ($45,068.44) | 4,350,000.00 |
| FIXED INCOME | MERCURY GENERAL CORP | BANKS & FINANCE | United States | $2,025,971.11 | $3,120.00 | 2,000,000.00 |
| FIXED INCOME | META MATLS CONTRA PFD | US PREFERRED STOC | United States | $0.00 | ($3,130.55) | 2,100.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,328,211.50 | ($1,567.32) | 1,315,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $402,025.50 | ($1,416.50) | 400,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,158,901.22 | ($11,251.68) | 1,160,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $460,262.40 | ($12,580.71) | 470,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $580,015.59 | ($58,430.87) | 635,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,358,384.50 | ($6,095.96) | 1,357,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,112,605.58 | ($3,920.16) | 1,107,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,688,513.79 | ($188,099.98) | 1,865,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $618,475.07 | ($9,141.60) | 625,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $412,516.88 | ($6,900.79) | 417,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $220,131.90 | ($22,176.13) | 241,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,044,010.15 | ($10,317.65) | 1,045,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $36,679.89 | ($1,871.28) | 40,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $362,417.72 | ($38,031.43) | 405,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $778,617.62 | ($63,493.61) | 860,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $543,501.34 | ($14,830.43) | 555,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,670,369.38 | ($14,925.08) | 1,673,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,860,896.68 | ($8,351.06) | 1,859,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $382,807.73 | $140.27 | 379,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,270,400.58 | ($4,476.14) | 1,264,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $817,225.18 | ($7,934.37) | 818,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $136,913.36 | ($27,382.43) | 153,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $338,508.65 | ($25,321.59) | 362,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,654,986.07 | ($45,237.02) | 1,690,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $333,394.79 | ($33,586.25) | 365,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $590,601.96 | ($2,650.42) | 590,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $814,101.64 | ($2,868.41) | 810,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,808,071.84 | ($338,648.16) | 2,000,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,580,330.42 | ($118,453.82) | 1,690,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $2,151,081.44 | ($216,700.32) | 2,355,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $4,615,913.73 | $1,691.36 | 4,570,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $3,553,574.59 | ($395,867.26) | 3,925,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $6,645,060.51 | ($669,424.55) | 7,275,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $3,164,125.72 | ($393,309.28) | 3,500,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $338,520.90 | ($23,849.18) | 430,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $793,793.37 | ($116,929.24) | 1,024,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $279,347.10 | ($26,919.82) | 309,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,846,988.08 | ($228,607.89) | 2,064,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $4,567,051.90 | ($220,885.60) | 5,000,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $7,492,895.85 | ($45,497.90) | 7,500,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $3,881,823.54 | ($11,206.10) | 4,047,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $1,375,495.84 | ($233,758.36) | 1,500,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $13,422,878.50 | ($542,296.50) | 15,000,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $5,430,977.66 | ($90,852.14) | 5,490,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $10,855,882.37 | ($1,091,826.47) | 11,885,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $4,874,968.72 | ($21,877.16) | 4,870,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $6,382,154.81 | ($22,486.94) | 6,350,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $12,277,951.73 | ($858,397.84) | 13,130,000.00 |
| FIXED INCOME | META PLATFORMS INC | INDUSTRIALS | United States | $6,577,508.13 | ($732,732.64) | 7,265,000.00 |
| FIXED INCOME | METHANEX CORP | YANKEE BONDS - COI | Canada | $504,939.72 | ($120.00) | 500,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $556,875.72 | $7,968.75 | 545,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $1,530,113.85 | ($20,761.15) | 1,520,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $3,543,066.37 | ($122,886.52) | 4,000,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $4,275,495.35 | ($46,367.15) | 5,000,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $2,214,416.49 | ($144,578.30) | 2,500,000.00 |
| FIXED INCOME | METLIFE INC | BANKS & FINANCE | United States | $1,846,729.65 | ($168,649.94) | 2,000,000.00 |
| FIXED INCOME | METRO BANK HOLDINGS PLC | CORPORATE | United Kingdom | $252,545.28 | ($10,342.02) | 170,000.00 |
| FIXED INCOME | METRONET INFRASTRUC 2A A | EQUIPMENT LOANS | United States | $2,009,260.00 | $6,126.40 | 2,000,000.00 |
| FIXED INCOME | METRONET INFRASTRUC 2A A | EQUIPMENT LOANS | United States | $1,275,880.10 | $3,890.26 | 1,270,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | METRONET INFRASTRUC 2A A | EQUIPMENT LOANS | United States | $454,092.76 | $757.43 | 452,000.00 |
| FIXED INCOME | METRONET INFRASTRUC 2A A | EQUIPMENT LOANS | United States | $7,618,109.29 | $23,228.25 | 7,583,000.00 |
| FIXED INCOME | MEXICAN BONOS | MEXICO | Mexico | $3,146,475.37 | $108,431.53 | 53,929,900.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $316,713.46 | $575.77 | 317,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,008,744.44 | ($33,720.49) | 2,020,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $277,342.04 | ($902.40) | 320,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $208,368.56 | ($4,004.93) | 210,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,824,775.27 | ($34,260.92) | 1,835,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $631,519.19 | ($5,573.19) | 625,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $380,289.67 | $3,809.53 | 380,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $474,093.18 | ($7,247.52) | 578,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $438,394.19 | ($32,532.96) | 552,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $420,845.50 | ($20,927.83) | 543,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $414,990.18 | ($2,563.32) | 546,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $633,502.97 | ($8,808.75) | 731,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $315,340.07 | $19,610.85 | 430,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $831,237.16 | $27,208.10 | 802,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,263,707.30 | $64,615.05 | 1,193,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,863,408.35 | $20,197.47 | 1,792,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $4,019,477.73 | ($67,474.36) | 4,042,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $4,354,316.82 | $43,619.17 | 4,351,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $4,205,295.90 | $215,022.43 | 3,970,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,470,503.07 | ($31,551.01) | 2,445,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,421,844.80 | $24,260.72 | 2,420,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $820,230.41 | ($35,888.13) | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $887,213.01 | $44,440.55 | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $733,349.01 | ($55,483.16) | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $946,593.59 | ($58,225.91) | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $3,023,419.98 | $20,839.98 | 3,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,903,686.64 | ($101,973.36) | 2,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,072,910.62 | $67,850.62 | 2,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,059,268.49 | $54,161.82 | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,072,440.71 | $66,427.38 | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,491,641.92 | ($25,039.96) | 1,500,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $5,052,153.50 | ($64,521.50) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,001,524.62 | $20,050.18 | 2,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $269,805.63 | ($81,283.86) | 326,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $185,472.60 | ($4,710.73) | 200,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $203,541.67 | $1,500.00 | 200,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $146,669.80 | ($6,274.41) | 200,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $633,945.98 | ($19,239.98) | 627,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $286,681.09 | ($1,260.09) | 283,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $270,205.82 | $2,706.77 | 270,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,999,584.84 | ($33,913.35) | 3,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $5,741,612.89 | ($209,237.16) | 7,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $4,033,243.33 | $3,320.00 | 4,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $3,053,125.00 | $12,870.00 | 3,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $999,096.08 | ($3,348.92) | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,211,883.71 | ($6,671.85) | 1,250,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,218,032.53 | ($78,574.62) | 2,500,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $2,419,366.76 | ($213,088.96) | 4,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,733,250.26 | ($282,897.52) | 2,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $955,342.31 | ($31,575.19) | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,656,538.78 | ($114,522.76) | 1,750,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $4,031,226.64 | $18,333.92 | 4,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,903,686.64 | ($94,346.76) | 2,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,554,682.97 | $50,887.97 | 1,500,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,059,268.49 | $54,161.82 | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $1,072,440.71 | $66,427.38 | 1,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $5,052,153.50 | ($64,521.50) | 5,000,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $8,768,925.75 | ($254,011.25) | 8,701,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $3,441,031.63 | $112,632.03 | 3,320,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $3,367,463.84 | $208,581.97 | 3,140,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $5,391,614.01 | $58,439.67 | 5,185,000.00 |
| FIXED INCOME | MEXICO GOVERNMENT INTER | SOVEREIGN DEBT | Mexico | $5,567,207.39 | $137,275.13 | 5,290,000.00 |
| FIXED INCOME | MFB MAGYAR FEJLESZTESI B | SOVEREIGN DEBT | Hungary | $290,379.58 | ($1,197.45) | 282,000.00 |
| FIXED INCOME | MGM RESORTS INTERNATION | INDUSTRIALS | United States | $1,203,525.33 | $105,492.00 | 1,200,000.00 |
| FIXED INCOME | MGM RESORTS INTERNATION | INDUSTRIALS | United States | $811,617.78 | $640.00 | 800,000.00 |
| FIXED INCOME | MGM RESORTS INTERNATION | INDUSTRIALS | United States | $1,952,955.28 | ($3,501.55) | 1,925,000.00 |
| FIXED INCOME | MGM RESORTS INTERNATION | INDUSTRIALS | United States | $710,165.56 | ($9,597.00) | 700,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MICHIGAN ST UNIV REVENUE | US TAXABLE MUNI BC | United States | $1,239,154.94 | ($482,514.94) | 1,695,000.00 |
| FIXED INCOME | MICROCHIP TECHNOLOGY IN | INDUSTRIALS | United States | $3,800,072.80 | $18,138.82 | 3,715,000.00 |
| FIXED INCOME | MICROCHIP TECHNOLOGY IN | INDUSTRIALS | United States | $1,019,098.19 | $5,856.52 | 1,000,000.00 |
| FIXED INCOME | MICROCHIP TECHNOLOGY IN | INDUSTRIALS | United States | $1,022,899.81 | $4,882.59 | 1,000,000.00 |
| FIXED INCOME | MICROCHIP TECHNOLOGY IN | INDUSTRIALS | United States | $1,022,440.20 | $9,340.76 | 1,000,000.00 |
| FIXED INCOME | MICROCHIP TECHNOLOGY IN | INDUSTRIALS | United States | $2,038,196.37 | $11,713.04 | 2,000,000.00 |
| FIXED INCOME | MICRON TECHNOLOGY INC | INDUSTRIALS | United States | $383,284.58 | $35,260.94 | 425,000.00 |
| FIXED INCOME | MICRON TECHNOLOGY INC | INDUSTRIALS | United States | $1,803,692.15 | $75,819.48 | 2,000,000.00 |
| FIXED INCOME | MICROSOFT CORP | INDUSTRIALS | United States | $774,545.99 | ($4,624.29) | 1,000,000.00 |
| FIXED INCOME | MICROSOFT CORP | INDUSTRIALS | United States | $964,244.19 | ($2,898.56) | 1,740,000.00 |
| FIXED INCOME | MICROSOFT CORP | INDUSTRIALS | United States | $1,441,939.93 | ($80,621.20) | 2,242,000.00 |
| FIXED INCOME | MID-AMERICA APARTMENTS L | BANKS & FINANCE | United States | $1,144,990.72 | $39,272.83 | 1,300,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $301,193.21 | ($21,410.31) | 483,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | YANKEE BONDS - COI | United States | $1,237,445.89 | ($113,676.11) | 1,200,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $137,421.01 | ($228.93) | 182,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $194,058.68 | ($5,088.71) | 234,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | YANKEE BONDS - COI | United States | $83,527.60 | ($3,380.43) | 81,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $4,004,756.72 | ($18,284.95) | 5,000,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $3,775,302.52 | ($26,539.15) | 5,000,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $985,603.87 | ($21,211.69) | 1,000,000.00 |
| FIXED INCOME | MIDAMERICAN ENERGY CO | UTILITIES | United States | $1,050,604.78 | $27,275.34 | 1,000,000.00 |
| FIXED INCOME | MINERAL RESOURCES LTD 14 | UTILITIES | Australia | $268,617.00 | $1,644.32 | 255,000.00 |
| FIXED INCOME | MINERAL RESOURCES LTD 14 | UTILITIES | Australia | $210,680.00 | ($488.00) | 200,000.00 |
| FIXED INCOME | MISSISSIPPI POWER CO | UTILITIES | United States | $244,909.44 | ($11,299.72) | 284,000.00 |
| FIXED INCOME | MISSISSIPPI POWER CO | UTILITIES | United States | $444,392.24 | ($28,339.40) | 668,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,315,496.27 | $110,338.29 | 1,475,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,115,768.31 | ($19,470.48) | 1,112,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $727,364.97 | ($13,619.25) | 724,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,022,351.33 | ($5,243.04) | 1,018,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $596,083.17 | $5,419.73 | 584,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,079,901.76 | ($55,215.74) | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,223,802.44 | $12,280.67 | 1,200,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $438,853.83 | ($2,979.20) | 435,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $6,995,131.50 | ($78,610.00) | 7,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,153,855.66 | $30,433.43 | 2,100,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,783,723.76 | ($236,928.96) | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $6,995,131.50 | $174,050.00 | 7,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $3,014,340.00 | ($10,140.00) | 3,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,039,950.88 | $20,332.13 | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,020,129.04 | $9,645.04 | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,071,900.91 | $24,261.74 | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,039,670.72 | $20,467.78 | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,999,952.48 | ($27,461.02) | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,008,859.37 | ($6,848.74) | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,008,196.36 | ($9,661.42) | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,020,690.36 | $9,280.36 | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,005,191.00 | ($3,080.00) | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,009,285.92 | ($3,890.00) | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,870,928.90 | ($146,984.10) | 2,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $3,015,954.83 | ($4,680.00) | 3,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $995,753.33 | ($7,420.00) | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $999,304.50 | ($11,230.00) | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $4,537,339.70 | ($6,830.30) | 5,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $3,014,340.00 | ($11,820.00) | 3,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $1,039,950.88 | $20,332.13 | 1,000,000.00 |
| FIXED INCOME | MITSUBISHI UFJ FINANCIAL G | YANKEE BONDS - COI | Japan | $2,046,574.94 | $24,958.72 | 2,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $1,439,296.82 | ($7,737.33) | 1,415,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $2,046,690.58 | $5,786.44 | 1,990,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $1,222,546.20 | ($7,453.80) | 1,230,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $9,713,755.54 | $99,751.55 | 9,545,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $5,074,063.70 | ($30,936.30) | 5,105,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $1,825,058.94 | ($195,850.56) | 2,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | BANKS & FINANCE | Japan | $1,791,597.94 | ($220,825.78) | 2,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $881,366.09 | ($120,986.91) | 1,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $5,088,399.97 | $52,253.30 | 5,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $2,571,219.33 | $7,269.40 | 2,500,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $998,880.00 | ($1,120.00) | 1,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $993,940.00 | ($6,060.00) | 1,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $3,012,189.85 | ($26,805.15) | 3,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $881,366.09 | ($120,986.91) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $1,783,027.08 | ($232,356.92) | 2,000,000.00 |
| FIXED INCOME | MIZUHO FINANCIAL GROUP IN | YANKEE BONDS - COI | Japan | $3,124,919.04 | $48,225.54 | 3,000,000.00 |
| FIXED INCOME | MOHAWK INDUSTRIES INC | INDUSTRIALS | United States | $43,338.23 | $2,968.64 | 45,000.00 |
| FIXED INCOME | MOHAWK INDUSTRIES INC | INDUSTRIALS | United States | $999,091.43 | ($10,912.57) | 960,000.00 |
| FIXED INCOME | MOHAWK INDUSTRIES INC | INDUSTRIALS | United States | $2,081,440.48 | $48,225.48 | 2,000,000.00 |
| FIXED INCOME | MOHAWK INDUSTRIES INC | INDUSTRIALS | United States | $963,071.69 | ($40,390.25) | 1,000,000.00 |
| FIXED INCOME | MOLSON COORS BEVERAGE ( | INDUSTRIALS | United States | $5,131,216.16 | $10,178.64 | 5,064,000.00 |
| FIXED INCOME | MOLSON COORS BEVERAGE ( | INDUSTRIALS | United States | $2,026,546.67 | $65,930.00 | 2,000,000.00 |
| FIXED INCOME | MOLSON COORS BEVERAGE ( | INDUSTRIALS | United States | $8,080,926.12 | ($10,089.44) | 8,000,000.00 |
| FIXED INCOME | MOLSON COORS BEVERAGE ( | INDUSTRIALS | United States | $1,724,108.75 | ($10,376.90) | 1,877,000.00 |
| FIXED INCOME | MONDELEZ INTERNATIONAL I | INDUSTRIALS | United States | $469,955.17 | $19,316.00 | 500,000.00 |
| FIXED INCOME | MONDELEZ INTERNATIONAL I | INDUSTRIALS | United States | $469,955.17 | $19,316.00 | 500,000.00 |
| FIXED INCOME | MONDELEZ INTERNATIONAL I | INDUSTRIALS | United States | $1,990,866.67 | ($19,180.00) | 2,000,000.00 |
| FIXED INCOME | MONONGAHELA POWER CO 1 | UTILITIES | United States | $2,124,583.70 | $94,166.80 | 1,990,000.00 |
| FIXED INCOME | MOODY'S CORP | INDUSTRIALS | United States | $673,784.91 | ($979.34) | 1,000,000.00 |
| FIXED INCOME | MOODY'S CORP | INDUSTRIALS | United States | $1,019,256.64 | $10,628.86 | 1,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $165,798.08 | ($16,742.87) | 165,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $7,824,067.54 | ($776,319.95) | 8,315,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $293,558.82 | ($27,450.35) | 290,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $119,766.64 | ($15,584.51) | 135,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $520,020.71 | ($63,015.01) | 585,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $435,826.17 | $5,591.13 | 420,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $236,351.38 | ($834.89) | 235,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,076,906.73 | ($59,881.38) | 3,075,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,610,280.85 | ($15,332.65) | 2,595,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,856,439.47 | ($381,472.09) | 3,840,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $103,785.03 | ($1,871.57) | 101,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,639,480.98 | $38,614.19 | 3,575,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $131,785.53 | ($3,206.46) | 127,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $72,085.91 | ($1,415.07) | 70,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,315,815.40 | ($25,607.81) | 1,315,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $35,365.14 | $1,263.40 | 35,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $275,019.69 | $25,285.95 | 310,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $778,791.72 | $84,876.37 | 890,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $637,575.67 | ($2,230.57) | 603,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $685,505.28 | ($6,857.07) | 666,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $649,313.86 | ($7,838.49) | 648,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $263,085.32 | $28,099.22 | 300,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $381,763.74 | $5,903.35 | 375,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $41,507.26 | $532.49 | 40,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $434,127.81 | ($6,102.37) | 415,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $124,887.04 | ($2,208.42) | 120,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $232,438.12 | $4,857.57 | 225,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $246,658.55 | ($714.67) | 235,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $205,415.65 | ($2,479.77) | 205,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $108,729.43 | $1,197.24 | 105,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $492,817.77 | ($6,536.44) | 490,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $225,469.63 | ($2,085.63) | 225,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $130,765.52 | ($1,581.79) | 130,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,616,293.96 | ($31,583.80) | 2,611,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,392,514.15 | ($19,215.19) | 1,400,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $635,574.99 | ($20,421.63) | 650,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $442,530.24 | ($5,814.85) | 440,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,082,290.38 | ($42,107.80) | 2,081,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,336,914.63 | ($29,183.73) | 1,338,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,205,706.59 | ($13,882.77) | 2,199,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,346,888.33 | ($18,262.73) | 2,342,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,187,954.41 | ($5,902.22) | 1,181,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,488,988.01 | $43,125.71 | 2,800,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,065,338.89 | ($39,800.28) | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,122,175.94 | ($87,280.56) | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,172,617.75 | $25,270.75 | 2,110,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $564,541.68 | ($12,321.39) | 565,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $891,857.65 | ($6,940.15) | 890,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $623,650.92 | ($3,098.54) | 620,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,308,909.82 | ($112,827.93) | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,553,076.97 | ($491,777.23) | 4,005,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,831,195.87 | ($42,957.25) | 3,805,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $758,764.91 | $11,167.04 | 730,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $6,468,645.84 | $256,137.58 | 6,130,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $4,866,936.62 | $53,590.90 | 4,700,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,000,500.00 | ($21,500.00) | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $5,034,422.96 | $20,089.80 | 5,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $12,946,663.76 | ($335,928.24) | 12,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,113,044.08 | $29,636.66 | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $5,197,019.88 | ($66,509.39) | 5,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,581,673.61 | ($48,475.35) | 2,500,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $4,162,901.25 | ($105,214.08) | 4,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,099,221.66 | $75,897.66 | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,106,555.29 | $34,206.96 | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $4,187,142.18 | $68,515.40 | 4,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $4,931,534.85 | ($110,210.15) | 5,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,000,526.08 | ($47,004.70) | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $506,877.72 | $17,741.33 | 578,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,438,633.29 | $238,158.69 | 3,876,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,506,084.27 | $1,559.19 | 3,412,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,792,474.50 | $41,109.28 | 2,743,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,533,037.58 | $7,367.21 | 2,491,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $9,479,343.15 | $66,447.86 | 9,176,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $361,459.34 | $940.00 | 351,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,687,771.51 | ($13,506.35) | 1,681,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,046.79 | ($13.45) | 1,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,362,300.79 | ($32,603.62) | 2,375,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $989,794.35 | $6,408.15 | 984,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,991,573.84 | $26,855.56 | 1,966,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $6,062,595.64 | ($78,927.36) | 6,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $9,409,582.13 | ($108,223.70) | 10,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $7,856,384.04 | ($262,371.96) | 9,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $1,018,036.64 | $7,852.08 | 1,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $7,745,020.83 | ($145,426.05) | 7,500,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $3,112,764.56 | ($50,803.44) | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $25,050,689.00 | $7,839.00 | 25,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,000,526.08 | ($18,744.70) | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $2,033,669.25 | $37,989.00 | 2,025,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $10,061,981.75 | ($117,446.15) | 9,940,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $5,314,384.70 | ($171,575.67) | 5,435,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $9,655,110.62 | ($75,132.96) | 9,635,000.00 |
| FIXED INCOME | MORGAN STANLEY | BANKS & FINANCE | United States | $13,856,115.08 | ($68,842.63) | 13,775,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK NA | BANKS & FINANCE | United States | $256,852.89 | ($4,274.67) | 250,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK NA | BANKS & FINANCE | United States | $910,252.84 | $647.39 | 903,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK NA | BANKS & FINANCE | United States | $1,093,714.65 | $777.87 | 1,085,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK NA | BANKS & FINANCE | United States | $3,089,615.29 | $18,973.29 | 3,000,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK NA | BANKS & FINANCE | United States | $5,040,159.65 | $3,584.65 | 5,000,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK OF ! | COMMERCIAL MORTG | United States | $5,138,290.87 | ($129,524.24) | 5,000,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK OF / | COMMERCIAL MORTG | United States | $944,799.48 | ($122,877.18) | 1,000,000.00 |
| FIXED INCOME | MORGAN STANLEY BANK OF ( | COMMERCIAL MORTG | United States | $191,411.02 | $2,559.75 | 192,435.74 |
| FIXED INCOME | MORGAN STANLEY CAPITAL I | COMMERCIAL MORTG | United States | $2,637,992.74 | $201,571.69 | 2,695,783.17 |
| FIXED INCOME | MORGAN STANLEY CAPITAL I | COMMERCIAL MORTG | United States | $1,808,407.26 | $221,338.44 | 1,950,197.58 |
| FIXED INCOME | MORGAN STANLEY CAPITAL L | COMMERCIAL MORTG | United States | $1,192,371.36 | ($108,971.89) | 1,195,143.10 |
| FIXED INCOME | MORGAN STANLEY DIRECT LE | BANKS & FINANCE | United States | $2,004,119.88 | $11,559.88 | 2,000,000.00 |
| FIXED INCOME | MORGAN STANLEY DIRECT LE | BANKS & FINANCE | United States | $1,015,962.26 | $19,545.59 | 1,000,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $2,048,858.74 | ($10,148.22) | 2,040,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $247,023.95 | ($5,528.34) | 250,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $698,018.05 | ($9,100.76) | 695,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $2,521,904.07 | ($32,825.39) | 2,511,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $1,310,876.38 | ($4,120.59) | 1,284,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $4,816,967.11 | ($84,877.49) | 4,875,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $4,067,879.32 | ($17,858.68) | 4,000,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $6,916,670.72 | ($134,913.45) | 7,000,000.00 |
| FIXED INCOME | MORGAN STANLEY PRIVATE E | BANKS & FINANCE | United States | $19,761,916.33 | ($351,359.00) | 20,000,000.00 |
| FIXED INCOME | MOSAIC CO/THE | INDUSTRIALS | United States | $2,995,606.86 | ($101,678.14) | 3,000,000.00 |
| FIXED INCOME | MOSAIC CO/THE | INDUSTRIALS | United States | $998,535.62 | ($4,679.38) | 1,000,000.00 |
| FIXED INCOME | MOSAIC CO/THE | INDUSTRIALS | United States | $1,018,456.91 | ($10,253.09) | 1,000,000.00 |
| FIXED INCOME | MOSAIC CO/THE | INDUSTRIALS | United States | $5,062,356.25 | ($51,708.14) | 5,090,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $3,992,709.18 | $98,160.40 | 4,380,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $659,923.31 | $60,038.22 | 730,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $546,946.46 | $48,070.63 | 600,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $4,094,749.16 | $56,089.92 | 4,000,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $2,040,801.02 | $6,116.58 | 2,000,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $945,338.74 | $3,728.37 | 910,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $904,004.54 | ($96,954.35) | 1,000,000.00 |
| FIXED INCOME | MOTOROLA SOLUTIONS INC | INDUSTRIALS | United States | $911,577.44 | ($91,248.95) | 1,000,000.00 |
| FIXED INCOME | MOUNT SINAI HOSPITAL/THE | INDUSTRIALS | United States | $1,313,901.56 | ($90,753.06) | 2,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $844,761.15 | ($62,946.78) | 835,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $483,499.19 | $14,878.66 | 575,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $270,576.29 | ($20,474.67) | 270,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $3,358,810.17 | ($209,529.14) | 3,610,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $313,279.45 | $12,906.25 | 310,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $313,083.69 | $12,890.72 | 310,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $675,472.90 | ($4,950.37) | 665,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $355,548.85 | $1,203.41 | 350,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $753,571.53 | ($8,363.58) | 749,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $360,588.95 | $1,676.60 | 356,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $274,544.20 | ($6,339.80) | 300,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $7,046,222.55 | $54,152.40 | 6,955,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $1,639,948.74 | ($18,158.80) | 1,630,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $917,662.39 | ($27,669.84) | 1,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $930,418.33 | ($78,722.78) | 1,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $860,200.97 | ($42,831.84) | 1,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $5,078,743.62 | $25,606.95 | 5,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $1,012,804.55 | $5,324.55 | 1,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $985,603.40 | ($12,451.60) | 1,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $2,045,223.13 | $43,172.02 | 2,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $2,012,207.04 | ($470.74) | 2,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $5,058,450.00 | ($216,040.00) | 5,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $8,552,604.25 | ($109,087.82) | 8,420,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $2,026,232.22 | ($23,487.78) | 2,000,000.00 |
| FIXED INCOME | MPLX LP | INDUSTRIALS | United States | $10,061,035.19 | ($128,753.70) | 10,000,000.00 |
| FIXED INCOME | MPT OPERATING PARTNERSH | UTILITIES | United States | $26,393.78 | $913.50 | 25,000.00 |
| FIXED INCOME | MPT OPERATING PARTNERSH | BANKS & FINANCE | United States | $418,821.33 | ($187,362.00) | 600,000.00 |
| FIXED INCOME | MSCI INC | INDUSTRIALS | United States | $1,408,938.08 | ($24,824.92) | 1,414,000.00 |
| FIXED INCOME | MSCI INC | INDUSTRIALS | United States | $475,810.60 | ($1,721.32) | 485,000.00 |
| FIXED INCOME | MSD INVESTMENT CORP | BANKS & FINANCE | United States | $1,244,030.76 | $545.34 | 1,250,000.00 |
| FIXED INCOME | MSWF COMMERCIAL MORTGA | COMMERCIAL MORTG | United States | $7,208,681.92 | ($38,710.21) | 7,000,000.00 |
| FIXED INCOME | MSWF COMMERCIAL MORTGA | COMMERCIAL MORTG | United States | $4,179,186.81 | $26,575.98 | 4,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | MSWF COMMERCIAL MORTG/ | COMMERCIAL MORTG | United States | $11,373.78 | ($2,986.82) | 215,294.85 |
| FIXED INCOME | MURPHY OIL CORP | INDUSTRIALS | United States | $203,939.56 | ($3,692.00) | 200,000.00 |
| FIXED INCOME | MURPHY OIL USA INC | INDUSTRIALS | United States | $299,341.83 | ($1,569.00) | 300,000.00 |
| FIXED INCOME | MVM ENERGETIKA ZRT REGS | YANKEE BONDS - COI | Hungary | $439,604.78 | ($1,530.22) | 420,000.00 |
| FIXED INCOME | MYLAN INC | INDUSTRIALS | United States | $1,773,756.16 | $12,873.64 | 2,000,000.00 |
| FIXED INCOME | MYLAN INC | INDUSTRIALS | United States | $1,773,756.16 | $11,176.16 | 2,000,000.00 |
| FIXED INCOME | MYMICHIGAN HEALTH | INDUSTRIALS | United States | $433,339.62 | ($183,407.49) | 615,000.00 |
| FIXED INCOME | N TX TOLLWAY AUTH REVENU | US TAXABLE MUNI BC | United States | $421,126.70 | ($44,899.50) | 373,000.00 |
| FIXED INCOME | NASDAQ INC | BANKS & FINANCE | United States | $1,551,607.96 | ($42,110.31) | 1,480,000.00 |
| FIXED INCOME | NASDAQ INC | BANKS & FINANCE | United States | $3,145,151.27 | $25,231.27 | 3,000,000.00 |
| FIXED INCOME | NASDAQ INC | BANKS & FINANCE | United States | $1,525,464.41 | ($65,585.31) | 1,500,000.00 |
| FIXED INCOME | NASDAQ INC | BANKS & FINANCE | United States | $1,048,383.76 | ($1,232.91) | 1,000,000.00 |
| FIXED INCOME | NASDAQ INC | BANKS & FINANCE | United States | $1,016,976.27 | ($24,272.06) | 1,000,000.00 |
| FIXED INCOME | NASSAU EURO CLO IV 4A A1R | EURO | Ireland | $7,202,732.12 | ($12,975.10) | 6,250,000.00 |
| FIXED INCOME | NATIONAL AUSTRALIA BANK L | YANKEE BONDS - COI | Australia | $14,662,198.61 | $35,815.00 | 14,500,000.00 |
| FIXED INCOME | NATIONAL AUSTRALIA BANK L | YANKEE BONDS - COI | Australia | $3,110,791.27 | $42,585.69 | 3,000,000.00 |
| FIXED INCOME | NATIONAL AUSTRALIA BANK L | YANKEE BONDS - COI | Australia | $2,064,755.99 | $18,337.32 | 2,000,000.00 |
| FIXED INCOME | NATIONAL AUSTRALIA BANK L | YANKEE BONDS - COI | Australia | $1,011,186.11 | $35,660.00 | 1,000,000.00 |
| FIXED INCOME | NATIONAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $2,871,518.28 | ($64,147.94) | 2,800,000.00 |
| FIXED INCOME | NATIONAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $3,083,653.33 | $2,070.00 | 3,000,000.00 |
| FIXED INCOME | NATIONAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $1,025,542.24 | $24,340.02 | 1,000,000.00 |
| FIXED INCOME | NATIONAL FUEL GAS CO | INDUSTRIALS | United States | $2,006,372.99 | ($3,228.12) | 2,000,000.00 |
| FIXED INCOME | NATIONAL FUEL GAS CO | UTILITIES | United States | $1,013,858.17 | $5,294.84 | 1,000,000.00 |
| FIXED INCOME | NATIONAL FUEL GAS CO | INDUSTRIALS | United States | $1,000,533.68 | ($1,297.15) | 1,000,000.00 |
| FIXED INCOME | NATIONAL FUEL GAS CO | UTILITIES | United States | $924,804.57 | ($84,418.76) | 1,000,000.00 |
| FIXED INCOME | NATIONAL GRID PLC | YANKEE BONDS - COI | United Kingdom | $95,963.26 | ($2,498.55) | 94,000.00 |
| FIXED INCOME | NATIONAL GRID PLC | YANKEE BONDS - COI | United Kingdom | $1,020,885.72 | $17,929.11 | 1,000,000.00 |
| FIXED INCOME | NATIONAL RESTAURANT HLD | INDUSTRIALS | United States | $0.00 | ($50.00) | 500,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $79,067.50 | ($2,240.80) | 67,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $5,154,690.65 | ($6,209.35) | 5,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $4,942,621.02 | ($64,720.65) | 5,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $509,458.89 | ($5,642.78) | 500,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $1,518,916.56 | ($18,565.82) | 1,480,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $1,030,938.13 | $13,568.13 | 1,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $3,069,597.63 | $13,917.63 | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $5,014,179.15 | ($62,745.85) | 5,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | BANKS & FINANCE | United States | $997,252.30 | ($13,407.70) | 1,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $2,786,390.42 | ($14,969.58) | 3,000,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $964,758.84 | ($33,475.60) | 1,000,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $204,401.43 | ($2,386.08) | 200,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $201,744.45 | ($1,466.61) | 200,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $394,115.39 | $38,035.04 | 356,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $521,737.78 | $20,636.19 | 501,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,426,959.49 | ($52,670.51) | 2,300,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,777,052.20 | ($35,143.60) | 2,700,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,219,188.98 | ($16,590.11) | 2,200,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $6,067,531.24 | ($44,943.76) | 6,000,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,017,444.52 | $5,758.08 | 2,000,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $1,039,481.56 | $22,057.56 | 1,000,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $3,026,166.79 | $8,637.12 | 3,000,000.00 |
| FIXED INCOME | NATWEST GROUP PLC | YANKEE BONDS - COI | United Kingdom | $7,382,163.01 | $42,749.09 | 7,300,000.00 |
| FIXED INCOME | NAVIENT CORP | BANKS & FINANCE | United States | $638,464.77 | $64,038.76 | 634,000.00 |
| FIXED INCOME | NAVIENT CORP | BANKS & FINANCE | United States | $1,398,458.55 | $99,740.95 | 1,405,000.00 |
| FIXED INCOME | NETAPP INC | INDUSTRIALS | United States | $2,073,950.96 | $42,173.18 | 2,000,000.00 |
| FIXED INCOME | NETAPP INC | INDUSTRIALS | United States | $1,036,975.48 | ($21,753.41) | 1,000,000.00 |
| FIXED INCOME | NEW JERSEY ST ECON DEV A | US TAXABLE MUNI BC | United States | $3,153,689.52 | ($772,966.97) | 2,963,000.00 |
| FIXED INCOME | NEW YORK AND PRESBYTERI | INDUSTRIALS | United States | $1,310,027.30 | ($27,847.96) | 1,468,000.00 |
| FIXED INCOME | NEW YORK NY | US TAXABLE MUNI BC | United States | $4,927,275.00 | ($114,350.00) | 5,000,000.00 |
| FIXED INCOME | NEW YORK NY | US TAXABLE MUNI BC | United States | $2,185,404.51 | ($154,013.34) | 2,310,000.00 |
| FIXED INCOME | NEW YORK NY | US TAXABLE MUNI BC | United States | $919,361.91 | $26,216.28 | 870,000.00 |
| FIXED INCOME | NEW YORK ST DORM AUTH R | US TAXABLE MUNI BC | United States | $6,147,504.13 | $301,134.75 | 7,175,000.00 |
| FIXED INCOME | NEWELL BRANDS INC | INDUSTRIALS | United States | $76,634.65 | $999.75 | 75,000.00 |
| FIXED INCOME | NEWELL BRANDS INC | INDUSTRIALS | United States | $168,584.76 | $2,240.70 | 165,000.00 |
| FIXED INCOME | NEWMONT CORP | INDUSTRIALS | United States | $1,962,984.43 | ($46,156.68) | 2,000,000.00 |
| FIXED INCOME | NEWMONT CORP | INDUSTRIALS | United States | $953,280.00 | ($45,480.00) | 1,000,000.00 |
| FIXED INCOME | NEWMONT CORP / NEWCRES | INDUSTRIALS | United States | $1,040,382.48 | $27,789.70 | 1,000,000.00 |
| FIXED INCOME | NEXA RESOURCES SA 144A | UTILITIES | Luxembourg | $311,084.45 | $3,865.70 | 290,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $518,130.53 | $355.03 | 517,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $312,672.65 | ($3,911.84) | 350,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $301,279.59 | $5,319.51 | 289,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $109,283.08 | $2,729.30 | 104,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $336,680.26 | $159.46 | 336,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $571,154.01 | $270.51 | 570,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $712,166.47 | $4,842.09 | 700,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $1,061,311.33 | ($91,028.50) | 1,100,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $4,999,748.48 | $92,673.20 | 5,020,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $736,488.07 | $348.82 | 735,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $747,774.79 | $11,557.45 | 735,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $3,165,196.57 | ($116,220.10) | 5,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $914,156.20 | $7,021.20 | 1,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $1,018,019.53 | ($757.14) | 1,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $10,279,269.53 | ($59,513.80) | 10,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $2,062,344.54 | $4,250.10 | 2,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $967,118.55 | ($719.28) | 950,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $5,844,530.19 | ($4,970.80) | 5,848,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $3,849,595.78 | ($33,821.42) | 3,928,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $1,991,931.67 | ($23,980.00) | 2,000,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $13,167,688.63 | ($14,228.95) | 12,740,000.00 |
| FIXED INCOME | NEXTERA ENERGY CAPITAL H | UTILITIES | United States | $5,990,932.78 | $16,350.61 | 5,860,000.00 |
| FIXED INCOME | NEXTERA ENERGY INC | US PREFERRED STOC | United States | $502,075.62 | ($21,574.38) | 10,473.00 |
| FIXED INCOME | NIKE INC | INDUSTRIALS | United States | $950,449.01 | ($55,522.66) | 1,000,000.00 |
| FIXED INCOME | NIKE INC | INDUSTRIALS | United States | $802,869.43 | $13,342.59 | 1,000,000.00 |
| FIXED INCOME | NIKE INC | INDUSTRIALS | United States | $1,070,973.98 | ($122,587.71) | 1,500,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $71,837.29 | ($1,411.81) | 69,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $169,059.12 | $8,811.04 | 175,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $453,847.83 | ($522.42) | 438,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $108,415.12 | $2,240.69 | 105,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $115,768.58 | $376.37 | 115,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $1,141,714.80 | $38,349.91 | 1,300,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $6,095,340.12 | $56,339.40 | 5,900,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $2,049,035.25 | $21,403.58 | 2,000,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $2,568,018.18 | $33,063.18 | 2,500,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $6,246,720.60 | $61,200.60 | 6,000,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $1,006,442.61 | ($5,642.39) | 1,000,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $878,242.15 | ($127,420.07) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $2,561,294.06 | $16,656.98 | 2,500,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $1,027,207.27 | $30,787.27 | 1,000,000.00 |
| FIXED INCOME | NISOURCE INC | UTILITIES | United States | $7,366,063.57 | $25,732.53 | 7,130,000.00 |
| FIXED INCOME | NISOURCE INC | INDUSTRIALS | United States | $904,782.14 | $4,306.96 | 1,000,000.00 |
| FIXED INCOME | NISSAN AUTO LEASE TRUST 2 | CARS | United States | $680,362.30 | ($5,742.81) | 685,000.00 |
| FIXED INCOME | NISSAN AUTO LEASE TRUST 2 | CARS | United States | $1,206,973.33 | $4,457.52 | 1,200,000.00 |
| FIXED INCOME | NISSAN AUTO LEASE TRUST 2 | CARS | United States | $1,986,459.26 | ($16,767.34) | 2,000,000.00 |
| FIXED INCOME | NISSAN AUTO RECEIVABLES 2 | CARS | United States | $4,018,282.12 | $3,736.20 | 4,000,000.00 |
| FIXED INCOME | NISSAN AUTO RECEIVABLES 2 | CARS | United States | $3,010,093.19 | $4,682.52 | 3,000,000.00 |
| FIXED INCOME | NISSAN AUTO RECEIVABLES 2 | CARS | United States | $1,491,416.24 | ($11,223.96) | 1,500,000.00 |
| FIXED INCOME | NISSAN MOTOR ACCEPTANCE | UTILITIES | United States | $246,437.90 | ($7,507.15) | 241,000.00 |
| FIXED INCOME | NISSAN MOTOR ACCEPTANCE | UTILITIES | United States | $783,831.25 | ($10,297.05) | 750,000.00 |
| FIXED INCOME | NMI HOLDINGS INC | BANKS & FINANCE | United States | $318,213.71 | ($5,774.12) | 305,000.00 |
| FIXED INCOME | NMI HOLDINGS INC | BANKS & FINANCE | United States | $1,043,323.65 | ($8,713.02) | 1,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $1,122,456.51 | ($21,163.38) | 1,100,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $1,989,541.18 | ($17,096.60) | 2,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $4,007,965.55 | $111,614.44 | 4,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $928,479.43 | ($73,578.35) | 1,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $657,053.53 | ($25,618.60) | 1,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $994,770.59 | ($8,548.30) | 1,000,000.00 |
| FIXED INCOME | NNN REIT INC | BANKS & FINANCE | United States | $2,040,830.01 | $15,981.12 | 2,000,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $20,135,361.67 | $85,000.00 | 20,000,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $2,634,945.09 | ($67,243.10) | 2,500,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $2,282,565.21 | ($41,480.93) | 2,200,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $1,103,994.37 | $3,824.94 | 1,100,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $3,018,216.99 | ($357,130.58) | 3,335,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $2,204,841.77 | $65,366.83 | 2,080,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $3,151,402.12 | $10,918.47 | 3,140,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $954,357.13 | ($59,864.95) | 1,000,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $1,857,932.46 | ($166,625.04) | 2,000,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $2,043,589.70 | ($21,410.30) | 2,000,000.00 |
| FIXED INCOME | NOMURA HOLDINGS INC | YANKEE BONDS - COI | Japan | $2,043,589.70 | ($21,410.30) | 2,000,000.00 |
| FIXED INCOME | NORDIC INVESTMENT BANK | SUPRANATIONALS | Supranational | $1,016,222.75 | $4,109.28 | 1,000,000.00 |
| FIXED INCOME | NORDIC INVESTMENT BANK | SUPRANATIONALS | Supranational | $1,016,134.63 | $6,903.80 | 1,000,000.00 |
| FIXED INCOME | NORDSON CORP | INDUSTRIALS | United States | $398,568.49 | $7,304.97 | 385,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NORDSON CORP | INDUSTRIALS | United States | $1,057,202.23 | $42,974.45 | 1,000,000.00 |
| FIXED INCOME | NORDSON CORP | INDUSTRIALS | United States | $1,990,160.86 | ($1,319.14) | 2,000,000.00 |
| FIXED INCOME | NORDSON CORP | INDUSTRIALS | United States | $995,080.43 | $12,330.43 | 1,000,000.00 |
| FIXED INCOME | NORDSTROM INC | INDUSTRIALS | United States | $510,135.89 | $1,596.00 | 700,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $564,725.56 | ($4,067.45) | 860,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $740,117.77 | ($5,996.60) | 730,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $16,381,207.91 | ($333,277.60) | 14,480,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $2,058,015.19 | ($159,937.60) | 2,000,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $3,041,579.88 | $21,179.88 | 3,000,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $8,329,329.50 | ($200,620.50) | 10,000,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $1,362,495.12 | $48,655.74 | 1,375,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $3,694,687.09 | $14,273.76 | 4,000,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $1,052,804.06 | ($17,037.61) | 1,000,000.00 |
| FIXED INCOME | NORFOLK SOUTHERN CORP | INDUSTRIALS | United States | $1,543,511.40 | ($119,953.20) | 1,500,000.00 |
| FIXED INCOME | NORINCHUKIN BANK/THE 144/ | UTILITIES | Japan | $999,635.12 | ($6,870.60) | 990,000.00 |
| FIXED INCOME | NORINCHUKIN BANK/THE 144/ | UTILITIES | Japan | $1,555,303.07 | ($17,236.00) | 1,550,000.00 |
| FIXED INCOME | NORTHERN STATES POWER ( | UTILITIES | United States | $917,957.29 | ($85,349.38) | 1,000,000.00 |
| FIXED INCOME | NORTHERN STATES POWER ( | UTILITIES | United States | $361,653.40 | ($4,887.80) | 366,000.00 |
| FIXED INCOME | NORTHERN TRUST CORP | BANKS & FINANCE | United States | $972,699.97 | ($31,435.03) | 1,000,000.00 |
| FIXED INCOME | NORTHERN TRUST CORP | BANKS & FINANCE | United States | $1,003,876.67 | ($170.00) | 1,000,000.00 |
| FIXED INCOME | NORTHERN TRUST CORP | BANKS & FINANCE | United States | $1,079,083.93 | $72,585.74 | 1,000,000.00 |
| FIXED INCOME | NORTHRIVER MIDSTREAM FI | UTILITIES | Canada | $339,230.13 | ($1,704.25) | 325,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $619,761.08 | ($3,653.51) | 606,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $585,693.35 | $1,662.97 | 563,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $800,311.30 | ($52,136.48) | 1,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $1,084,680.19 | ($42,537.48) | 1,100,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $3,016,791.78 | $46,645.11 | 3,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $915,460.79 | ($13,597.54) | 1,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $804,675.64 | ($51,205.96) | 1,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $948,984.93 | ($66,413.32) | 1,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $1,084,338.25 | ($22,737.40) | 1,192,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $558,635.64 | ($2,147.73) | 596,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $986,072.89 | ($30,310.44) | 1,000,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $1,423,477.40 | ($99,619.98) | 1,500,000.00 |
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $909,679.74 | ($5,875.26) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NORTHROP GRUMMAN CORP | INDUSTRIALS | United States | $5,266,263.93 | ($71,055.40) | 5,156,000.00 |
| FIXED INCOME | NOV INC | INDUSTRIALS | United States | $964,110.51 | ($31,539.49) | 1,000,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $545,075.59 | ($2,757.71) | 543,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $598,350.53 | ($11,261.03) | 608,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $1,237,713.09 | ($6,930.34) | 1,233,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $2,524,178.37 | ($12,913.70) | 2,504,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $265,638.88 | $3,690.88 | 259,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $214,409.75 | $5,855.52 | 207,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $321,096.71 | $8,769.13 | 310,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $2,248,562.31 | ($11,376.18) | 2,240,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $1,984,149.26 | ($26,855.18) | 2,000,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $3,015,857.58 | $4,370.91 | 3,000,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $10,080,584.54 | ($47,239.90) | 10,000,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $5,025,526.96 | ($104,530.32) | 5,083,000.00 |
| FIXED INCOME | NOVARTIS CAPITAL CORP | INDUSTRIALS | United States | $7,056,409.18 | $80,773.07 | 7,000,000.00 |
| FIXED INCOME | NRG ENERGY INC | UTILITIES | United States | $872,953.31 | ($65,646.00) | 850,000.00 |
| FIXED INCOME | NSTAR ELECTRIC CO | UTILITIES | United States | $970,328.06 | ($31,624.72) | 1,000,000.00 |
| FIXED INCOME | NSTAR ELECTRIC CO | UTILITIES | United States | $884,557.92 | ($117,048.75) | 1,000,000.00 |
| FIXED INCOME | NSTAR ELECTRIC CO | UTILITIES | United States | $1,025,747.75 | $22,717.75 | 1,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $1,103,049.20 | ($28,269.79) | 1,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $932,747.82 | ($66,712.18) | 1,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $2,009,557.18 | $6,407.18 | 2,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $1,009,285.70 | $7,785.70 | 1,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $1,865,495.64 | $20,055.64 | 2,000,000.00 |
| FIXED INCOME | NUCOR CORP | INDUSTRIALS | United States | $626,222.48 | $28,069.48 | 1,000,000.00 |
| FIXED INCOME | NUSTAR LOGISTICS LP | INDUSTRIALS | United States | $209,867.50 | ($1,220.00) | 200,000.00 |
| FIXED INCOME | NUTRIEN LTD | YANKEE BONDS - COI | Canada | $4,708,650.07 | ($34,616.60) | 5,000,000.00 |
| FIXED INCOME | NUTRIEN LTD | YANKEE BONDS - COI | Canada | $2,034,206.93 | $12,218.04 | 2,000,000.00 |
| FIXED INCOME | NUTRIEN LTD | YANKEE BONDS - COI | Canada | $2,000,165.16 | ($23,034.84) | 2,000,000.00 |
| FIXED INCOME | NUTRIEN LTD | YANKEE BONDS - COI | Canada | $1,901,942.50 | $5,375.83 | 2,500,000.00 |
| FIXED INCOME | NVENT FINANCE SARL | YANKEE BONDS - COI | Luxembourg | $3,015,375.26 | $6,650.42 | 3,000,000.00 |
| FIXED INCOME | NVENT FINANCE SARL | YANKEE BONDS - COI | Luxembourg | $4,137,076.70 | $92,169.23 | 4,000,000.00 |
| FIXED INCOME | NVENT FINANCE SARL | YANKEE BONDS - COI | Luxembourg | $1,034,269.17 | $29,879.73 | 1,000,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $13,294,138.43 | ($1,679.50) | 13,195,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $602,451.95 | ($1,522.07) | 605,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $1,529,666.48 | ($2,023.75) | 1,530,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $1,344,661.37 | ($2,820.35) | 1,346,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $1,475,117.76 | ($1,476.07) | 1,477,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $1,304,228.90 | ($1,012.89) | 1,305,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $1,520,352.47 | ($9,643.71) | 1,530,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $742,858.12 | ($1,876.79) | 746,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $743,493.77 | ($3,700.76) | 746,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $8,614,008.56 | ($8,619.57) | 8,625,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $4,332,438.53 | ($3,364.65) | 4,335,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $3,810,818.10 | ($24,172.31) | 3,835,000.00 |
| FIXED INCOME | NVIDIA CORP | INDUSTRIALS | United States | $5,023,067.82 | ($25,002.48) | 5,040,000.00 |
| FIXED INCOME | NVR INC | INDUSTRIALS | United States | $940,764.21 | ($61,169.12) | 1,000,000.00 |
| FIXED INCOME | NXP BV / NXP FUNDING LLC / I | YANKEE BONDS - COI | Netherlands | $7,021,380.71 | $59,126.34 | 7,000,000.00 |
| FIXED INCOME | NXP BV / NXP FUNDING LLC / I | YANKEE BONDS - COI | Netherlands | $120,334.79 | ($869.57) | 118,000.00 |
| FIXED INCOME | NXP BV / NXP FUNDING LLC / I | YANKEE BONDS - COI | Netherlands | $4,504,342.41 | ($317,608.70) | 5,000,000.00 |
| FIXED INCOME | NXP BV / NXP FUNDING LLC / I | YANKEE BONDS - COI | Netherlands | $1,003,054.39 | $927.72 | 1,000,000.00 |
| FIXED INCOME | NY SOCIETY FOR RELIEF OF F | INDUSTRIALS | United States | $1,761,705.00 | ($33,960.00) | 2,000,000.00 |
| FIXED INCOME | O'REILLY AUTOMOTIVE INC | INDUSTRIALS | United States | $983,415.97 | ($19,744.03) | 1,000,000.00 |
| FIXED INCOME | O'REILLY AUTOMOTIVE INC | INDUSTRIALS | United States | $1,503,557.42 | ($3,372.58) | 1,500,000.00 |
| FIXED INCOME | O'REILLY AUTOMOTIVE INC | INDUSTRIALS | United States | $1,300,581.36 | ($157,648.14) | 1,300,000.00 |
| FIXED INCOME | O'REILLY AUTOMOTIVE INC | INDUSTRIALS | United States | $498,723.87 | ($740.57) | 500,000.00 |
| FIXED INCOME | OAKTREE STRATEGIC CREDIT | BANKS & FINANCE | United States | $3,732,123.95 | $43,499.95 | 3,600,000.00 |
| FIXED INCOME | OAKTREE STRATEGIC CREDIT | BANKS & FINANCE | United States | $2,591,752.74 | $3,668.10 | 2,500,000.00 |
| FIXED INCOME | OAKTREE STRATEGIC CREDIT | BANKS & FINANCE | United States | $1,036,701.10 | $14,093.32 | 1,000,000.00 |
| FIXED INCOME | OCCIDENTAL PETROLEUM CC | INDUSTRIALS | United States | $635,042.79 | $17,791.14 | 582,000.00 |
| FIXED INCOME | OCCIDENTAL PETROLEUM CC | INDUSTRIALS | United States | $372,489.54 | $3,817.62 | 345,000.00 |
| FIXED INCOME | OCCIDENTAL PETROLEUM CC | INDUSTRIALS | United States | $3,140,617.50 | $237,952.50 | 3,000,000.00 |
| FIXED INCOME | OCCIDENTAL PETROLEUM CC | INDUSTRIALS | United States | $1,201,809.63 | $3,909.50 | 1,148,000.00 |
| FIXED INCOME | OESTERREICHISCHE KONTRC | YANKEE BONDS - COI | Austria | $1,014,582.15 | $2,105.48 | 1,000,000.00 |
| FIXED INCOME | OGE ENERGY CORP | UTILITIES | United States | $1,025,836.11 | $20,182.22 | 1,000,000.00 |
| FIXED INCOME | OGLETHORPE POWER CORP | UTILITIES | United States | $1,673,334.98 | ($49,525.02) | 2,000,000.00 |
| FIXED INCOME | OHIO POWER CO | UTILITIES | United States | $1,063,076.96 | ($2,187.68) | 968,000.00 |
| FIXED INCOME | OHIO POWER CO | UTILITIES | United States | $475,435.45 | $13,266.78 | 620,000.00 |
| FIXED INCOME | OHIOHEALTH CORP | INDUSTRIALS | United States | $682,700.42 | ($321,186.58) | 1,000,000.00 |
| FIXED INCOME | OKLAHOMA GAS AND ELECTR | UTILITIES | United States | $959,674.13 | ($47,940.87) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | OLD NATIONAL BANCORP/IN | BANKS & FINANCE | United States | $201,955.65 | ($358.81) | 198,000.00 |
| FIXED INCOME | OLD NATIONAL BANCORP/IN | BANKS & FINANCE | United States | $591,587.27 | ($1,051.06) | 580,000.00 |
| FIXED INCOME | OMEGA HEALTHCARE INVEST | BANKS & FINANCE | United States | $1,030,872.77 | ($12,047.23) | 1,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $3,964,883.80 | ($69,456.98) | 4,021,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $1,815,832.83 | $101,234.46 | 2,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $2,019,901.54 | ($2,398.46) | 2,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $5,013,750.00 | ($132,350.00) | 5,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $4,614,258.34 | ($100,088.60) | 5,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $1,000,077.05 | ($20,426.28) | 1,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $903,628.54 | $36,818.54 | 1,000,000.00 |
| FIXED INCOME | OMNICOM GROUP INC | INDUSTRIALS | United States | $3,501,569.24 | ($43,207.43) | 3,500,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | UTILITIES | United States | $606,676.31 | ($9,776.79) | 598,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | INDUSTRIALS | United States | $1,309,909.09 | ($80,964.41) | 1,350,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | UTILITIES | United States | $5,044,749.55 | ($82,100.45) | 5,000,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | UTILITIES | United States | $2,028,290.00 | $3,160.00 | 2,000,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | UTILITIES | United States | $2,061,802.96 | $35,412.96 | 2,000,000.00 |
| FIXED INCOME | ONCOR ELECTRIC DELIVERY | UTILITIES | United States | $2,619,960.41 | ($240,853.72) | 3,500,000.00 |
| FIXED INCOME | ONE GAS INC | UTILITIES | United States | $906,385.49 | ($30,234.61) | 1,000,000.00 |
| FIXED INCOME | ONE GAS INC | INDUSTRIALS | United States | $1,025,447.69 | ($3,342.31) | 1,000,000.00 |
| FIXED INCOME | ONE GAS INC | INDUSTRIALS | United States | $2,050,895.38 | ($6,684.62) | 2,000,000.00 |
| FIXED INCOME | ONEMAIN FINANCE CORP | BANKS & FINANCE | United States | $491,451.33 | ($39,732.00) | 525,000.00 |
| FIXED INCOME | ONEMAIN FINANCE CORP | BANKS & FINANCE | United States | $636,941.32 | ($20,475.00) | 650,000.00 |
| FIXED INCOME | ONEMAIN FINANCE CORP | BANKS & FINANCE | United States | $2,549,651.49 | $48,657.60 | 2,480,000.00 |
| FIXED INCOME | ONEMAIN FINANCE CORP | BANKS & FINANCE | United States | $521,030.73 | ($15.51) | 517,000.00 |
| FIXED INCOME | ONEOK INC | INDUSTRIALS | United States | $638,476.96 | ($57,953.21) | 630,000.00 |
| FIXED INCOME | ONEOK INC | INDUSTRIALS | United States | $495,705.02 | ($41,081.08) | 510,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $1,741,778.98 | $13,068.51 | 1,715,000.00 |
| FIXED INCOME | ONEOK INC | INDUSTRIALS | United States | $22,857.79 | ($1,053.20) | 20,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $227,797.15 | $2,020.85 | 215,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $176,036.89 | $3,554.79 | 165,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $79,877.42 | ($410.55) | 80,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $261,410.98 | $29.69 | 265,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $90,883.85 | $95.45 | 90,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $856,002.77 | ($61,623.68) | 913,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $221,150.71 | ($4,493.75) | 219,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $556,556.79 | ($1,426.75) | 548,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $453,268.65 | ($25,047.02) | 495,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $2,060,390.53 | $44,177.20 | 2,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $1,996,935.62 | ($14,399.94) | 2,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $937,571.49 | ($71,113.51) | 1,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $6,142,347.68 | ($149,971.21) | 6,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $2,031,229.13 | $8,770.24 | 2,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $1,875,142.98 | $48,162.98 | 2,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $3,834,430.56 | $163,950.56 | 4,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $1,788,322.08 | $161,592.08 | 2,000,000.00 |
| FIXED INCOME | ONEOK INC | UTILITIES | United States | $5,194,868.49 | $86,699.86 | 5,115,000.00 |
| FIXED INCOME | ONEOK PARTNERS LP | INDUSTRIALS | United States | $2,221,778.26 | ($3,524.70) | 2,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $218,537.21 | ($4,225.89) | 315,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $329,812.21 | ($18,982.17) | 340,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $910,574.65 | ($40,987.89) | 940,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $402,976.08 | ($27,973.67) | 420,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,307,099.29 | ($287,797.26) | 2,100,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $87,657.24 | $1,688.52 | 91,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $2,698,639.97 | ($155,318.78) | 2,782,000.00 |
| FIXED INCOME | ORACLE CORP | YANKEE BONDS - COI | United States | $581,360.73 | ($155,667.10) | 702,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $349,173.06 | ($9,013.72) | 376,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $367,527.01 | ($4,336.21) | 365,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $310,457.86 | ($15,508.11) | 322,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $241,270.97 | ($6,855.12) | 243,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $127,843.66 | ($2,380.68) | 140,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $201,548.79 | ($1,607.94) | 273,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $298,954.38 | ($16,486.52) | 485,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $134,273.84 | ($31,732.29) | 225,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $35,672.42 | ($734.31) | 49,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $335,177.29 | ($34,154.93) | 515,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $40,457.84 | ($8,170.83) | 65,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $261,337.99 | ($871.54) | 290,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $82,363.91 | ($1,003.76) | 85,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $106,794.96 | ($682.77) | 115,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $141,676.15 | ($26,528.65) | 180,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $131,519.62 | ($371.88) | 150,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $761,682.32 | ($30,112.41) | 790,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $163,116.78 | ($1,508.01) | 183,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $166,206.83 | $1,573.47 | 195,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $412,116.89 | ($11,745.78) | 415,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $287,840.06 | ($4,605.10) | 300,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $338,559.24 | ($69,125.10) | 488,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $756,323.77 | ($18,032.07) | 1,227,000.00 |
| FIXED INCOME | ORACLE CORP | YANKEE BONDS - COI | United States | $373,495.28 | ($60,609.83) | 451,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $434,509.72 | ($71,666.39) | 545,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $284,082.38 | ($13,129.34) | 324,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $649,840.36 | ($32,754.38) | 674,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $424,485.00 | ($28,966.09) | 447,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $765,668.35 | ($104,693.39) | 859,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $585,675.70 | ($7,422.91) | 583,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $979,715.46 | ($18,485.55) | 980,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $494,540.28 | ($14,095.42) | 498,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $539,563.92 | ($4,261.20) | 557,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $174,622.97 | ($12,096.83) | 182,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $806,075.57 | ($72,689.99) | 1,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,463,951.88 | ($194,391.87) | 2,375,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $227,790.39 | ($15,726.78) | 350,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,453,480.79 | ($96,058.38) | 1,500,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $911,126.32 | ($45,512.93) | 945,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $427,847.28 | ($59,368.79) | 480,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $873,738.47 | ($24,825.13) | 880,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $315,261.68 | ($18,144.72) | 325,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,317,427.16 | ($77,332.17) | 1,360,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $690,816.14 | ($47,954.86) | 720,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $4,729,368.64 | ($498,834.10) | 5,464,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $6,717,909.83 | ($164,588.74) | 6,935,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,252,104.26 | ($86,918.18) | 1,305,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $3,393,133.35 | ($119,689.76) | 4,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $4,639,500.05 | $88,725.05 | 5,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $728,008.60 | ($76,173.83) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $4,844,935.96 | ($201,392.40) | 5,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $5,034,616.57 | ($147,350.10) | 5,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,954,105.07 | ($68,141.04) | 2,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $964,154.84 | ($48,161.83) | 1,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $949,630.88 | ($63,941.34) | 1,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $2,674,045.48 | ($141,274.94) | 3,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $865,550.63 | ($140,350.76) | 1,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $368,422.10 | ($56,658.23) | 549,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $103,481.92 | ($16,185.27) | 159,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $444,413.76 | ($73,695.58) | 714,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,654,206.77 | ($317,507.37) | 1,911,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $3,856,893.60 | ($531,379.92) | 4,456,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,924,589.87 | ($257,555.01) | 2,258,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $829,204.15 | ($26,460.58) | 856,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $3,468,844.62 | ($621,475.45) | 5,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $3,224,302.26 | ($216,447.60) | 4,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $5,103,450.06 | ($49,527.44) | 5,500,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $5,167,917.72 | ($463,911.07) | 7,000,000.00 |
| FIXED INCOME | ORACLE CORP | YANKEE BONDS - COI | United States | $4,140,745.88 | ($674,774.95) | 5,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $7,574,022.75 | ($641,841.40) | 9,500,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $979,501.19 | ($11,689.92) | 1,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $1,731,247.27 | ($295,953.84) | 2,000,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $4,907,169.48 | ($835,720.79) | 6,155,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $5,142,251.22 | ($346,242.36) | 5,415,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $25,745,803.45 | ($3,336,915.28) | 29,745,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $998,018.01 | ($28,444.60) | 1,005,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $15,450,708.27 | ($906,209.35) | 15,950,000.00 |
| FIXED INCOME | ORACLE CORP | INDUSTRIALS | United States | $2,240,355.13 | ($155,520.27) | 2,335,000.00 |
| FIXED INCOME | ORANGE CALIF PENSION OBL | US TAXABLE MUNI BC | United States | $3,674,804.38 | $70,785.00 | 4,125,000.00 |
| FIXED INCOME | ORANGE SA | YANKEE BONDS - COI | France | $2,993,771.10 | ($160,098.51) | 2,500,000.00 |
| FIXED INCOME | ORANGE SA | YANKEE BONDS - COI | France | $2,395,016.88 | ($136,005.58) | 2,000,000.00 |
| FIXED INCOME | ORANGE SA | YANKEE BONDS - COI | France | $1,981,818.23 | ($94,756.26) | 2,000,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $1,188,057.86 | ($21,766.62) | 1,194,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $1,289,298.64 | ($21,956.40) | 1,284,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $751,097.50 | ($10,177.50) | 750,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $815,506.46 | ($10,291.59) | 811,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $2,083,043.73 | ($28,225.60) | 2,080,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $2,083,562.83 | ($35,482.50) | 2,075,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $2,523,687.60 | ($34,196.40) | 2,520,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $1,990,046.67 | ($36,460.00) | 2,000,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $6,008,780.00 | ($114,420.00) | 6,000,000.00 |
| FIXED INCOME | ORANGE SA 144A | UTILITIES | France | $1,005,556.67 | ($12,690.00) | 1,000,000.00 |
| FIXED INCOME | ORIENTAL REPUBLIC OF URU | SOVEREIGN DEBT | Uruguay | $239,218.66 | ($15,274.09) | 253,316.00 |
| FIXED INCOME | ORIX CORP | YANKEE BONDS - COI | Japan | $897,150.42 | ($105,939.58) | 1,000,000.00 |
| FIXED INCOME | OSHKOSH CORP | INDUSTRIALS | United States | $950,499.25 | ($56,074.08) | 1,000,000.00 |
| FIXED INCOME | OTIS WORLDWIDE CORP | INDUSTRIALS | United States | $16,186,336.37 | $69,983.87 | 17,250,000.00 |
| FIXED INCOME | OTIS WORLDWIDE CORP | INDUSTRIALS | United States | $990,737.72 | ($14,720.00) | 1,000,000.00 |
| FIXED INCOME | OTIS WORLDWIDE CORP | INDUSTRIALS | United States | $9,852,552.57 | $186,387.57 | 10,500,000.00 |
| FIXED INCOME | OVINTIV INC | INDUSTRIALS | United States | $385,754.61 | $6,085.81 | 357,000.00 |
| FIXED INCOME | OVINTIV INC | INDUSTRIALS | United States | $1,620,817.72 | ($23,631.45) | 1,500,000.00 |
| FIXED INCOME | OVINTIV INC | INDUSTRIALS | United States | $1,080,545.14 | $53,795.70 | 1,000,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $1,011,344.44 | $2,630.00 | 1,000,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $2,021,868.83 | $17,379.94 | 2,000,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $2,071,357.65 | $73,750.98 | 2,000,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $1,018,650.59 | $1,176.15 | 1,000,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $9,268,957.52 | $49,720.19 | 8,200,000.00 |
| FIXED INCOME | OWENS CORNING | INDUSTRIALS | United States | $993,800.29 | ($18,991.93) | 1,000,000.00 |
| FIXED INCOME | PACCAR FINANCIAL CORP | INDUSTRIALS | United States | $2,001,138.79 | $49.90 | 2,000,000.00 |
| FIXED INCOME | PACCAR FINANCIAL CORP | INDUSTRIALS | United States | $4,994,120.80 | ($33,079.20) | 5,000,000.00 |
| FIXED INCOME | PACCAR FINANCIAL CORP | INDUSTRIALS | United States | $10,044,507.67 | ($109,459.00) | 10,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $549,931.71 | $30,904.51 | 640,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,813,363.56 | $129,136.16 | 1,959,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $194,800.17 | $3,101.98 | 198,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $69,680.87 | ($1,160.32) | 69,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $82,188.36 | ($1,468.61) | 80,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $424,284.12 | ($13,349.90) | 412,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $43,538.06 | ($113.05) | 52,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $90,561.96 | $1,366.64 | 105,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $99,706.29 | ($1,115.10) | 125,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $58,741.72 | $2,383.88 | 77,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $243,421.56 | ($3,796.48) | 225,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,133,602.68 | $16,280.88 | 1,057,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $105,574.33 | ($2,296.67) | 100,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $689,976.60 | ($11,597.41) | 670,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $43,130.97 | $554.67 | 45,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $180,040.74 | $5.64 | 175,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | YANKEE BONDS - COI | United States | $90,295.09 | $846.84 | 90,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $928,648.25 | ($62,635.46) | 1,265,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $143,152.32 | ($10,347.83) | 210,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,892,968.04 | ($124,777.51) | 2,203,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $266,140.19 | ($8,616.67) | 324,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $924,861.85 | ($8,457.67) | 922,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,535,994.69 | ($53,418.64) | 2,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,132,797.40 | ($26,922.82) | 1,100,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,396,165.25 | ($198,209.75) | 2,500,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $640,823.28 | ($24,881.60) | 655,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $119,039.59 | $1,272.66 | 155,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $311,360.64 | ($10,367.77) | 361,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $624,560.20 | $34,067.71 | 783,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,588,450.25 | $118,668.49 | 3,393,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,914,832.72 | $32,173.80 | 2,809,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,487,581.70 | ($146,169.84) | 2,895,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $359,010.73 | $16,054.41 | 406,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $644,186.09 | ($12,315.27) | 734,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,574,859.07 | ($2,460.83) | 2,380,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $381,799.96 | $10,738.19 | 356,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $229,096.29 | ($4,154.84) | 217,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $449,564.71 | $4,556.65 | 425,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $549,665.39 | $6,710.44 | 518,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $121,085.39 | $75.76 | 109,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $691,054.06 | ($19,794.20) | 721,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $406,104.74 | $17,802.98 | 408,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,676,116.68 | ($68,297.09) | 2,728,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,202,327.86 | ($43,509.00) | 3,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $1,363,355.45 | ($9,842.92) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $8,061,762.56 | ($89,247.44) | 8,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $2,577,804.87 | ($105,852.60) | 3,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $999,311.89 | ($14,008.11) | 1,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $3,217,415.35 | $140,170.35 | 3,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $3,086,412.75 | $29,892.75 | 3,000,000.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $5,196,608.01 | ($178,241.59) | 6,047,713.00 |
| FIXED INCOME | PACIFIC GAS AND ELECTRIC ( | UTILITIES | United States | $4,434,034.97 | ($137,844.59) | 4,520,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $280,898.71 | ($144,728.87) | 425,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $453,006.42 | $4,473.41 | 439,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $462,018.96 | ($3,041.96) | 452,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $282,117.77 | ($2,412.48) | 276,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $35,792.45 | ($99.70) | 35,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $241,991.85 | ($217.88) | 235,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $98,912.35 | $2,705.22 | 95,000.00 |
| FIXED INCOME | PACIFICORP | UTILITIES | United States | $2,063,496.80 | $13,099.02 | 2,000,000.00 |
| FIXED INCOME | PACKAGING CORP OF AMERI( | INDUSTRIALS | United States | $1,973,692.96 | ($22,769.26) | 2,000,000.00 |
| FIXED INCOME | PACKAGING CORP OF AMERI( | INDUSTRIALS | United States | $2,844,261.19 | ($206,948.81) | 3,000,000.00 |
| FIXED INCOME | PACKAGING CORP OF AMERI( | INDUSTRIALS | United States | $948,087.06 | ($51,936.27) | 1,000,000.00 |
| FIXED INCOME | PACKAGING CORP OF AMERI( | INDUSTRIALS | United States | $653,884.97 | ($19,940.76) | 1,000,000.00 |
| FIXED INCOME | PALMER SQUARE EUROPE 1A | EURO | Ireland | $6,925,595.92 | $13,793.36 | 6,000,000.00 |
| FIXED INCOME | PANAMA GOVERNMENT INTEI | SOVEREIGN DEBT | Panama | $921,173.99 | ($12,868.35) | 917,000.00 |
| FIXED INCOME | PANAMA GOVERNMENT INTEI | SOVEREIGN DEBT | Panama | $3,247,697.54 | $314,730.87 | 3,000,000.00 |
| FIXED INCOME | PANAMA GOVERNMENT INTEI | SOVEREIGN DEBT | Panama | $5,467,364.12 | $805,446.20 | 5,000,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $227,897.32 | ($17,120.64) | 345,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $460,236.48 | ($81,242.46) | 704,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $151,936.80 | ($328.08) | 174,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $222,085.44 | ($25,123.63) | 288,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $87,599.38 | ($9,132.50) | 125,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $427,868.00 | ($220.50) | 490,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $100,333.85 | ($16,735.20) | 152,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | UTILITIES | United States | $892,080.09 | $29,030.11 | 891,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $216,990.40 | $8,143.24 | 220,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $231,339.00 | $8,040.00 | 300,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $759,661.78 | ($123,361.12) | 1,084,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $472,875.37 | $15,175.62 | 471,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $1,186,192.43 | ($82,827.54) | 1,245,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $647,041.20 | ($6,255.96) | 741,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $3,511,200.00 | ($301,550.00) | 5,000,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | UTILITIES | United States | $6,007,273.33 | $15,990.00 | 6,000,000.00 |
| FIXED INCOME | PARAMOUNT GLOBAL | INDUSTRIALS | United States | $952,765.00 | ($50,420.00) | 1,000,000.00 |
| FIXED INCOME | PARKER-HANNIFIN CORP | INDUSTRIALS | United States | $833,017.65 | ($26,750.92) | 1,000,000.00 |
| FIXED INCOME | PARKER-HANNIFIN CORP | INDUSTRIALS | United States | $10,151,745.67 | $40,740.40 | 10,100,000.00 |
| FIXED INCOME | PARKER-HANNIFIN CORP | INDUSTRIALS | United States | $1,249,526.47 | ($56,903.01) | 1,500,000.00 |
| FIXED INCOME | PARKER-HANNIFIN CORP | INDUSTRIALS | United States | $1,933,721.50 | ($12,007.94) | 2,000,000.00 |
| FIXED INCOME | PASADENA CA PENSION OBLI | US TAXABLE MUNI BC | United States | $1,616,323.33 | $500.00 | 2,000,000.00 |
| FIXED INCOME | PATTERSON-UTI ENERGY INC | INDUSTRIALS | United States | $1,003,099.22 | ($2,489.11) | 1,000,000.00 |
| FIXED INCOME | PAYCHEX INC | BANKS & FINANCE | United States | $2,038,111.75 | $22,178.42 | 2,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $4,571,729.03 | $75,075.70 | 5,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $1,723,564.61 | ($24,972.06) | 2,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $5,989,423.78 | ($71,366.22) | 6,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $2,012,551.26 | $2,743.48 | 2,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $1,006,090.35 | $765.35 | 1,000,000.00 |
| FIXED INCOME | PAYPAL HOLDINGS INC | INDUSTRIALS | United States | $15,642,614.62 | $110,544.06 | 15,533,000.00 |
| FIXED INCOME | PEACEHEALTH OBLIGATED G | INDUSTRIALS | United States | $5,885,489.44 | ($2,322.33) | 5,892,000.00 |
| FIXED INCOME | PEACEHEALTH OBLIGATED G | INDUSTRIALS | United States | $9,988,950.17 | ($3,941.50) | 10,000,000.00 |
| FIXED INCOME | PECO ENERGY CO | UTILITIES | United States | $422,989.89 | ($34,883.46) | 672,000.00 |
| FIXED INCOME | PECO ENERGY CO | UTILITIES | United States | $111,722.19 | ($4,205.61) | 169,000.00 |
| FIXED INCOME | PECO ENERGY CO | UTILITIES | United States | $112,639.51 | ($6,251.28) | 132,000.00 |
| FIXED INCOME | PECO ENERGY CO | UTILITIES | United States | $1,009,411.77 | $9,253.99 | 1,000,000.00 |
| FIXED INCOME | PENNSYLVANIA ST UNIV | US TAXABLE MUNI BC | United States | $653,717.25 | ($310,323.42) | 955,000.00 |
| FIXED INCOME | PENTAIR FINANCE SARL | YANKEE BONDS - COI | Luxembourg | $3,183,120.29 | ($381,287.34) | 3,130,000.00 |
| FIXED INCOME | PEPSICO INC | INDUSTRIALS | United States | $2,769,964.11 | ($63,784.78) | 3,400,000.00 |
| FIXED INCOME | PEPSICO INC | INDUSTRIALS | United States | $63,785.35 | ($1,425.29) | 62,000.00 |
| FIXED INCOME | PEPSICO INC | INDUSTRIALS | United States | $5,479,504.55 | $26,005.40 | 5,346,000.00 |
| FIXED INCOME | PERRIGO FINANCE UNLIMITEI | YANKEE BONDS - COI | Ireland | $192,803.78 | $2,336.00 | 200,000.00 |
| FIXED INCOME | PERUSAHAAN PERSEROAN P | EURO | Indonesia | $1,023,655.20 | ($130,415.09) | 1,000,000.00 |
| FIXED INCOME | PERUSAHAAN PERSEROAN P | EURO | Indonesia | $614,193.11 | ($33,871.53) | 600,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $7,551,845.30 | $106,798.23 | 7,370,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $427,202.49 | ($145.25) | 458,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $174,502.37 | $1,799.22 | 210,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $93,366.91 | ($2,486.82) | 106,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $296,272.85 | $4,057.42 | 287,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $4,663,782.64 | $304,599.30 | 5,000,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $1,569,230.13 | $62,263.46 | 2,000,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $2,858,752.41 | ($118,997.64) | 4,000,000.00 |
| FIXED INCOME | PERUVIAN GOVERNMENT INT | SOVEREIGN DEBT | Peru | $1,761,639.81 | ($249,326.86) | 2,000,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $58,755.34 | $6,689.34 | 63,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $2,332,422.00 | $78,154.25 | 2,256,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $1,124,284.59 | $25,374.89 | 1,287,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $1,844,744.20 | $10,518.95 | 1,745,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $486,714.00 | $115,176.00 | 480,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $1,255,982.13 | ($15,640.60) | 1,167,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $426,510.00 | $1,085.00 | 350,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $505,210.96 | $17,121.72 | 595,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS | YANKEE BONDS - COI | Mexico | $709,788.03 | $8,796.78 | 700,000.00 |
| FIXED INCOME | PETROLEOS MEXICANOS REG | EURO | Mexico | $289,069.74 | $46,058.93 | 254,000.00 |
| FIXED INCOME | PFIZER INC | INDUSTRIALS | United States | $1,203,564.00 | ($15,542.50) | 1,213,000.00 |
| FIXED INCOME | PFIZER INC | INDUSTRIALS | United States | $1,660,457.92 | ($21,763.77) | 1,669,000.00 |
| FIXED INCOME | PFIZER INC | INDUSTRIALS | United States | $387,026.49 | $1,899.09 | 484,000.00 |
| FIXED INCOME | PFIZER INC | INDUSTRIALS | United States | $117,999.53 | $1,978.20 | 190,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $268,931.57 | ($5,934.28) | 270,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $597,625.70 | ($11,145.54) | 600,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $205,564.77 | ($2,426.94) | 217,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $202,864.92 | ($5,031.78) | 219,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $1,917,490.31 | ($40,874.59) | 2,070,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $7,968,342.69 | ($82,470.64) | 8,000,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $947,303.10 | ($320.23) | 1,000,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $4,631,619.10 | ($132,401.77) | 5,000,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $395,731.23 | $6,647.29 | 415,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $2,877,567.76 | ($10,313.54) | 2,889,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $8,881,913.89 | ($1,596.08) | 9,376,000.00 |
| FIXED INCOME | PFIZER INVESTMENT ENTERP | YANKEE BONDS - COI | Singapore | $3,705,295.28 | ($82,024.72) | 4,000,000.00 |
| FIXED INCOME | PG&E CORP | UTILITIES | United States | $130,101.91 | $8,950.00 | 125,000.00 |
| FIXED INCOME | PG&E CORP | UTILITIES | United States | $695,264.61 | ($9,696.23) | 668,000.00 |
| FIXED INCOME | PG&E CORP | UTILITIES | United States | $298,300.39 | ($1,033.68) | 292,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PG&E CORP | UTILITIES | United States | $229,854.75 | ($796.50) | 225,000.00 |
| FIXED INCOME | PG&E CORP | INDUSTRIALS | United States | $2,399,743.71 | $11,337.42 | 2,373,000.00 |
| FIXED INCOME | PG&E WILDFIRE RECOVERY F | UTILITIES | United States | $2,088,806.20 | ($13,344.43) | 2,250,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $1,996,749.03 | $45,246.69 | 1,930,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $1,477,625.82 | $80,997.32 | 1,410,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $243,127.47 | $5,230.50 | 235,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $88,986.64 | ($1,020.51) | 85,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $63,457.37 | $613.28 | 60,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $586,338.37 | $3,470.28 | 565,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $45,300.70 | $257.23 | 45,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $323,113.66 | $4,925.78 | 320,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $1,853,570.02 | ($8,679.75) | 1,850,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $1,561,801.28 | ($12,400.83) | 1,566,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $1,650,195.82 | ($7,597.18) | 1,660,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $2,991,956.47 | ($5,983.11) | 3,000,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $2,069,169.98 | ($12,452.24) | 2,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $396,228.03 | $1,727.54 | 395,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $1,023,171.11 | $4,460.98 | 1,020,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $164,162.74 | ($7,300.04) | 200,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $816,104.69 | $47,758.44 | 940,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $3,311,999.13 | ($68,221.60) | 4,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $3,006,827.32 | ($37,440.18) | 3,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $2,855,659.78 | ($123,659.88) | 4,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $2,085,500.73 | $61,195.06 | 2,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $3,063,630.98 | $30,025.98 | 3,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $1,024,780.32 | $9,360.88 | 1,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $2,015,561.63 | $3,853.30 | 2,000,000.00 |
| FIXED INCOME | PHILIPPINE GOVERNMENT IN | SOVEREIGN DEBT | Philippines | $977,937.71 | ($29,373.40) | 1,000,000.00 |
| FIXED INCOME | PHILLIPS 66 | INDUSTRIALS | United States | $2,000,875.25 | ($166,991.42) | 2,000,000.00 |
| FIXED INCOME | PHILLIPS 66 | INDUSTRIALS | United States | $4,001,750.49 | ($7,302.84) | 4,000,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $4,876,664.62 | $26,920.62 | 4,880,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $6,293,361.89 | ($84,217.48) | 6,170,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $2,020,300.02 | $16,690.02 | 2,000,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $2,039,987.65 | ($37,839.02) | 2,000,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $1,007,125.00 | $17,430.00 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $2,618,849.13 | ($12,930.87) | 3,000,000.00 |
| FIXED INCOME | PHILLIPS 66 CO | INDUSTRIALS | United States | $1,010,150.01 | $8,345.01 | 1,000,000.00 |
| FIXED INCOME | PHILLIPS EDISON GROCERY ( | BANKS & FINANCE | United States | $2,061,812.51 | $25,505.84 | 2,000,000.00 |
| FIXED INCOME | PIEDMONT HEALTHCARE INC | INDUSTRIALS | United States | $1,570,092.19 | $68,374.51 | 1,791,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $4,559,133.16 | $187,617.60 | 5,000,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $2,030,682.45 | ($26,897.55) | 2,000,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $195,574.80 | $8,665.86 | 201,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $120,361.12 | $3,141.01 | 132,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $911,826.63 | ($91,844.48) | 1,000,000.00 |
| FIXED INCOME | PIEDMONT NATURAL GAS CO | UTILITIES | United States | $1,025,685.45 | $23,295.45 | 1,000,000.00 |
| FIXED INCOME | PIEDMONT OPERATING PART | BANKS & FINANCE | United States | $863,152.72 | ($138,822.28) | 1,000,000.00 |
| FIXED INCOME | PILGRIM'S PRIDE CORP | INDUSTRIALS | United States | $2,420,953.99 | ($123,351.57) | 2,500,000.00 |
| FIXED INCOME | PILGRIM'S PRIDE CORP | INDUSTRIALS | United States | $327,587.54 | $3,551.16 | 305,000.00 |
| FIXED INCOME | PILGRIM'S PRIDE CORP | INDUSTRIALS | United States | $4,352,623.81 | $395,844.92 | 4,000,000.00 |
| FIXED INCOME | PILGRIM'S PRIDE CORP | INDUSTRIALS | United States | $484,190.80 | ($855.31) | 500,000.00 |
| FIXED INCOME | PILGRIM'S PRIDE CORP | INDUSTRIALS | United States | $1,074,057.51 | $49,687.51 | 1,000,000.00 |
| FIXED INCOME | PINNACLE BANK/NASHVILLE T | BANKS & FINANCE | United States | $256,779.23 | ($1,577.12) | 250,000.00 |
| FIXED INCOME | PINNACLE BANK/NASHVILLE T | BANKS & FINANCE | United States | $1,031,259.08 | $11,949.08 | 1,000,000.00 |
| FIXED INCOME | PINNACLE FINANCIAL PARTNE | BANKS & FINANCE | United States | $407,760.58 | $1,123.00 | 404,000.00 |
| FIXED INCOME | PINNACLE FINANCIAL PARTNE | BANKS & FINANCE | United States | $1,498,822.94 | $4,127.87 | 1,485,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $349,451.04 | ($112.45) | 346,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $312,147.37 | $3,530.32 | 306,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $1,009,974.11 | $4,263.00 | 1,000,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $510,044.72 | $7,474.44 | 500,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $2,546,143.23 | $11,347.14 | 2,496,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $5,591,216.68 | $17,767.97 | 5,536,000.00 |
| FIXED INCOME | PINNACLE WEST CAPITAL CO | UTILITIES | United States | $3,310,190.22 | $48,509.12 | 3,245,000.00 |
| FIXED INCOME | PIONEER NATURAL RESOURC | INDUSTRIALS | United States | $2,714,485.82 | ($149,367.51) | 3,000,000.00 |
| FIXED INCOME | PIONEER NATURAL RESOURC | INDUSTRIALS | United States | $3,628,233.08 | ($182,622.48) | 4,000,000.00 |
| FIXED INCOME | PIONEER NATURAL RESOURC | INDUSTRIALS | United States | $6,962,656.14 | $303,420.24 | 7,695,000.00 |
| FIXED INCOME | PIONEER NATURAL RESOURC | INDUSTRIALS | United States | $1,814,116.54 | ($200,551.24) | 2,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $380,896.46 | ($17,799.54) | 395,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $393,150.85 | ($2,761.33) | 388,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $665,991.87 | ($1,066.57) | 647,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $199,615.25 | ($1,388.23) | 197,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $964,294.84 | ($35,292.94) | 1,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $2,076,916.35 | $44,289.68 | 2,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $5,159,940.72 | ($65,431.50) | 5,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $3,039,826.15 | ($21,140.52) | 3,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $1,038,458.17 | $22,144.84 | 1,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $5,159,940.72 | ($65,431.50) | 5,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $1,013,275.38 | ($13,146.84) | 1,000,000.00 |
| FIXED INCOME | PLAINS ALL AMERICAN PIPELI | INDUSTRIALS | United States | $5,661,445.58 | $28,873.36 | 5,500,000.00 |
| FIXED INCOME | PLS GROUP LTD 144A | UTILITIES | Australia | $77,882.03 | $1,893.75 | 75,000.00 |
| FIXED INCOME | PNC BANK NA | BANKS & FINANCE | United States | $1,727,149.56 | ($5,924.45) | 1,696,000.00 |
| FIXED INCOME | PNC BANK NA | BANKS & FINANCE | United States | $3,055,099.45 | ($3,953.88) | 3,000,000.00 |
| FIXED INCOME | PNC BANK NA | BANKS & FINANCE | United States | $6,034,876.86 | ($62,678.14) | 6,000,000.00 |
| FIXED INCOME | PNC BANK NA | BANKS & FINANCE | United States | $989,600.72 | ($15,742.61) | 1,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $951,325.37 | $25,642.36 | 930,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $96,843.59 | ($3,678.78) | 95,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,534,019.69 | ($25,564.23) | 1,524,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $435,237.31 | $46,488.05 | 425,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $363,778.38 | $12,392.79 | 339,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $542,073.42 | $9,338.40 | 539,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $381,363.32 | $8,716.12 | 364,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $980,559.53 | ($9,851.50) | 975,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $566,761.86 | ($789.57) | 548,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $410,682.43 | ($6,849.77) | 408,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,370,060.44 | ($10,994.72) | 1,357,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,636,688.82 | ($19,058.56) | 1,600,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $915,188.90 | ($3,325.67) | 910,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,401,391.09 | ($26,291.86) | 1,355,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,519,927.64 | ($25,329.39) | 1,510,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $6,205,421.82 | ($69,978.18) | 6,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $3,019,723.79 | ($50,323.29) | 3,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,988,850.00 | ($14,420.00) | 2,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $2,002,316.67 | ($2,720.00) | 2,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $1,014,624.07 | $10,311.13 | 1,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $10,559,816.60 | ($271,233.40) | 10,000,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $5,113,410.56 | ($33,600.00) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $7,585,358.35 | $174,936.79 | 7,240,000.00 |
| FIXED INCOME | PNC FINANCIAL SERVICES GF | BANKS & FINANCE | United States | $12,043,665.07 | ($213,751.13) | 11,965,000.00 |
| FIXED INCOME | POPULAR INC | YANKEE BONDS - COI | Puerto Rico | $507,131.48 | $2,820.23 | 482,000.00 |
| FIXED INCOME | PORSCHE INNOVATIVE LEASE | CARS | United States | $1,101,475.82 | ($1,056.71) | 1,100,000.00 |
| FIXED INCOME | PORT AUTH OF NEW YORK & | US TAXABLE MUNI BC | United States | $517,568.22 | ($72,012.03) | 610,000.00 |
| FIXED INCOME | PORT AUTH OF NEW YORK & | US TAXABLE MUNI BC | United States | $3,200,563.31 | ($72,831.69) | 3,000,000.00 |
| FIXED INCOME | POSCO REGS | YANKEE BONDS - COI | South Korea | $2,046,411.67 | $13,360.00 | 2,000,000.00 |
| FIXED INCOME | PPG INDUSTRIES INC | INDUSTRIALS | United States | $6,972,939.29 | ($87,134.32) | 7,000,000.00 |
| FIXED INCOME | PPG INDUSTRIES INC | INDUSTRIALS | United States | $957,966.99 | ($49,930.79) | 1,000,000.00 |
| FIXED INCOME | PPG INDUSTRIES INC | INDUSTRIALS | United States | $6,972,939.29 | ($87,134.32) | 7,000,000.00 |
| FIXED INCOME | PPL ELECTRIC UTILITIES COR | UTILITIES | United States | $1,036,656.72 | ($102,853.45) | 1,100,000.00 |
| FIXED INCOME | PPL ELECTRIC UTILITIES COR | UTILITIES | United States | $2,778,006.65 | ($118,457.01) | 3,000,000.00 |
| FIXED INCOME | PPL ELECTRIC UTILITIES COR | UTILITIES | United States | $6,076,781.69 | ($96,951.64) | 6,000,000.00 |
| FIXED INCOME | PRECISION CASTPARTS CORI | INDUSTRIALS | United States | $844,092.85 | ($8,600.48) | 1,000,000.00 |
| FIXED INCOME | PRECISION CASTPARTS CORI | INDUSTRIALS | United States | $1,670,031.28 | ($31,043.72) | 1,936,000.00 |
| FIXED INCOME | PRESIDENT AND FELLOWS OI | INDUSTRIALS | United States | $840,857.59 | ($317,666.10) | 795,000.00 |
| FIXED INCOME | PRESIDENT AND FELLOWS OI | INDUSTRIALS | United States | $729,719.22 | ($461,577.48) | 1,185,000.00 |
| FIXED INCOME | PRESIDENT AND FELLOWS OI | INDUSTRIALS | United States | $1,490,204.24 | ($81,214.08) | 2,000,000.00 |
| FIXED INCOME | PRESIDENT AND FELLOWS OI | INDUSTRIALS | United States | $2,019,332.38 | ($66,411.18) | 2,000,000.00 |
| FIXED INCOME | PRIMERICA INC | BANKS & FINANCE | United States | $1,222,942.14 | ($130,386.69) | 1,355,000.00 |
| FIXED INCOME | PRINCIPAL FINANCIAL GROUF | BANKS & FINANCE | United States | $209,290.76 | ($1,025.64) | 210,000.00 |
| FIXED INCOME | PRINCIPAL FINANCIAL GROUF | YANKEE BONDS - COI | United States | $1,035,254.77 | $20,518.38 | 1,000,000.00 |
| FIXED INCOME | PRINCIPAL FINANCIAL GROUF | YANKEE BONDS - COI | United States | $981,064.19 | ($41,444.29) | 1,000,000.00 |
| FIXED INCOME | PRIVATE EXPORT FUNDING C | BANKS & FINANCE | United States | $2,031,145.84 | $1,690.28 | 2,000,000.00 |
| FIXED INCOME | PROCTER & GAMBLE CO/THE | INDUSTRIALS | United States | $7,912,257.23 | ($174,097.84) | 8,040,000.00 |
| FIXED INCOME | PROCTER & GAMBLE CO/THE | INDUSTRIALS | United States | $4,374,022.60 | ($89,741.84) | 4,000,000.00 |
| FIXED INCOME | PROCTER & GAMBLE CO/THE | INDUSTRIALS | United States | $2,159,201.05 | $35,894.38 | 2,000,000.00 |
| FIXED INCOME | PROGRESS ENERGY INC | UTILITIES | United States | $1,107,216.37 | ($5,924.74) | 1,000,000.00 |
| FIXED INCOME | PROGRESSIVE CORP/THE | BANKS & FINANCE | United States | $1,001,147.22 | ($9,800.00) | 1,000,000.00 |
| FIXED INCOME | PROGRESSIVE CORP/THE | BANKS & FINANCE | United States | $816,294.81 | ($26,119.82) | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $1,538,581.20 | ($112,520.13) | 1,600,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $988,806.11 | ($14,010.00) | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $4,005,804.03 | ($42,867.08) | 4,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $961,613.25 | ($32,125.84) | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $3,042,139.09 | $24,249.09 | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $1,015,737.62 | ($11,131.55) | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $1,619,700.25 | $1,535.03 | 1,846,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $2,153,119.66 | ($23,041.06) | 2,150,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $886,298.24 | ($113,513.43) | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $1,862,585.55 | $4,172.22 | 2,750,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $1,030,488.17 | $10,436.23 | 1,000,000.00 |
| FIXED INCOME | PROLOGIS LP | BANKS & FINANCE | United States | $6,926,593.08 | $19,418.64 | 7,000,000.00 |
| FIXED INCOME | PROVIDENCE ST JOSEPH HE/ | INDUSTRIALS | United States | $215,508.48 | ($12,263.61) | 215,000.00 |
| FIXED INCOME | PROVIDENCE ST JOSEPH HE/ | INDUSTRIALS | United States | $503,368.81 | ($48,193.86) | 535,000.00 |
| FIXED INCOME | PROVIDENCE ST JOSEPH HE/ | INDUSTRIALS | United States | $989,989.68 | ($27,109.70) | 1,275,000.00 |
| FIXED INCOME | PROVIDENCE ST JOSEPH HE/ | INDUSTRIALS | United States | $4,315,286.83 | $81,692.76 | 4,163,000.00 |
| FIXED INCOME | PROVINCE OF ALBERTA CAN/ | SOVEREIGN DEBT | Canada | $1,880,124.81 | ($233,444.69) | 2,100,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $2,832,071.96 | $31,436.52 | 2,800,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $1,000,492.43 | ($19,114.24) | 1,000,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $880,125.30 | ($123,873.59) | 1,000,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $1,002,435.00 | ($80.00) | 1,000,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $6,922,596.68 | $17,045.66 | 6,960,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $6,954,038.28 | $79,733.08 | 6,870,000.00 |
| FIXED INCOME | PROVINCE OF BRITISH COLUI | SOVEREIGN DEBT | Canada | $8,432,085.61 | ($104,048.06) | 8,450,000.00 |
| FIXED INCOME | PROVINCE OF MANITOBA CAI | SOVEREIGN DEBT | Canada | $5,632,151.05 | $114,749.28 | 5,510,000.00 |
| FIXED INCOME | PROVINCE OF ONTARIO CAN/ | SOVEREIGN DEBT | Canada | $1,871,841.93 | ($131,026.96) | 2,000,000.00 |
| FIXED INCOME | PROVINCE OF ONTARIO CAN/ | SOVEREIGN DEBT | Canada | $1,766,332.96 | ($235,367.04) | 2,000,000.00 |
| FIXED INCOME | PROVINCE OF ONTARIO CAN/ | SOVEREIGN DEBT | Canada | $896,735.20 | ($111,279.24) | 1,000,000.00 |
| FIXED INCOME | PROVINCE OF ONTARIO CAN/ | SOVEREIGN DEBT | Canada | $3,802,476.04 | $53,383.68 | 3,740,000.00 |
| FIXED INCOME | PROVINCE OF QUEBEC CANA | SOVEREIGN DEBT | Canada | $2,527,866.43 | ($31,331.17) | 2,500,000.00 |
| FIXED INCOME | PROVINCE OF QUEBEC CANA | SOVEREIGN DEBT | Canada | $8,997,972.46 | $22,254.34 | 8,890,000.00 |
| FIXED INCOME | PROVINCE OF QUEBEC CANA | SOVEREIGN DEBT | Canada | $7,472,261.50 | $7,457.33 | 7,500,000.00 |
| FIXED INCOME | PROVINCE OF SASKATCHEW/ | SOVEREIGN DEBT | Canada | $16,943,051.38 | $204,948.89 | 16,435,000.00 |
| FIXED INCOME | PRUDENTIAL FINANCIAL INC | BANKS & FINANCE | United States | $907,690.78 | $3,472.03 | 900,000.00 |
| FIXED INCOME | PRUDENTIAL FINANCIAL INC | BANKS & FINANCE | United States | $1,756,451.44 | ($32,808.06) | 2,000,000.00 |
| FIXED INCOME | PRUDENTIAL FUNDING ASIA F | YANKEE BONDS - COI | United Kingdom | $1,430,393.80 | $11,177.76 | 1,500,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF COLC | UTILITIES | United States | $2,411,516.37 | $41,259.55 | 2,360,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF COLC | UTILITIES | United States | $6,782,899.66 | ($25,897.67) | 6,720,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF COLC | UTILITIES | United States | $2,297,793.18 | ($61,632.87) | 3,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF COLC | UTILITIES | United States | $2,800,240.98 | ($184,220.16) | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PUBLIC SERVICE CO OF NEW | UTILITIES | United States | $1,034,695.53 | $14,010.53 | 1,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $479,285.70 | ($3,553.79) | 470,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $249,268.10 | ($17,925.81) | 377,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $254,939.20 | ($1,012.74) | 250,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $2,687,059.18 | ($10,674.31) | 2,635,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $3,550,404.04 | $118,634.60 | 4,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $10,897,141.12 | $269,145.38 | 10,500,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $1,019,756.81 | ($4,050.97) | 1,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE CO OF OKLA | UTILITIES | United States | $4,358,856.45 | ($79,906.55) | 4,200,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $110,310.75 | ($3,448.68) | 110,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $163,107.99 | ($12,608.88) | 261,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $84,269.93 | ($7,762.66) | 155,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $844,730.29 | $9,403.09 | 958,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $662,852.78 | ($57,637.22) | 1,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $2,410,824.87 | ($180,076.47) | 3,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ELECTRIC A | UTILITIES | United States | $4,436,567.28 | ($86,137.01) | 4,388,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $251,837.38 | $1,378.55 | 235,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $1,136,163.07 | ($25,981.43) | 1,100,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $1,611,416.62 | $16,704.82 | 1,570,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $1,402,348.03 | ($932.64) | 1,400,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $3,114,115.04 | $80,086.71 | 3,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $3,214,945.25 | $184,463.58 | 3,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $1,071,648.42 | $61,487.86 | 1,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $15,390,749.85 | ($215,550.15) | 15,000,000.00 |
| FIXED INCOME | PUBLIC SERVICE ENTERPRISI | UTILITIES | United States | $2,973,116.20 | $25,118.07 | 2,910,000.00 |
| FIXED INCOME | PUBLIC STORAGE OPERATIN( | BANKS & FINANCE | United States | $2,081,583.19 | $35,979.30 | 2,000,000.00 |
| FIXED INCOME | PUBLIC STORAGE OPERATIN( | BANKS & FINANCE | United States | $7,934,134.90 | ($322.88) | 8,000,000.00 |
| FIXED INCOME | PUBLIC STORAGE OPERATIN( | BANKS & FINANCE | United States | $1,419,836.76 | $17,761.76 | 1,500,000.00 |
| FIXED INCOME | PUBLIC STORAGE OPERATIN( | BANKS & FINANCE | United States | $12,892,969.21 | ($52,529.68) | 13,000,000.00 |
| FIXED INCOME | PUGET ENERGY INC | UTILITIES | United States | $230,271.99 | $483.34 | 225,000.00 |
| FIXED INCOME | PUGET ENERGY INC | UTILITIES | United States | $481,012.60 | $6,177.74 | 470,000.00 |
| FIXED INCOME | PUGET ENERGY INC | UTILITIES | United States | $2,731,640.68 | ($85,788.13) | 2,817,000.00 |
| FIXED INCOME | PUGET SOUND ENERGY INC | UTILITIES | United States | $4,086,844.08 | $163,248.52 | 4,000,000.00 |
| FIXED INCOME | PUGET SOUND ENERGY INC | UTILITIES | United States | $2,433,342.03 | $5,563.95 | 3,000,000.00 |
| FIXED INCOME | PUGET SOUND ENERGY INC | UTILITIES | United States | $1,021,711.02 | $19,352.13 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PULTEGROUP INC | INDUSTRIALS | United States | $575,158.28 | ($11,531.72) | 500,000.00 |
| FIXED INCOME | PULTEGROUP INC | INDUSTRIALS | United States | $1,081,117.47 | $19,447.46 | 1,000,000.00 |
| FIXED INCOME | QORVO INC | INDUSTRIALS | United States | $288,259.96 | $8,755.13 | 296,000.00 |
| FIXED INCOME | QUALCOMM INC | INDUSTRIALS | United States | $5,139,370.27 | ($75,546.40) | 5,000,000.00 |
| FIXED INCOME | QUALCOMM INC | INDUSTRIALS | United States | $6,029,164.44 | $814.44 | 6,000,000.00 |
| FIXED INCOME | QUALCOMM INC | INDUSTRIALS | United States | $1,662,921.18 | ($4,348.82) | 2,000,000.00 |
| FIXED INCOME | QUALCOMM INC | INDUSTRIALS | United States | $10,008,940.84 | ($187,583.60) | 10,000,000.00 |
| FIXED INCOME | QUANTA SERVICES INC | INDUSTRIALS | United States | $1,064,441.33 | $3,921.98 | 1,050,000.00 |
| FIXED INCOME | QUANTA SERVICES INC | INDUSTRIALS | United States | $937,826.62 | ($66,053.38) | 1,000,000.00 |
| FIXED INCOME | QUANTA SERVICES INC | INDUSTRIALS | United States | $1,775,880.48 | ($244,571.74) | 2,000,000.00 |
| FIXED INCOME | QUANTA SERVICES INC | INDUSTRIALS | United States | $1,032,271.17 | $17,472.84 | 1,000,000.00 |
| FIXED INCOME | QUANTA SERVICES INC | INDUSTRIALS | United States | $3,038,471.79 | ($11,301.54) | 3,000,000.00 |
| FIXED INCOME | QUEST DIAGNOSTICS INC | INDUSTRIALS | United States | $4,942,383.48 | ($63,099.85) | 5,000,000.00 |
| FIXED INCOME | QUEST DIAGNOSTICS INC | INDUSTRIALS | United States | $907,402.79 | $2,947.10 | 1,000,000.00 |
| FIXED INCOME | QUEST DIAGNOSTICS INC | INDUSTRIALS | United States | $5,283,407.94 | ($67,453.74) | 5,345,000.00 |
| FIXED INCOME | QUEST DIAGNOSTICS INC | INDUSTRIALS | United States | $936,223.78 | ($4,478.16) | 1,000,000.00 |
| FIXED INCOME | QUEST DIAGNOSTICS INC | INDUSTRIALS | United States | $1,086,337.54 | $81,356.43 | 1,000,000.00 |
| FIXED INCOME | RADIAN GROUP INC | BANKS & FINANCE | United States | $402,564.89 | ($6,984.94) | 387,000.00 |
| FIXED INCOME | RADIAN GROUP INC | BANKS & FINANCE | United States | $1,040,219.36 | $34,167.14 | 1,000,000.00 |
| FIXED INCOME | RAKUTEN GROUP INC 144A | UTILITIES | Japan | $387,514.17 | ($5,186.60) | 350,000.00 |
| FIXED INCOME | RAKUTEN GROUP INC 144A | UTILITIES | Japan | $1,623,130.77 | $63,331.20 | 1,466,000.00 |
| FIXED INCOME | RALPH LAUREN CORP | INDUSTRIALS | United States | $938,891.35 | ($52,369.76) | 1,000,000.00 |
| FIXED INCOME | RAYMOND JAMES FINANCIAL | BANKS & FINANCE | United States | $915,436.90 | $21,431.90 | 1,000,000.00 |
| FIXED INCOME | RAYMOND JAMES FINANCIAL | BANKS & FINANCE | United States | $989,882.37 | ($17,659.85) | 1,000,000.00 |
| FIXED INCOME | RAYMOND JAMES FINANCIAL | BANKS & FINANCE | United States | $1,480,710.12 | ($54,605.71) | 1,500,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $264,859.74 | ($17,208.32) | 265,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $463,397.69 | $2,073.13 | 521,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $2,017,216.67 | ($59,740.00) | 2,000,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $12,887,165.63 | ($171,141.87) | 13,500,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $3,491,623.22 | $13,696.55 | 3,500,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $946,865.10 | $19,256.21 | 1,000,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $2,046,645.96 | ($10,296.26) | 2,000,000.00 |
| FIXED INCOME | REALTY INCOME CORP | BANKS & FINANCE | United States | $14,157,035.73 | $20,039.52 | 14,191,000.00 |
| FIXED INCOME | REDE D'OR FINANCE SARL 14 | UTILITIES | Luxembourg | $540,289.94 | ($17,025.90) | 551,000.00 |
| FIXED INCOME | REGAL REXNORD CORP | INDUSTRIALS | United States | $1,941,314.74 | $79,545.74 | 1,820,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | REGAL REXNORD CORP | INDUSTRIALS | United States | $5,333,282.25 | $74,051.86 | 5,000,000.00 |
| FIXED INCOME | REGAL REXNORD CORP | INDUSTRIALS | United States | $4,299,221.92 | $165,577.48 | 4,000,000.00 |
| FIXED INCOME | REGAL REXNORD CORP | INDUSTRIALS | United States | $1,033,353.91 | $21,221.69 | 1,000,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | INDUSTRIALS | United States | $944,444.02 | $3,858.88 | 985,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | BANKS & FINANCE | United States | $875,971.51 | ($17,989.10) | 844,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | BANKS & FINANCE | United States | $640,054.94 | $225.20 | 622,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | BANKS & FINANCE | United States | $431,778.64 | ($9,486.48) | 437,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | BANKS & FINANCE | United States | $2,058,054.47 | $26,363.36 | 2,000,000.00 |
| FIXED INCOME | REGENCY CENTERS LP | INDUSTRIALS | United States | $958,826.41 | ($48,889.70) | 1,000,000.00 |
| FIXED INCOME | REGIONS BANK/BIRMINGHAM | BANKS & FINANCE | United States | $3,772,172.61 | $1,301.48 | 3,755,000.00 |
| FIXED INCOME | REGIONS FINANCIAL CORP | BANKS & FINANCE | United States | $231,721.14 | $5,827.08 | 225,000.00 |
| FIXED INCOME | REGIONS FINANCIAL CORP | BANKS & FINANCE | United States | $1,069,345.14 | $6,995.08 | 1,039,000.00 |
| FIXED INCOME | REGIONS FINANCIAL CORP | BANKS & FINANCE | United States | $950,618.30 | ($53,781.70) | 1,000,000.00 |
| FIXED INCOME | REGIONS FINANCIAL CORP | BANKS & FINANCE | United States | $1,544,807.60 | $38,847.18 | 1,500,000.00 |
| FIXED INCOME | REINSURANCE GROUP OF AM | BANKS & FINANCE | United States | $456,829.55 | ($9,881.19) | 442,000.00 |
| FIXED INCOME | REINSURANCE GROUP OF AM | BANKS & FINANCE | United States | $938,181.26 | ($57,938.74) | 1,000,000.00 |
| FIXED INCOME | REINSURANCE GROUP OF AM | BANKS & FINANCE | United States | $1,060,888.24 | ($6,808.43) | 1,000,000.00 |
| FIXED INCOME | REINSURANCE GROUP OF AM | BANKS & FINANCE | United States | $938,181.26 | ($57,938.74) | 1,000,000.00 |
| FIXED INCOME | REINSURANCE GROUP OF AM | BANKS & FINANCE | United States | $5,304,441.18 | ($21,162.15) | 5,000,000.00 |
| FIXED INCOME | RELX CAPITAL INC | INDUSTRIALS | United States | $941,901.60 | ($54,768.40) | 1,000,000.00 |
| FIXED INCOME | RENAISSANCERE HOLDINGS I | YANKEE BONDS - COI | Bermuda | $978,748.86 | ($14,911.14) | 1,000,000.00 |
| FIXED INCOME | REPUBLIC OF ITALY GOVERNI | SOVEREIGN DEBT | Italy | $1,040,010.70 | $37,704.27 | 1,000,000.00 |
| FIXED INCOME | REPUBLIC OF ITALY GOVERNI | SOVEREIGN DEBT | Italy | $774,527.07 | $40,859.79 | 1,000,000.00 |
| FIXED INCOME | REPUBLIC OF ITALY GOVERNI | SOVEREIGN DEBT | Italy | $748,123.66 | $41,543.81 | 1,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $1,142,726.22 | $13,424.12 | 1,119,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $546,312.33 | $16,097.84 | 531,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $6,745,046.20 | $79,237.08 | 6,605,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $3,120,669.01 | $80,578.59 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $3,063,609.17 | $35,989.59 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $3,086,510.32 | $90,948.24 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $1,919,918.69 | ($127,092.96) | 2,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $2,039,636.35 | $24,612.32 | 2,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $3,062,153.82 | $56,918.82 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $10,292,912.57 | $157,183.40 | 10,000,000.00 |
| FIXED INCOME | REPUBLIC OF POLAND GOVEI | SOVEREIGN DEBT | Poland | $2,080,446.00 | $53,719.06 | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | REPUBLIC OF SOUTH AFRICA | SOVEREIGN DEBT | South Africa | $1,193,702.36 | $148,454.11 | 1,165,000.00 |
| FIXED INCOME | REPUBLIC SERVICES INC | INDUSTRIALS | United States | $5,868,882.50 | $10,008.05 | 5,785,000.00 |
| FIXED INCOME | REPUBLIC SERVICES INC | INDUSTRIALS | United States | $1,017,571.52 | $10,181.52 | 1,000,000.00 |
| FIXED INCOME | REPUBLIC SERVICES INC | INDUSTRIALS | United States | $3,081,342.83 | $26,554.50 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC SERVICES INC | INDUSTRIALS | United States | $2,981,182.21 | $9,788.88 | 3,000,000.00 |
| FIXED INCOME | REPUBLIC SERVICES INC | INDUSTRIALS | United States | $3,062,941.62 | $28,269.12 | 3,000,000.00 |
| FIXED INCOME | RESOLUTION FDG CORP PRIN | AGENCIES & OTHER ( | United States | $7,221,685.00 | $15,385.00 | 8,500,000.00 |
| FIXED INCOME | RESOLUTION FDG CORP PRIN | AGENCIES & OTHER ( | United States | $886,143.23 | $70,473.91 | 1,043,000.00 |
| FIXED INCOME | REVVITY INC | INDUSTRIALS | United States | $1,814,619.01 | ($199,697.66) | 2,000,000.00 |
| FIXED INCOME | REVVITY INC | INDUSTRIALS | United States | $1,893,189.93 | ($116,558.96) | 2,000,000.00 |
| FIXED INCOME | REVVITY INC | INDUSTRIALS | United States | $1,774,846.66 | ($232,343.34) | 2,000,000.00 |
| FIXED INCOME | REXFORD INDUSTRIAL REALT | BANKS & FINANCE | United States | $888,915.96 | ($104,964.87) | 1,000,000.00 |
| FIXED INCOME | REXFORD INDUSTRIAL REALT | BANKS & FINANCE | United States | $876,953.32 | ($120,353.35) | 1,000,000.00 |
| FIXED INCOME | RIO TINTO ALCAN INC | YANKEE BONDS - COI | Canada | $8,571,440.34 | ($47,597.44) | 8,000,000.00 |
| FIXED INCOME | RIO TINTO FINANCE USA LTD | YANKEE BONDS - COI | Australia | $992,198.48 | ($246.19) | 1,000,000.00 |
| FIXED INCOME | RIO TINTO FINANCE USA PLC | YANKEE BONDS - COI | United Kingdom | $276,843.12 | ($4,348.68) | 270,000.00 |
| FIXED INCOME | RIO TINTO FINANCE USA PLC | YANKEE BONDS - COI | United Kingdom | $2,047,604.21 | $18,985.04 | 2,000,000.00 |
| FIXED INCOME | RIO TINTO FINANCE USA PLC | YANKEE BONDS - COI | United Kingdom | $1,033,623.88 | $24,692.07 | 1,000,000.00 |
| FIXED INCOME | RIO TINTO FINANCE USA PLC | YANKEE BONDS - COI | United Kingdom | $2,047,604.21 | ($20,643.53) | 2,000,000.00 |
| FIXED INCOME | RLGH FINANCE BERMUDA LTI | YANKEE BONDS - COI | Bermuda | $1,786,529.26 | ($19,088.05) | 1,665,000.00 |
| FIXED INCOME | RLI CORP | BANKS & FINANCE | United States | $640,334.10 | ($18,459.91) | 656,000.00 |
| FIXED INCOME | ROCKFORD TOWER EUROP 1 | EURO | Ireland | $3,485,997.00 | $0.00 | 3,030,000.00 |
| FIXED INCOME | ROCKWELL AUTOMATION INC | INDUSTRIALS | United States | $4,226,201.49 | ($36,490.90) | 4,273,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $207,809.56 | $570.00 | 200,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $312,822.50 | ($1,917.00) | 300,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $1,807,596.80 | ($12,307.64) | 2,000,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $999,085.56 | $11,840.00 | 1,000,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $942,682.61 | ($24,926.28) | 1,000,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $2,151,990.05 | ($63,284.95) | 2,500,000.00 |
| FIXED INCOME | ROGERS COMMUNICATIONS I | YANKEE BONDS - COI | Canada | $1,025,117.33 | ($13,411.56) | 1,000,000.00 |
| FIXED INCOME | ROMANIAN GOVERNMENT INT | EURO | Romania | $1,339,314.83 | ($42,004.83) | 1,190,000.00 |
| FIXED INCOME | ROMANIAN GOVERNMENT INT | EURO | Romania | $841,104.17 | ($5,791.16) | 1,080,000.00 |
| FIXED INCOME | ROMANIAN GOVERNMENT INT | SOVEREIGN DEBT | Romania | $468,802.64 | ($2,196.05) | 476,000.00 |
| FIXED INCOME | ROMANIAN GOVERNMENT INT | SOVEREIGN DEBT | Romania | $291,316.76 | $1,626.97 | 282,000.00 |
| FIXED INCOME | ROMANIAN GOVERNMENT INT | SOVEREIGN DEBT | Romania | $181,940.31 | ($1,222.48) | 174,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $3,591,006.36 | ($93,171.11) | 3,640,000.00 |
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $2,005,791.50 | ($2,123.50) | 2,000,000.00 |
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $4,025,664.62 | ($38,673.16) | 4,000,000.00 |
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $1,004,514.01 | ($6,772.66) | 1,000,000.00 |
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $957,150.56 | ($49,365.55) | 1,000,000.00 |
| FIXED INCOME | ROPER TECHNOLOGIES INC | INDUSTRIALS | United States | $1,794,905.29 | ($12,965.82) | 2,000,000.00 |
| FIXED INCOME | ROSS STORES INC | INDUSTRIALS | United States | $2,656,703.65 | ($1,921.35) | 3,000,000.00 |
| FIXED INCOME | ROSS STORES INC | INDUSTRIALS | United States | $1,013,783.33 | $8,850.00 | 1,000,000.00 |
| FIXED INCOME | ROSS STORES INC | INDUSTRIALS | United States | $885,567.88 | ($2,340.45) | 1,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $10,042,647.22 | $4,700.00 | 10,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $795,708.56 | ($8,629.20) | 799,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $1,435,204.89 | ($3,231.67) | 1,425,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $1,027,995.20 | $7,429.06 | 1,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $4,986,132.32 | ($51,019.90) | 5,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $2,014,322.65 | ($4,535.68) | 2,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $12,914,315.21 | ($230,407.50) | 12,500,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $6,161,342.32 | ($4,238.06) | 6,164,000.00 |
| FIXED INCOME | ROYAL CARIBBEAN CRUISES | YANKEE BONDS - COI | Liberia | $260,453.81 | ($2,012.28) | 256,000.00 |
| FIXED INCOME | ROYAL CARIBBEAN CRUISES | YANKEE BONDS - COI | Liberia | $985,557.42 | ($30,855.91) | 1,000,000.00 |
| FIXED INCOME | ROYAL CARIBBEAN CRUISES | YANKEE BONDS - COI | Liberia | $610,438.60 | ($3,544.23) | 600,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $396,102.82 | ($2,285.46) | 435,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $170,457.60 | ($347.08) | 217,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $704,683.65 | $256.50 | 992,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $440,115.28 | $4,201.62 | 438,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $2,653,767.01 | ($315,443.82) | 3,000,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $2,711,450.08 | $199,675.64 | 4,000,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $9,205,844.56 | $28,324.65 | 9,449,000.00 |
| FIXED INCOME | ROYALTY PHARMA PLC | YANKEE BONDS - COI | United Kingdom | $1,260,802.48 | $16,211.51 | 1,250,000.00 |
| FIXED INCOME | RPM INTERNATIONAL INC | INDUSTRIALS | United States | $1,005,711.67 | ($3,910.00) | 1,000,000.00 |
| FIXED INCOME | RPM INTERNATIONAL INC | INDUSTRIALS | United States | $823,936.45 | ($13,547.75) | 1,000,000.00 |
| FIXED INCOME | RPM INTERNATIONAL INC | INDUSTRIALS | United States | $1,012,010.64 | ($1,716.03) | 1,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,462,836.48 | ($18,648.17) | 1,341,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,026,124.89 | $714.68 | 919,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $944,837.66 | ($65,877.34) | 1,500,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $2,072,457.24 | ($40,560.54) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,158,650.79 | ($74,274.21) | 1,500,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,365,918.62 | $20,888.62 | 2,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,853,182.46 | ($1,777.54) | 2,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $2,740,071.01 | ($30,708.99) | 3,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $2,671,922.75 | $44,641.08 | 3,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,036,228.62 | $21,429.73 | 1,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $7,219,106.88 | ($51,080.05) | 8,034,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,544,867.72 | ($29,052.28) | 2,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $1,707,398.28 | ($14,914.22) | 2,500,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $4,880,438.14 | ($92,431.30) | 5,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $898,569.44 | ($8,260.56) | 1,000,000.00 |
| FIXED INCOME | RTX CORP | INDUSTRIALS | United States | $14,962,039.65 | ($74,804.10) | 15,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $33,678.66 | ($609.92) | 33,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $996,406.67 | ($5,490.00) | 1,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $3,126,017.91 | $111,707.91 | 3,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $996,406.67 | ($5,490.00) | 1,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $1,036,347.43 | $19,564.10 | 1,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $1,027,174.62 | $25,871.29 | 1,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $2,048,234.12 | $23,334.12 | 2,000,000.00 |
| FIXED INCOME | RYDER SYSTEM INC | INDUSTRIALS | United States | $1,011,447.95 | $8,254.62 | 1,000,000.00 |
| FIXED INCOME | S&P GLOBAL INC | INDUSTRIALS | United States | $698,013.09 | ($14,145.24) | 1,000,000.00 |
| FIXED INCOME | S&P GLOBAL INC | INDUSTRIALS | United States | $4,997,114.22 | ($59,772.45) | 5,000,000.00 |
| FIXED INCOME | SABINE PASS LIQUEFACTION | INDUSTRIALS | United States | $881,613.00 | $31,688.20 | 885,000.00 |
| FIXED INCOME | SABINE PASS LIQUEFACTION | INDUSTRIALS | United States | $1,005,737.20 | ($5,659.47) | 1,000,000.00 |
| FIXED INCOME | SABINE PASS LIQUEFACTION | INDUSTRIALS | United States | $7,410,271.67 | $76,333.47 | 7,368,000.00 |
| FIXED INCOME | SABINE PASS LIQUEFACTION | INDUSTRIALS | United States | $2,334,716.06 | $12,411.08 | 2,198,506.13 |
| FIXED INCOME | SABINE PASS LIQUEFACTION | INDUSTRIALS | United States | $1,005,737.20 | ($5,659.47) | 1,000,000.00 |
| FIXED INCOME | SAFEHOLD GL HOLDINGS LLC | BANKS & FINANCE | United States | $905,586.76 | ($98,784.91) | 1,000,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $377,647.81 | $669.61 | 370,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $318,020.47 | $2,049.87 | 310,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $1,615,962.13 | ($307.07) | 1,596,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $3,150,191.86 | $12,736.42 | 3,096,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $1,566,346.01 | ($3,899.29) | 1,545,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $10,417,453.35 | ($574,941.65) | 15,000,000.00 |
| FIXED INCOME | SALESFORCE INC | INDUSTRIALS | United States | $5,067,791.70 | ($13,408.30) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SALLY HOLDINGS LLC / SALLY | INDUSTRIALS | United States | $302,797.70 | $6,272.70 | 290,000.00 |
| FIXED INCOME | SAMMONS FINANCIAL GROUF | UTILITIES | United States | $129,722.45 | ($352.30) | 130,000.00 |
| FIXED INCOME | SAMMONS FINANCIAL GROUF | UTILITIES | United States | $658,470.82 | $8,508.54 | 654,000.00 |
| FIXED INCOME | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $18,408,647.52 | $13,724,195.14 | 134,349.00 |
| FIXED INCOME | SAMSUNG ELECTRONICS CO | SOUTH KOREA | South Korea | $38,720,929.17 | $20,355,051.24 | 282,591.00 |
| FIXED INCOME | SAN DIEGO GAS & ELECTRIC | UTILITIES | United States | $1,177,140.39 | ($1,989.77) | 1,165,000.00 |
| FIXED INCOME | SAN DIEGO GAS & ELECTRIC | UTILITIES | United States | $917,034.11 | ($88,969.22) | 1,000,000.00 |
| FIXED INCOME | SAN FRANCISCO CITY & CNTY | US TAXABLE MUNI BC | United States | $2,047,740.00 | ($48,060.00) | 2,000,000.00 |
| FIXED INCOME | SANTA CRUZ CNTY CA PENSN | US TAXABLE MUNI BC | United States | $2,123,902.18 | $45,326.45 | 2,545,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $1,165.65 | ($17.72) | 1,161.95 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $696,418.98 | $1,068.69 | 694,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $869,207.96 | $641.93 | 867,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $881,561.53 | ($18,962.62) | 875,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $6,542,210.13 | $80,110.89 | 6,446,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $49,123.39 | $42.81 | 48,964.10 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $105,790.30 | ($1,913.80) | 105,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $1,072,533.91 | ($3,017.51) | 1,060,000.00 |
| FIXED INCOME | SANTANDER DRIVE AUTO RE( | CARS | United States | $3,734,623.65 | $15,460.77 | 3,711,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $1,870,249.38 | $167,239.05 | 1,868,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $452,901.00 | ($803.04) | 452,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $454,054.46 | $193.40 | 452,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $1,003,997.36 | ($1,780.18) | 1,002,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $1,698,686.03 | $723.53 | 1,691,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $951,893.70 | ($1,687.80) | 950,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $3,362,934.62 | $740.62 | 3,350,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $2,038,569.73 | ($50,636.94) | 2,000,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $1,001,204.17 | ($10,900.00) | 1,000,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $1,046,094.16 | $25,875.05 | 1,000,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $2,116,778.46 | $106,208.46 | 2,000,000.00 |
| FIXED INCOME | SANTANDER HOLDINGS USA I | BANKS & FINANCE | United States | $2,051,384.72 | $17,185.00 | 2,000,000.00 |
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $2,697,718.21 | $66,464.48 | 2,600,000.00 |
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $2,432,306.47 | ($67,164.48) | 2,300,000.00 |
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $3,304,704.80 | $76,048.98 | 3,185,000.00 |
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $917,922.76 | ($90,604.35) | 1,000,000.00 |
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $1,000,439.17 | ($11,220.00) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SANTANDER UK GROUP HOLI | YANKEE BONDS - COI | United Kingdom | $1,001,791.81 | ($11,288.19) | 1,000,000.00 |
| FIXED INCOME | SASOL FINANCING USA LLC | INDUSTRIALS | United States | $484,304.33 | ($1,704.00) | 480,000.00 |
| FIXED INCOME | SAUDI ARABIAN OIL CO 144A | PRINCIPAL ONLY | Saudi Arabia | $981,041.48 | ($70,068.10) | 1,590,000.00 |
| FIXED INCOME | SAUDI GOVERNMENT INTERN | SOVEREIGN DEBT | Saudi Arabia | $178,133.56 | ($5,426.00) | 200,000.00 |
| FIXED INCOME | SAUDI GOVERNMENT INTERN | SOVEREIGN DEBT | Saudi Arabia | $131,281.46 | $3,487.02 | 200,000.00 |
| FIXED INCOME | SBA COMMUNICATIONS CORI | BANKS & FINANCE | United States | $484,947.35 | ($4,353.07) | 500,000.00 |
| FIXED INCOME | SBA GTD PARTN CTFS 2016-1( | BUSINESS | United States | $226,047.18 | ($1,012.54) | 225,513.74 |
| FIXED INCOME | SBERBANK OF RUSSIA PJSC | RUSSIA | Russia | $0.00 | ($1,089,447.03) | 319,333.00 |
| FIXED INCOME | SCE RECOVERY FUNDING LL( | UTILITIES | United States | $799,386.56 | ($10,066.45) | 785,000.00 |
| FIXED INCOME | SCHLUMBERGER INVESTMEN | YANKEE BONDS - COI | Luxembourg | $1,118,428.20 | ($3,635.33) | 1,115,000.00 |
| FIXED INCOME | SCHLUMBERGER INVESTMEN | YANKEE BONDS - COI | Luxembourg | $5,015,373.05 | ($16,301.95) | 5,000,000.00 |
| FIXED INCOME | SCHLUMBERGER INVESTMEN | YANKEE BONDS - COI | Luxembourg | $1,000,307.22 | ($5,030.00) | 1,000,000.00 |
| FIXED INCOME | SCOTTS MIRACLE-GRO CO/TH | BANKS & FINANCE | United States | $668,786.42 | $75,026.00 | 700,000.00 |
| FIXED INCOME | SEASONED CREDIT RISK TRA | OTHER CMO GOVT A( | United States | $10,225,026.12 | $39,651.64 | 11,888,482.40 |
| FIXED INCOME | SEKISUI HOUSE US INC | INDUSTRIALS | United States | $677,461.37 | ($232,093.01) | 1,000,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $532,040.48 | ($6,382.90) | 531,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $370,561.68 | $10,557.81 | 353,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $411,210.46 | $1,762.46 | 403,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $6,184,667.68 | $35,598.93 | 6,050,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $1,521,679.68 | $13,012.49 | 1,485,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $989,644.64 | ($8,739.80) | 1,000,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $995,337.26 | ($11,819.41) | 1,000,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $1,928,503.97 | ($131,095.68) | 2,500,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $1,049,749.82 | $29,833.15 | 1,000,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $1,037,012.68 | $29,385.18 | 1,000,000.00 |
| FIXED INCOME | SEMPRA | UTILITIES | United States | $5,009,797.35 | ($15,802.65) | 5,000,000.00 |
| FIXED INCOME | SERBIA INTERNATIONAL BON | EURO | Serbia | $748,731.62 | $15,332.74 | 770,000.00 |
| FIXED INCOME | SERBIA INTERNATIONAL BON | YANKEE BONDS - COI | Serbia | $435,810.47 | $9,813.25 | 425,000.00 |
| FIXED INCOME | SERBIA INTERNATIONAL BON | EURO | Serbia | $1,462,821.56 | $54,862.49 | 1,374,000.00 |
| FIXED INCOME | SERBIA INTERNATIONAL BON | EURO | Serbia | $105,016.89 | $11,185.61 | 108,000.00 |
| FIXED INCOME | SERBIA INTERNATIONAL BON | SOVEREIGN DEBT | Serbia | $1,020,308.71 | ($3,924.80) | 995,000.00 |
| FIXED INCOME | SERVICE CORP INTERNATION | YANKEE BONDS - COI | United States | $223,559.36 | $888.80 | 220,000.00 |
| FIXED INCOME | SERVICE CORP INTERNATION | INDUSTRIALS | United States | $379,632.44 | $572.00 | 400,000.00 |
| FIXED INCOME | SERVICE CORP INTERNATION | YANKEE BONDS - COI | United States | $508,089.44 | ($1,035.00) | 500,000.00 |
| FIXED INCOME | SERVICENOW INC | INDUSTRIALS | United States | $1,002,228.22 | $417.66 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SERVICENOW INC | INDUSTRIALS | United States | $1,000,881.96 | $676.40 | 1,000,000.00 |
| FIXED INCOME | SERVICENOW INC | INDUSTRIALS | United States | $1,005,661.23 | $7,361.23 | 1,000,000.00 |
| FIXED INCOME | SHASTA-TEHAMA-TRINITY CA | US TAXABLE MUNI BC | United States | $2,161,015.67 | $3,320.00 | 2,075,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $6,881,759.50 | ($135,810.01) | 6,870,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $2,413,087.43 | ($196,062.57) | 3,000,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $1,922,085.39 | $40,277.96 | 2,750,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $1,976,749.15 | ($28,175.02) | 2,000,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $944,785.26 | $15,802.20 | 1,000,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $3,619,631.15 | ($72,213.85) | 4,500,000.00 |
| FIXED INCOME | SHELL FINANCE US INC | INDUSTRIALS | United States | $4,941,872.87 | ($70,437.55) | 5,000,000.00 |
| FIXED INCOME | SHELL INTERNATIONAL FINAN | YANKEE BONDS - COI | Netherlands | $4,022,509.59 | $143,158.20 | 5,000,000.00 |
| FIXED INCOME | SHELL INTERNATIONAL FINAN | YANKEE BONDS - COI | Netherlands | $287,207.19 | $10,221.50 | 357,000.00 |
| FIXED INCOME | SHELL INTERNATIONAL FINAN | YANKEE BONDS - COI | Netherlands | $3,710,548.08 | ($31,628.59) | 4,600,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $1,629,116.80 | ($45,818.76) | 2,000,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $844,777.92 | ($57,328.25) | 1,000,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $768,080.04 | ($44,432.48) | 1,000,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $879,732.59 | ($122,625.19) | 1,000,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $627,447.17 | ($52,046.17) | 1,000,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $12,493,879.22 | $5,898.47 | 12,570,000.00 |
| FIXED INCOME | SHERWIN-WILLIAMS CO/THE | INDUSTRIALS | United States | $1,536,160.07 | ($88,864.96) | 2,000,000.00 |
| FIXED INCOME | SHIPYARD PHASE I | YANKEE BONDS - COI | United States | $42,222,717.54 | $0.00 | 42,050,000.00 |
| FIXED INCOME | SHIRE ACQUISITIONS INVEST | YANKEE BONDS - COI | Ireland | $19,118.77 | ($1,283.15) | 19,000.00 |
| FIXED INCOME | SIERRA PACIFIC POWER CO | UTILITIES | United States | $1,123,410.59 | ($93,785.85) | 1,100,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | BANKS & FINANCE | United States | $3,453,284.65 | ($56,345.63) | 3,490,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | INDUSTRIALS | United States | $1,707,015.48 | $22,913.72 | 2,000,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | BANKS & FINANCE | United States | $4,522,787.43 | ($33,620.90) | 5,000,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | BANKS & FINANCE | United States | $989,479.84 | $15,125.12 | 1,000,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | BANKS & FINANCE | United States | $1,000,245.45 | ($7,502.05) | 1,000,000.00 |
| FIXED INCOME | SIMON PROPERTY GROUP LP | BANKS & FINANCE | United States | $13,568,362.30 | ($134,462.70) | 15,000,000.00 |
| FIXED INCOME | SIXTH STREET LENDING PAR | BANKS & FINANCE | United States | $841,794.45 | $9,098.31 | 815,000.00 |
| FIXED INCOME | SIXTH STREET LENDING PAR | BANKS & FINANCE | United States | $239,686.89 | ($1,170.22) | 235,000.00 |
| FIXED INCOME | SIXTH STREET LENDING PAR | BANKS & FINANCE | United States | $187,983.55 | $2,031.77 | 182,000.00 |
| FIXED INCOME | SIXTH STREET LENDING PAR | BANKS & FINANCE | United States | $1,032,876.63 | $11,163.57 | 1,000,000.00 |
| FIXED INCOME | SIXTH STREET SPECIALTY LE | BANKS & FINANCE | United States | $450,332.37 | $1,193.87 | 445,000.00 |
| FIXED INCOME | SIXTH STREET SPECIALTY LE | BANKS & FINANCE | United States | $1,977,634.20 | ($11,468.58) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SK HYNIX INC REGS | YANKEE BONDS - COI | South Korea | $222,938.22 | $3,698.00 | 200,000.00 |
| FIXED INCOME | SLM CORP | BANKS & FINANCE | United States | $208,102.67 | $752.00 | 200,000.00 |
| FIXED INCOME | SMBC AVIATION CAPITAL FIN | UTILITIES | Ireland | $1,017,910.00 | $6,160.00 | 1,000,000.00 |
| FIXED INCOME | SMBC AVIATION CAPITAL FIN | UTILITIES | Ireland | $990,114.17 | ($15,300.00) | 1,000,000.00 |
| FIXED INCOME | SMURFIT KAPPA TREASURY U | YANKEE BONDS - COI | Ireland | $3,079,668.81 | $39,790.14 | 3,000,000.00 |
| FIXED INCOME | SMURFIT WESTROCK FINANC | YANKEE BONDS - COI | Ireland | $3,108,147.45 | $33,558.45 | 3,000,000.00 |
| FIXED INCOME | SNAP-ON INC | INDUSTRIALS | United States | $1,003,753.33 | ($6,140.00) | 1,000,000.00 |
| FIXED INCOME | SOCIEDAD QUIMICA Y MINER/ | CHILE | Chile | $370,497.58 | ($22,736.85) | 4,991.00 |
| FIXED INCOME | SOCIETE GENERALE SA 144A | YANKEE BONDS - COI | France | $190,892.94 | ($280.00) | 200,000.00 |
| FIXED INCOME | SOCIETE GENERALE SA 144A | PRINCIPAL ONLY | France | $417,464.66 | $79,962.46 | 434,000.00 |
| FIXED INCOME | SOCIETE GENERALE SA 144A | YANKEE BONDS - COI | France | $2,672,501.14 | ($176,652.00) | 2,800,000.00 |
| FIXED INCOME | SOFTBANK GROUP CORP REG | EURO | Japan | $116,790.40 | $3,234.22 | 100,000.00 |
| FIXED INCOME | SOFTBANK GROUP CORP REG | EURO | Japan | $707,303.49 | $13,902.27 | 600,000.00 |
| FIXED INCOME | SOLVENTUM CORP | INDUSTRIALS | United States | $824,799.19 | $20,649.61 | 793,000.00 |
| FIXED INCOME | SOLVENTUM CORP | INDUSTRIALS | United States | $1,284,464.61 | $6,922.62 | 1,237,000.00 |
| FIXED INCOME | SOLVENTUM CORP | INDUSTRIALS | United States | $5,200,499.30 | ($98,450.70) | 5,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $29,431.91 | ($15.96) | 29,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $826,913.46 | ($12,446.17) | 830,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $2,029,786.67 | $1,560.00 | 2,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $1,009,226.11 | ($5,517.22) | 1,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $1,019,145.68 | $11,844.68 | 1,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $997,155.00 | ($11,790.00) | 1,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $2,029,786.67 | $1,560.00 | 2,000,000.00 |
| FIXED INCOME | SONOCO PRODUCTS CO | INDUSTRIALS | United States | $1,009,226.11 | ($5,517.22) | 1,000,000.00 |
| FIXED INCOME | SOUTH BOW CANADIAN INFR/ | YANKEE BONDS - COI | Canada | $1,601,259.65 | $99,634.65 | 1,465,000.00 |
| FIXED INCOME | SOUTH BOW USA INFRASTRU | INDUSTRIALS | United States | $3,939,244.76 | $1,405.76 | 3,900,000.00 |
| FIXED INCOME | SOUTH BOW USA INFRASTRU | INDUSTRIALS | United States | $407,660.13 | $1,112.13 | 400,000.00 |
| FIXED INCOME | SOUTH BOW USA INFRASTRU | INDUSTRIALS | United States | $3,047,992.50 | $10,507.50 | 3,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,515,139.48 | $15,556.15 | 1,475,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $597,543.13 | $371.35 | 590,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $31,132.62 | ($975.36) | 40,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $42,871.80 | $813.05 | 50,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $111,793.42 | ($5,588.39) | 148,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $308,340.43 | $4,658.01 | 402,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $35,305.30 | ($3,986.52) | 50,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $265,673.32 | ($6,347.42) | 296,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $191,201.80 | ($1,039.24) | 203,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $191,024.05 | $960.97 | 200,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $279,213.50 | ($4,515.46) | 275,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $9,426.62 | $68.23 | 10,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $19,480.26 | $40.63 | 20,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $40,511.40 | $119.73 | 40,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $49,089.02 | ($4,774.91) | 64,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,150,523.99 | ($139,026.01) | 1,500,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $204,542.72 | ($8,440.68) | 210,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $3,640,420.31 | ($468,510.42) | 4,270,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $6,294,995.32 | $71,238.99 | 6,200,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $6,882,933.06 | ($43,933.77) | 7,201,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $908,259.42 | ($92,665.58) | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,727,037.20 | $11,758.03 | 2,500,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,004,495.99 | $2,719.32 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,027,213.21 | $10,546.54 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,990,074.09 | ($16,632.58) | 2,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $3,060,743.36 | $12,663.36 | 3,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $2,435,032.40 | ($100,484.27) | 2,500,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $1,026,736.59 | ($12,921.74) | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA EDIS | UTILITIES | United States | $2,235,589.11 | $140,494.15 | 2,499,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA GAS | UTILITIES | United States | $395,943.79 | $10,368.45 | 390,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA GAS | UTILITIES | United States | $1,282,197.77 | ($113,526.90) | 1,200,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA GAS | UTILITIES | United States | $1,992,695.56 | ($10,260.00) | 2,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA GAS | UTILITIES | United States | $2,136,996.28 | ($141,598.50) | 2,000,000.00 |
| FIXED INCOME | SOUTHERN CALIFORNIA GAS | UTILITIES | United States | $4,915,368.08 | ($11,890.25) | 5,000,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $181,167.95 | ($3,516.58) | 180,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $1,796,016.24 | ($54,502.70) | 1,700,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $1,027,577.39 | $1,663.50 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $2,112,960.29 | $45,249.18 | 2,000,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $4,004,341.44 | ($53,218.56) | 4,000,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $888,635.52 | ($116,133.92) | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO GAS CAPITAL | UTILITIES | United States | $1,027,577.39 | $15,213.50 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $158,167.40 | ($2,672.09) | 154,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $376,919.84 | $5,667.51 | 358,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $543,188.34 | $13,427.51 | 520,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | UTILITIES | United States | $594,413.78 | $6,226.42 | 630,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,208,233.96 | ($18,038.13) | 1,196,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,007,651.67 | $61,974.28 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,010,229.06 | $9,677.95 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,039,042.38 | $22,857.94 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | UTILITIES | United States | $121,713.30 | $666.15 | 129,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $117,919.05 | $421.72 | 112,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,789,006.24 | ($46,195.80) | 1,808,000.00 |
| FIXED INCOME | SOUTHERN CO/THE | INDUSTRIALS | United States | $1,007,681.44 | $7,045.88 | 1,000,000.00 |
| FIXED INCOME | SOUTHERN COPPER CORP | INDUSTRIALS | United States | $1,941,353.52 | ($6,794.52) | 1,950,000.00 |
| FIXED INCOME | SOUTHERN COPPER CORP | INDUSTRIALS | United States | $403,204.19 | ($1,411.17) | 405,000.00 |
| FIXED INCOME | SOUTHERN COPPER CORP | INDUSTRIALS | United States | $7,904,793.31 | ($27,665.90) | 7,940,000.00 |
| FIXED INCOME | SOUTHERN COPPER CORP | INDUSTRIALS | United States | $6,570,734.99 | ($22,996.84) | 6,600,000.00 |
| FIXED INCOME | SOUTHERN COPPER CORP | INDUSTRIALS | United States | $2,533,069.06 | ($13,307.20) | 2,500,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $152,256.88 | ($4,249.72) | 155,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $330,453.18 | ($642.42) | 330,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $967,709.19 | ($41,394.70) | 1,000,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $1,712,348.31 | ($3,328.89) | 1,710,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $2,122,911.35 | ($4,127.05) | 2,120,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $2,684,458.56 | ($40,752.33) | 3,000,000.00 |
| FIXED INCOME | SOUTHERN POWER CO | UTILITIES | United States | $1,985,955.26 | ($31,494.74) | 2,000,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $392,988.59 | ($40,010.28) | 420,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $533,377.54 | $2,170.32 | 530,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $2,012,745.44 | ($16,570.12) | 2,000,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $1,946,850.95 | ($20,609.72) | 2,000,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $935,687.11 | ($69,274.14) | 1,000,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $3,019,118.15 | $20,263.83 | 3,000,000.00 |
| FIXED INCOME | SOUTHWEST AIRLINES CO | INDUSTRIALS | United States | $4,867,127.37 | ($40,354.30) | 5,000,000.00 |
| FIXED INCOME | SOUTHWEST GAS CORP | UTILITIES | United States | $113,176.53 | ($2,669.64) | 111,000.00 |
| FIXED INCOME | SOUTHWEST GAS CORP | UTILITIES | United States | $125,405.76 | ($2,256.07) | 122,000.00 |
| FIXED INCOME | SOUTHWEST GAS CORP | INDUSTRIALS | United States | $994,194.77 | ($13,205.23) | 1,000,000.00 |
| FIXED INCOME | SOUTHWEST GAS CORP | UTILITIES | United States | $1,019,608.35 | $16,105.02 | 1,000,000.00 |
| FIXED INCOME | SOUTHWEST GAS CORP | UTILITIES | United States | $1,027,916.01 | $14,549.90 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SOUTHWEST GAS CORP | UTILITIES | United States | $967,892.91 | ($40,302.09) | 1,000,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $110,241.11 | ($1,414.15) | 110,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $80,280.54 | ($881.50) | 80,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $1,000,143.05 | ($11,929.17) | 1,000,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $4,104,524.68 | $31,341.05 | 4,000,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $5,316,369.63 | ($47,126.15) | 5,000,000.00 |
| FIXED INCOME | SOUTHWESTERN ELECTRIC F | UTILITIES | United States | $11,001,573.57 | ($43,120.87) | 11,000,000.00 |
| FIXED INCOME | SOUTHWESTERN PUBLIC SEF | UTILITIES | United States | $334,465.39 | ($492.55) | 335,000.00 |
| FIXED INCOME | SOUTHWESTERN PUBLIC SEF | UTILITIES | United States | $2,691,632.22 | ($20,285.28) | 3,000,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $1,400,090.34 | ($247.94) | 1,400,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $2,539,163.83 | $384.58 | 2,539,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $3,007,813.46 | ($88,047.27) | 3,110,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $269,832.79 | ($2,232.28) | 279,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $1,965,126.79 | $297.64 | 1,965,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $2,901,427.77 | ($11,763.06) | 3,000,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $5,000,322.63 | $757.35 | 5,000,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $10,000,645.26 | $1,514.70 | 10,000,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $1,934,285.18 | ($56,622.04) | 2,000,000.00 |
| FIXED INCOME | SPACE EXPLORATION TECHN | UTILITIES | United States | $3,730,240.68 | $564.98 | 3,730,000.00 |
| FIXED INCOME | SPECTRA ENERGY PARTNERS | INDUSTRIALS | United States | $1,024,653.63 | ($11,584.53) | 1,000,000.00 |
| FIXED INCOME | SPECTRA ENERGY PARTNERS | INDUSTRIALS | United States | $859,198.70 | ($11,784.40) | 1,000,000.00 |
| FIXED INCOME | SPIRE INC | UTILITIES | United States | $1,184,734.08 | $8,445.33 | 1,170,000.00 |
| FIXED INCOME | SPRINT CAPITAL CORP | INDUSTRIALS | United States | $707,705.59 | ($15,267.77) | 670,000.00 |
| FIXED INCOME | SPRINT CAPITAL CORP | INDUSTRIALS | United States | $194,354.97 | ($8,079.51) | 184,000.00 |
| FIXED INCOME | SPRINT CAPITAL CORP | INDUSTRIALS | United States | $2,112,554.00 | ($36,155.44) | 2,000,000.00 |
| FIXED INCOME | SPRINT CAPITAL CORP | UTILITIES | United States | $15,648,588.01 | ($304,984.81) | 13,000,000.00 |
| FIXED INCOME | SPRINT CAPITAL CORP | UTILITIES | United States | $10,833,637.85 | ($180,377.15) | 9,000,000.00 |
| FIXED INCOME | STANLEY BLACK & DECKER IN | INDUSTRIALS | United States | $2,764,713.58 | ($6,663.09) | 3,000,000.00 |
| FIXED INCOME | STARBUCKS CORP | INDUSTRIALS | United States | $761,264.95 | ($58,557.41) | 1,100,000.00 |
| FIXED INCOME | STARBUCKS CORP | INDUSTRIALS | United States | $521,713.73 | ($38,603.53) | 621,000.00 |
| FIXED INCOME | STARBUCKS CORP | INDUSTRIALS | United States | $1,033,907.11 | ($9,132.53) | 1,028,000.00 |
| FIXED INCOME | STARBUCKS CORP | INDUSTRIALS | United States | $1,730,147.62 | ($8,855.02) | 2,500,000.00 |
| FIXED INCOME | STARBUCKS CORP | INDUSTRIALS | United States | $5,169,535.57 | ($45,662.63) | 5,140,000.00 |
| FIXED INCOME | STATE OF ISRAEL | SOVEREIGN DEBT | Israel | $5,046,031.51 | $4,000.00 | 5,000,000.00 |
| FIXED INCOME | STATE OF ISRAEL | SOVEREIGN DEBT | Israel | $12,612,741.44 | $9,125.00 | 12,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | STATE OF ISRAEL REGS | SOVEREIGN DEBT | Israel | $272,886.80 | ($3,706.54) | 400,000.00 |
| FIXED INCOME | STATE STREET CORP | BANKS & FINANCE | United States | $597,893.70 | ($17,618.53) | 610,000.00 |
| FIXED INCOME | STATE STREET CORP | BANKS & FINANCE | United States | $12,604,876.36 | ($61.31) | 14,000,000.00 |
| FIXED INCOME | STATE STREET CORP | BANKS & FINANCE | United States | $991,981.44 | $43,630.00 | 1,000,000.00 |
| FIXED INCOME | STATE STREET CORP | BANKS & FINANCE | United States | $996,302.00 | $31,470.00 | 1,000,000.00 |
| FIXED INCOME | STATE STREET CORP | BANKS & FINANCE | United States | $1,061,153.35 | $54,350.02 | 1,000,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $2,883,035.23 | ($27,283.64) | 3,000,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $1,359,549.04 | $5,099.83 | 2,000,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $4,125,714.38 | ($31,680.60) | 4,000,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $2,018,306.83 | $700.16 | 2,000,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $499,949.57 | $11,130.96 | 500,000.00 |
| FIXED INCOME | STEEL DYNAMICS INC | INDUSTRIALS | United States | $2,475,428.63 | ($62,354.70) | 2,400,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $458,749.65 | $6,555.14 | 506,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $220,521.58 | $4,174.32 | 250,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $654,604.70 | ($8,199.92) | 660,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $8,021,484.84 | ($57,619.60) | 8,000,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $1,697,192.38 | $35,409.14 | 1,872,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $2,133,304.66 | $20,777.31 | 2,100,000.00 |
| FIXED INCOME | STORE CAPITAL LLC | BANKS & FINANCE | United States | $906,619.86 | ($92,244.86) | 1,000,000.00 |
| FIXED INCOME | STRYKER CORP | INDUSTRIALS | United States | $5,105,515.17 | ($7,226.50) | 5,000,000.00 |
| FIXED INCOME | STRYKER CORP | INDUSTRIALS | United States | $2,411,104.33 | ($45,459.82) | 2,851,000.00 |
| FIXED INCOME | STRYKER CORP | INDUSTRIALS | United States | $1,341,828.13 | ($101,848.24) | 1,500,000.00 |
| FIXED INCOME | STRYKER CORP | INDUSTRIALS | United States | $11,762,085.84 | ($30,426.19) | 11,519,000.00 |
| FIXED INCOME | SUMISHO AIR LEASE CORP | BANKS & FINANCE | United States | $2,852,917.80 | ($117,772.20) | 3,000,000.00 |
| FIXED INCOME | SUMISHO AIR LEASE CORP | BANKS & FINANCE | United States | $1,007,760.91 | $9,018.41 | 1,000,000.00 |
| FIXED INCOME | SUMISHO AIR LEASE CORP | BANKS & FINANCE | United States | $4,739,971.05 | $42,781.05 | 5,000,000.00 |
| FIXED INCOME | SUMISHO AIR LEASE CORP | BANKS & FINANCE | United States | $2,258,737.50 | $58,505.00 | 2,250,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $3,594,566.88 | ($24,589.88) | 3,535,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,616,989.12 | $92,386.64 | 1,675,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $444,550.50 | ($1,449.50) | 446,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $885,172.86 | ($5,827.14) | 891,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $3,086,051.43 | ($91,853.64) | 2,900,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,304,331.87 | ($54,914.40) | 2,200,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $6,571,161.22 | $227,526.09 | 6,175,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,685,184.38 | ($67,108.94) | 2,705,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,186,132.50 | ($3,867.50) | 1,190,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,023,765.56 | ($8,780.00) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,930,733.29 | ($17,033.38) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $945,238.65 | ($61,874.02) | 1,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,920,432.03 | ($102,502.64) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,111,535.19 | $58,241.86 | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $3,192,466.99 | $110,538.99 | 3,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $3,474,360.56 | ($86,832.27) | 3,500,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $3,973,840.00 | ($26,160.00) | 4,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $992,790.00 | ($7,210.00) | 1,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,005,200.00 | ($6,840.00) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,023,765.56 | ($8,780.00) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,985,834.92 | ($27,759.30) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,001,871.56 | ($14,273.33) | 1,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,891,992.03 | ($133,369.08) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,645,479.71 | ($373,777.62) | 3,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $1,920,432.03 | ($102,502.64) | 2,000,000.00 |
| FIXED INCOME | SUMITOMO MITSUI FINANCIAL | YANKEE BONDS - COI | Japan | $2,179,781.33 | ($70,716.00) | 2,000,000.00 |
| FIXED INCOME | SUN COMMUNITIES OPERATIN | BANKS & FINANCE | United States | $2,735,503.47 | $290,593.47 | 3,000,000.00 |
| FIXED INCOME | SUN COMMUNITIES OPERATIN | BANKS & FINANCE | United States | $911,834.49 | ($104,035.51) | 1,000,000.00 |
| FIXED INCOME | SUNOCO LP / SUNOCO FINAN | INDUSTRIALS | United States | $535,532.15 | $34,098.11 | 547,000.00 |
| FIXED INCOME | SURGUTNEFTEGAS PJSC | RUSSIA | Russia | $0.00 | ($517,223.22) | 947,083.00 |
| FIXED INCOME | SUTTER HEALTH | INDUSTRIALS | United States | $1,394,874.96 | ($172,397.41) | 1,400,000.00 |
| FIXED INCOME | SUTTER HEALTH | INDUSTRIALS | United States | $2,392,791.64 | $70,204.20 | 2,275,000.00 |
| FIXED INCOME | SUZANO AUSTRIA GMBH | YANKEE BONDS - COI | Austria | $345,799.42 | ($3,993.52) | 362,000.00 |
| FIXED INCOME | SUZANO AUSTRIA GMBH | YANKEE BONDS - COI | Austria | $2,087,954.97 | $42,621.64 | 2,000,000.00 |
| FIXED INCOME | SUZANO AUSTRIA GMBH | YANKEE BONDS - COI | Austria | $955,247.03 | ($117,144.64) | 1,000,000.00 |
| FIXED INCOME | SVENSK EXPORTKREDIT AB | SOVEREIGN DEBT | Sweden | $999,692.39 | $2,344.47 | 1,000,000.00 |
| FIXED INCOME | SYNCHRONY CARD FUNDING | CARDS | United States | $194,615.41 | ($3,973.97) | 194,000.00 |
| FIXED INCOME | SYNCHRONY CARD FUNDING | CARDS | United States | $851,950.93 | ($7,610.01) | 858,000.00 |
| FIXED INCOME | SYNCHRONY CARD FUNDING | OTHER | United States | $1,511,010.00 | $7,884.15 | 1,500,000.00 |
| FIXED INCOME | SYNCHRONY CARD FUNDING | CARDS | United States | $1,008,249.91 | $6,301.20 | 1,000,000.00 |
| FIXED INCOME | SYNCHRONY CARD ISSUANCE | CARDS | United States | $1,006,992.44 | $4,980.40 | 1,000,000.00 |
| FIXED INCOME | SYNCHRONY CARD ISSUANCE | CARDS | United States | $3,966,395.82 | ($40,767.56) | 4,000,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $737,502.84 | ($119.21) | 725,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $680,276.11 | ($13,133.24) | 686,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $199,539.70 | ($2,436.33) | 225,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $233,966.42 | ($5,587.72) | 230,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $313,813.39 | ($1,151.44) | 305,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $347,079.65 | ($4,155.83) | 350,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $651,045.89 | ($13,045.56) | 624,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $2,029,158.69 | $12,204.01 | 2,043,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $2,670,672.71 | $34,329.56 | 2,632,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $704,200.88 | $3,576.15 | 656,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $4,455,073.60 | $36,953.37 | 4,270,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $3,457,616.75 | $17,591.60 | 3,399,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $771,099.23 | $99.77 | 755,000.00 |
| FIXED INCOME | SYNCHRONY FINANCIAL | BANKS & FINANCE | United States | $886,843.10 | ($117,068.15) | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $645,289.34 | ($1,741.90) | 637,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $923,644.64 | ($5,590.49) | 911,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $739,401.52 | ($4,274.29) | 729,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $647,064.97 | ($18,825.16) | 642,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $505,146.09 | ($23,758.73) | 513,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,038,848.20 | ($28,136.60) | 1,055,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,012,855.00 | $2,440.00 | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,013,013.08 | $2,108.08 | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,013,879.95 | $1,914.95 | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,014,268.20 | $4,198.20 | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $1,013,879.95 | ($20,035.05) | 1,000,000.00 |
| FIXED INCOME | SYNOPSYS INC | INDUSTRIALS | United States | $4,992,379.52 | ($161,681.08) | 5,070,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $18,321,680.64 | $32,177.78 | 18,054,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $3,132,926.44 | ($80,277.43) | 3,160,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $2,974,297.25 | ($76,212.75) | 3,000,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $2,029,653.33 | $41,840.00 | 2,000,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $10,516,919.80 | ($196,030.20) | 10,000,000.00 |
| FIXED INCOME | SYSCO CORP | INDUSTRIALS | United States | $1,023,430.26 | ($20,685.57) | 1,000,000.00 |
| FIXED INCOME | SYSTEM ENERGY RESOURCE | UTILITIES | United States | $239,025.06 | ($6,089.99) | 231,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $713,394.32 | ($60,179.79) | 730,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $2,635,554.99 | ($270,047.03) | 3,515,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,466,801.12 | ($56,420.21) | 1,600,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $53,151.40 | $375.11 | 53,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,182,475.51 | $52,932.99 | 1,210,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $520,412.33 | ($728.11) | 475,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,954,504.97 | ($4,756.14) | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,074,092.36 | ($131,459.44) | 1,620,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,739,509.43 | ($42,200.36) | 1,780,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $2,750,252.11 | ($315,846.32) | 3,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,783,048.66 | ($33,490.69) | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $749,802.27 | ($8,804.48) | 1,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $4,871,273.55 | ($22,401.45) | 5,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,793,750.32 | $11,630.32 | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $2,043,086.20 | ($5,145.30) | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,062,396.53 | $37,332.64 | 1,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $4,458,345.06 | ($468,655.47) | 4,500,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $2,057,144.66 | $15,416.88 | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $9,863,120.72 | ($88,661.50) | 10,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $3,050,738.46 | $34,632.63 | 3,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | UTILITIES | United States | $2,019,568.26 | ($45,251.18) | 2,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $892,231.52 | $18,261.76 | 913,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $756,239.90 | ($16,452.31) | 1,158,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,095,084.57 | $2,900.07 | 1,221,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $338,494.69 | $4,738.76 | 356,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $2,533,703.29 | ($66,916.62) | 2,595,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $328,429.30 | ($2,751.97) | 329,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $668,111.73 | $4,774.21 | 657,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $12,683,069.51 | ($1,547.78) | 13,626,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $7,175,001.28 | ($20,198.72) | 8,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $663,019.98 | ($11,389.65) | 1,000,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $10,257,645.55 | ($85,385.56) | 10,400,000.00 |
| FIXED INCOME | T-MOBILE USA INC | INDUSTRIALS | United States | $1,776,239.53 | ($76,207.14) | 2,000,000.00 |
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $2,499,213.69 | ($14,688.75) | 2,600,000.00 |
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $1,017,498.21 | $5,510.71 | 1,000,000.00 |
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $1,026,171.14 | $25,255.58 | 1,000,000.00 |
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $1,002,253.89 | ($5,610.00) | 1,000,000.00 |
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $3,065,052.99 | $61,572.99 | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TAKE-TWO INTERACTIVE SOF | INDUSTRIALS | United States | $2,052,342.27 | ($36,488.84) | 2,000,000.00 |
| FIXED INCOME | TAKEDA PHARMACEUTICAL C | YANKEE BONDS - COI | Japan | $2,719,815.30 | ($161,532.68) | 4,000,000.00 |
| FIXED INCOME | TAKEDA PHARMACEUTICAL C | YANKEE BONDS - COI | Japan | $2,719,815.30 | ($25,857.58) | 4,000,000.00 |
| FIXED INCOME | TAKEDA US FINANCING INC | BANKS & FINANCE | United States | $5,486,560.66 | $10,927.59 | 5,360,000.00 |
| FIXED INCOME | TAKEDA US FINANCING INC | BANKS & FINANCE | United States | $10,236,120.63 | ($143,592.70) | 10,000,000.00 |
| FIXED INCOME | TAKEDA US FINANCING INC | BANKS & FINANCE | United States | $10,119,428.85 | ($139,902.88) | 9,886,000.00 |
| FIXED INCOME | TAMPA ELECTRIC CO | UTILITIES | United States | $712,597.83 | $17,893.94 | 1,000,000.00 |
| FIXED INCOME | TAPESTRY INC | INDUSTRIALS | United States | $1,970,047.55 | $15,314.86 | 1,925,000.00 |
| FIXED INCOME | TAPESTRY INC | INDUSTRIALS | United States | $914,155.59 | ($91,874.97) | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $3,961,356.75 | $18,541.09 | 3,620,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $649,618.76 | ($2,505.44) | 630,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $198,107.36 | ($4,458.21) | 195,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $64,393.88 | $68.63 | 65,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $371,210.72 | $3,935.92 | 360,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $724,183.43 | ($15,953.46) | 731,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $721,581.88 | ($7,538.38) | 715,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $317,891.73 | $1,632.15 | 301,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $343,369.92 | $2,386.52 | 333,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,732,916.84 | ($3,363.16) | 2,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,072,244.57 | $55,629.85 | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,032,697.95 | $15,631.28 | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $2,031,870.32 | $5,614.76 | 2,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $4,953,375.03 | ($54,400.80) | 5,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $2,064,235.60 | $15,255.60 | 2,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $255,580.73 | ($2,081.51) | 242,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $3,387,410.62 | $406.08 | 3,282,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,732,916.84 | ($3,363.16) | 2,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,072,244.57 | $55,629.85 | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,031,140.89 | $10,933.11 | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,527,600.08 | ($4,259.92) | 1,500,000.00 |
| FIXED INCOME | TARGA RESOURCES CORP | INDUSTRIALS | United States | $1,046,740.88 | $9,848.04 | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES PARTNE | INDUSTRIALS | United States | $58,285.48 | ($64.58) | 57,000.00 |
| FIXED INCOME | TARGA RESOURCES PARTNE | INDUSTRIALS | United States | $551,482.11 | $38,815.68 | 570,000.00 |
| FIXED INCOME | TARGA RESOURCES PARTNE | INDUSTRIALS | United States | $967,512.47 | ($5,321.97) | 1,000,000.00 |
| FIXED INCOME | TARGA RESOURCES PARTNE | INDUSTRIALS | United States | $2,006,552.82 | $86,341.72 | 1,971,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TARGA RESOURCES PARTNE | INDUSTRIALS | United States | $1,447,859.55 | ($14,780.45) | 1,410,000.00 |
| FIXED INCOME | TC PIPELINES LP | INDUSTRIALS | United States | $1,997,840.00 | ($9,960.00) | 2,000,000.00 |
| FIXED INCOME | TC PIPELINES LP | INDUSTRIALS | United States | $998,920.00 | ($4,980.00) | 1,000,000.00 |
| FIXED INCOME | TCR HLDG CORP OC JR PART | US PREFERRED STO( | United States | $0.00 | $0.00 | 2,926.00 |
| FIXED INCOME | TD BANK LINE OF CREDIT | BANKS & FINANCE | United States | ($599,017,964.20) | $0.00 | (596,800,000.00) |
| FIXED INCOME | TD SYNNEX CORP | INDUSTRIALS | United States | $621,851.18 | $19,362.97 | 590,000.00 |
| FIXED INCOME | TD SYNNEX CORP | INDUSTRIALS | United States | $2,110,991.61 | ($33,801.79) | 2,120,000.00 |
| FIXED INCOME | TD SYNNEX CORP | INDUSTRIALS | United States | $518,786.15 | ($8,306.95) | 521,000.00 |
| FIXED INCOME | TD SYNNEX CORP | INDUSTRIALS | United States | $2,634,962.61 | $106,772.33 | 2,500,000.00 |
| FIXED INCOME | TD SYNNEX CORP | INDUSTRIALS | United States | $899,820.87 | ($104,711.91) | 1,000,000.00 |
| FIXED INCOME | TELECOM ITALIA CAPITAL SA | YANKEE BONDS - COI | Luxembourg | $461,644.30 | $5,668.00 | 400,000.00 |
| FIXED INCOME | TELEDYNE TECHNOLOGIES IN | INDUSTRIALS | United States | $966,933.20 | ($36,431.80) | 1,000,000.00 |
| FIXED INCOME | TELEDYNE TECHNOLOGIES IN | INDUSTRIALS | United States | $5,056,093.71 | $47,626.78 | 5,229,000.00 |
| FIXED INCOME | TELEFONICA EMISIONES SA | YANKEE BONDS - COI | Spain | $3,718,384.69 | $38,456.36 | 4,000,000.00 |
| FIXED INCOME | TELEFONICA EMISIONES SA | YANKEE BONDS - COI | Spain | $1,726,548.37 | ($71,328.82) | 2,000,000.00 |
| FIXED INCOME | TELUS CORP | YANKEE BONDS - COI | Canada | $1,000,188.44 | ($9,656.00) | 1,000,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $238,484.53 | ($2,008.80) | 240,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $24,391.79 | $1,990.75 | 25,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $816,125.98 | ($15,986.00) | 825,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $907,678.50 | $18.00 | 900,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $1,010,052.22 | ($1,570.00) | 1,000,000.00 |
| FIXED INCOME | TENET HEALTHCARE CORP | INDUSTRIALS | United States | $197,848.72 | ($158.00) | 200,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $728,899.90 | ($72,656.16) | 725,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $27,776,630.89 | ($17,811.11) | 27,600,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $8,051,197.36 | ($5,162.64) | 8,000,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $1,662,221.95 | ($18,927.70) | 2,000,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $876,457.01 | ($127,779.66) | 1,000,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $1,285,542.66 | ($7,058.17) | 1,500,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $5,716,350.13 | ($3,665.47) | 5,680,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $7,168,374.61 | $199,565.32 | 6,970,000.00 |
| FIXED INCOME | TENNESSEE VALLEY AUTH BI | AGENCIES & OTHER ( | United States | $11,476,491.98 | ($106,715.93) | 11,445,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | INDUSTRIALS | United States | $92,912.25 | $1,376.00 | 86,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $1,265,741.83 | $88,023.97 | 1,262,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $359,714.25 | $15,556.05 | 345,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $483,030.79 | $13,775.29 | 617,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $285,686.10 | $41.10 | 274,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $425,080.94 | $11,409.60 | 413,000.00 |
| FIXED INCOME | TEVA PHARMACEUTICAL FINA | YANKEE BONDS - COI | Netherlands | $208,530.00 | ($1,970.00) | 200,000.00 |
| FIXED INCOME | TEXAS INSTRUMENTS INC | INDUSTRIALS | United States | $4,044,389.87 | ($146,543.88) | 4,500,000.00 |
| FIXED INCOME | TEXAS NATURAL GAS SECUR | US TAXABLE MUNI BC | United States | $1,020,772.50 | ($29,240.00) | 1,000,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $4,471,201.23 | $81,810.58 | 4,365,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $2,010,534.44 | ($8,440.00) | 2,000,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $439,752.69 | $2,073.12 | 443,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $153,725.00 | ($357.24) | 156,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $8,352,765.35 | $1,694.23 | 8,309,000.00 |
| FIXED INCOME | TEXTRON INC | INDUSTRIALS | United States | $985,416.66 | ($24,960.01) | 1,000,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $368,798.81 | ($7,424.13) | 371,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $1,248,395.49 | ($15,074.20) | 1,240,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $1,896,838.24 | ($113,381.76) | 2,000,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $4,991,368.82 | ($90,004.10) | 5,000,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $3,020,311.67 | $2,260.17 | 3,000,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $1,034,196.78 | $2,823.45 | 1,000,000.00 |
| FIXED INCOME | THERMO FISHER SCIENTIFIC | INDUSTRIALS | United States | $5,691,158.73 | ($85,552.35) | 5,701,000.00 |
| FIXED INCOME | TIKEHAU CLO XIII DA 13A A 14 | EURO | Ireland | $7,195,030.49 | ($2,247.25) | 6,250,000.00 |
| FIXED INCOME | TIME WARNER CABLE LLC | INDUSTRIALS | United States | $2,124,118.77 | ($53,980.18) | 2,770,000.00 |
| FIXED INCOME | TIME WARNER CABLE LLC | INDUSTRIALS | United States | $767,349.20 | ($40,003.70) | 850,000.00 |
| FIXED INCOME | TIME WARNER CABLE LLC | INDUSTRIALS | United States | $4,007,643.67 | ($16,559.04) | 4,000,000.00 |
| FIXED INCOME | TIME WARNER CABLE LLC | INDUSTRIALS | United States | $1,533,659.76 | $49,778.70 | 2,000,000.00 |
| FIXED INCOME | TIMKEN CO/THE | INDUSTRIALS | United States | $996,555.62 | ($4,124.38) | 1,000,000.00 |
| FIXED INCOME | TIMKEN CO/THE | INDUSTRIALS | United States | $996,555.62 | ($4,124.38) | 1,000,000.00 |
| FIXED INCOME | TOLL BROTHERS FINANCE CO | INDUSTRIALS | United States | $5,079,320.83 | ($28,800.00) | 5,000,000.00 |
| FIXED INCOME | TOLL BROTHERS FINANCE CO | INDUSTRIALS | United States | $7,211,919.16 | $125,804.38 | 7,127,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $15,182,747.73 | ($31,228.00) | 14,800,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $72,234.30 | ($879.01) | 71,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $3,000,877.34 | ($6,996.33) | 3,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $2,069,610.92 | $10,888.92 | 2,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $1,007,404.44 | $4,480.00 | 1,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $6,525,895.49 | ($394.48) | 6,500,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $3,971,610.14 | ($59,204.08) | 4,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $2,005,485.59 | ($10,989.30) | 2,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $1,001,825.15 | ($7,366.18) | 1,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $997,574.17 | ($10,490.00) | 1,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $9,986,333.33 | $35,400.00 | 10,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $2,087,624.33 | ($6,935.84) | 2,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL INT | YANKEE BONDS - COI | France | $1,122,548.62 | ($42,405.21) | 1,500,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL INT | YANKEE BONDS - COI | France | $668,416.66 | ($55,070.95) | 1,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL INT | YANKEE BONDS - COI | France | $2,245,097.25 | ($20,985.42) | 3,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL INT | YANKEE BONDS - COI | France | $1,336,833.31 | ($61,701.56) | 2,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL SA | YANKEE BONDS - COI | France | $2,387,203.39 | ($197,533.07) | 2,500,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL SA | YANKEE BONDS - COI | France | $1,958,888.18 | ($52,872.26) | 2,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL US | INDUSTRIALS | United States | $367,672.25 | ($7,161.36) | 367,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL US | INDUSTRIALS | United States | $729,811.35 | ($14,681.67) | 728,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL US | INDUSTRIALS | United States | $5,009,158.75 | ($97,451.25) | 5,000,000.00 |
| FIXED INCOME | TOTALENERGIES CAPITAL US | INDUSTRIALS | United States | $5,012,440.60 | ($43,789.40) | 5,000,000.00 |
| FIXED INCOME | TOYOTA AUTO RECEIVABLES | CARS | United States | $990,140.55 | ($11,489.81) | 1,000,000.00 |
| FIXED INCOME | TOYOTA AUTO RECEIVABLES | CARS | United States | $682,465.40 | ($4,747.67) | 685,000.00 |
| FIXED INCOME | TOYOTA AUTO RECEIVABLES | CARS | United States | $1,997,553.93 | ($5,888.60) | 2,000,000.00 |
| FIXED INCOME | TOYOTA AUTO RECEIVABLES | CARS | United States | $4,222,220.20 | ($34,544.38) | 4,250,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $24,228,552.13 | ($24,229.08) | 23,754,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $3,908,423.59 | ($68,618.51) | 3,930,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $4,091,944.41 | ($23,263.24) | 4,000,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $3,025,125.00 | $8,850.00 | 3,000,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $2,983,529.46 | ($52,380.54) | 3,000,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $3,012,033.80 | ($68,611.20) | 3,000,000.00 |
| FIXED INCOME | TRACTOR SUPPLY CO | INDUSTRIALS | United States | $1,011,915.14 | $9,616.81 | 1,000,000.00 |
| FIXED INCOME | TRANE TECHNOLOGIES FINAN | YANKEE BONDS - COI | Ireland | $868,939.50 | ($56,140.42) | 1,000,000.00 |
| FIXED INCOME | TRANE TECHNOLOGIES FINAN | YANKEE BONDS - COI | Ireland | $1,038,259.81 | $22,361.48 | 1,000,000.00 |
| FIXED INCOME | TRANSCANADA PIPELINES LT | YANKEE BONDS - COI | Canada | $1,162,164.18 | ($23,234.32) | 1,100,000.00 |
| FIXED INCOME | TRANSCANADA PIPELINES LT | YANKEE BONDS - COI | Canada | $821,145.02 | $10,661.69 | 800,000.00 |
| FIXED INCOME | TRANSCANADA PIPELINES LT | YANKEE BONDS - COI | Canada | $4,910,441.98 | $6,058.65 | 5,000,000.00 |
| FIXED INCOME | TRANSCANADA PIPELINES LT | YANKEE BONDS - COI | Canada | $9,072,674.24 | $20,262.39 | 9,199,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $698,204.40 | ($6,787.38) | 695,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $792,637.80 | ($7,705.39) | 789,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $1,004,610.65 | ($9,766.02) | 1,000,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $1,002,019.01 | ($9,041.55) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $1,001,872.63 | ($4,365.15) | 1,000,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $2,009,221.29 | ($21,272.04) | 2,000,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $1,958,990.76 | ($19,043.74) | 1,950,000.00 |
| FIXED INCOME | TRANSCONTINENTAL GAS PIF | INDUSTRIALS | United States | $3,161,369.96 | ($28,526.09) | 3,155,000.00 |
| FIXED INCOME | TRAVELERS COS INC/THE | BANKS & FINANCE | United States | $1,124,410.30 | ($50,104.90) | 1,000,000.00 |
| FIXED INCOME | TRAVELERS COS INC/THE | BANKS & FINANCE | United States | $1,005,783.30 | ($47,951.99) | 1,000,000.00 |
| FIXED INCOME | TRAVELERS COS INC/THE | BANKS & FINANCE | United States | $1,461,869.78 | ($141,823.75) | 1,500,000.00 |
| FIXED INCOME | TRIMBLE INC | INDUSTRIALS | United States | $1,002,354.20 | $1,506.42 | 1,000,000.00 |
| FIXED INCOME | TRINITAS EURO CLO V 6A AR | EURO | Ireland | $6,699,409.36 | $18,861.12 | 5,800,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $1,219,110.76 | ($113,883.89) | 1,326,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $2,036,736.66 | ($1,815.56) | 2,000,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $1,992,148.91 | ($23,475.98) | 2,000,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $5,054,402.86 | ($34,232.70) | 5,000,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $1,010,880.57 | ($8,986.54) | 1,000,000.00 |
| FIXED INCOME | TRUIST BANK | BANKS & FINANCE | United States | $919,389.71 | ($85,885.29) | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $537,602.37 | $20,671.96 | 515,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $84,073.09 | ($512.40) | 82,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $400,701.85 | ($86.04) | 376,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,210,910.18 | $33,545.83 | 1,160,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $546,104.23 | $4,007.24 | 531,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $329,053.01 | ($3,228.84) | 329,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $448,642.82 | $89.00 | 445,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,464,402.74 | ($21,411.54) | 1,456,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,115,188.72 | ($13,703.24) | 1,119,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,119,180.29 | ($10,981.98) | 1,119,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,020,890.92 | ($7,602.14) | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,359,583.49 | ($38,402.89) | 1,385,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $832,459.76 | $13,497.65 | 800,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $2,504,370.07 | ($34,595.64) | 2,490,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,900,275.22 | ($102,240.78) | 2,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,040,574.70 | $16,872.06 | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,015,081.09 | $9,305.78 | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $904,814.50 | ($93,703.83) | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $950,137.61 | ($51,120.39) | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $999,109.19 | ($3,754.00) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,020,890.92 | ($10,372.14) | 1,000,000.00 |
| FIXED INCOME | TRUIST FINANCIAL CORP | BANKS & FINANCE | United States | $1,065,641.68 | $53,507.76 | 1,000,000.00 |
| FIXED INCOME | TRUSTEES OF COLUMBIA UNI | INDUSTRIALS | United States | $2,925,684.87 | ($106,977.63) | 3,000,000.00 |
| FIXED INCOME | TRUSTEES OF PRINCETON UI | INDUSTRIALS | United States | $1,262,501.29 | ($154,168.86) | 1,500,000.00 |
| FIXED INCOME | TRUSTEES OF THE UNIVERSI | INDUSTRIALS | United States | $1,505,977.15 | ($871,583.13) | 2,350,000.00 |
| FIXED INCOME | TSMC ARIZONA CORP | INDUSTRIALS | United States | $614,517.94 | ($6,921.75) | 618,000.00 |
| FIXED INCOME | TUCSON ELECTRIC POWER C | UTILITIES | United States | $1,064,378.14 | ($73,309.08) | 1,100,000.00 |
| FIXED INCOME | TVS MOTOR CO LTD | INDIA | India | $31,861.71 | $31,861.71 | 291,400.00 |
| FIXED INCOME | TWDC ENTERPRISES 18 CORI | INDUSTRIALS | United States | $2,689,792.55 | ($105,609.42) | 2,995,000.00 |
| FIXED INCOME | TWDC ENTERPRISES 18 CORI | INDUSTRIALS | United States | $2,073,998.38 | ($128,474.97) | 2,500,000.00 |
| FIXED INCOME | TWILIO INC | INDUSTRIALS | United States | $195,016.72 | ($82.00) | 200,000.00 |
| FIXED INCOME | TYCO ELECTRONICS GROUP | YANKEE BONDS - COI | Luxembourg | $2,995,900.73 | ($53,326.77) | 3,000,000.00 |
| FIXED INCOME | TYSON FOODS INC | INDUSTRIALS | United States | $35,173.41 | ($669.26) | 34,000.00 |
| FIXED INCOME | TYSON FOODS INC | INDUSTRIALS | United States | $1,150,226.27 | ($27,415.40) | 1,100,000.00 |
| FIXED INCOME | TYSON FOODS INC | INDUSTRIALS | United States | $1,989,518.76 | ($12,860.68) | 2,000,000.00 |
| FIXED INCOME | TYSON FOODS INC | INDUSTRIALS | United States | $994,759.38 | ($6,430.34) | 1,000,000.00 |
| FIXED INCOME | TYSON FOODS INC | INDUSTRIALS | United States | $2,516,146.48 | ($25,628.52) | 2,500,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $5,075,141.85 | ($1,756,103.94) | 10,275,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $124,043.00 | $8,329.10 | 255,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $1,704,306.11 | ($15,318.49) | 3,555,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $1,131,710.43 | ($83,656.27) | 2,395,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $595,566.11 | $27,331.67 | 1,280,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $4,584.07 | $5.87 | 10,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $5,107,658.69 | ($394,942.41) | 11,305,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $379,373.80 | ($16,444.50) | 905,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $407,228.49 | $18,094.79 | 985,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $750,402.71 | ($315,889.99) | 1,870,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | TREASURIES | United States | $755,122.78 | ($326,848.22) | 1,910,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | TREASURIES | United States | $417,696.27 | $3,580.61 | 1,085,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $60,914.62 | $869.47 | 165,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | TREASURIES | United States | $212,130.09 | ($13,332.51) | 590,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $2,573,983.98 | ($4,775.63) | 4,019,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $3,260,712.58 | $9,523.41 | 5,237,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $10,416,721.52 | ($21,984.56) | 17,182,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $12,920,806.33 | $734.09 | 21,627,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $3,377,821.59 | ($1,914.53) | 5,812,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $4,291,716.77 | ($71,970.15) | 6,143,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $2,540,730.40 | $296.03 | 3,729,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $7,517,648.53 | ($26,470.92) | 11,305,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $846,080.44 | $9.79 | 1,305,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $19,770,876.67 | $21,614.15 | 31,319,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $14,324,530.42 | $42,838.19 | 23,299,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $5,267,267.02 | $95,679.82 | 7,270,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $4,197,634.55 | ($21,146.45) | 6,083,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $7,348,011.44 | $40,599.20 | 12,479,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $940,650.38 | $2,906.90 | 2,052,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | TREASURIES | United States | $3,458,541.40 | ($27,859.48) | 8,748,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $12,063,093.20 | ($1,244,906.80) | 40,000,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $51,088,292.60 | $3,864,055.56 | 58,216,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $43,415,114.00 | $3,330,114.00 | 50,000,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $51,429,049.56 | $3,448,921.67 | 53,825,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $86,426,809.26 | $6,134,390.76 | 96,414,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $102,574,121.91 | $7,565,644.69 | 116,885,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STRIF | INTEREST ONLY | United States | $94,617,162.85 | $7,141,205.61 | 108,968,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,103,329.35 | ($25,075.00) | 1,360,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,779,483.25 | ($86,631.64) | 2,315,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $27,777,517.02 | ($822,243.95) | 49,340,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $16,377,832.96 | ($345,313.09) | 26,065,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,691,376.35 | ($103,210.94) | 8,130,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,602,499.23 | $46,240.69 | 3,525,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,524,835.16 | $60.94 | 3,630,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,522,793.07 | ($48,136.52) | 16,340,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,127,531.47 | ($264,768.75) | 15,495,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,867,453.06 | ($12,363.09) | 2,170,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $20,399,530.98 | ($521,473.83) | 22,480,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,492,669.98 | ($175,328.91) | 4,695,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,222,106.66 | ($104,988.67) | 5,275,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,957,929.76 | ($393,558.98) | 14,360,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $31,892,787.52 | ($528,074.42) | 34,665,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $25,719,445.52 | ($613,963.48) | 26,520,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,007,509.85 | ($15,191.21) | 2,015,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,204,653.73 | ($110,027.48) | 5,470,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,387,549.60 | ($330,159.37) | 16,380,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $528,750.65 | ($71,846.48) | 650,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $324,518.21 | ($41,119.77) | 365,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $50,183,207.51 | ($3,299,565.50) | 50,691,500.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $37,883,067.68 | ($2,300,027.00) | 41,700,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,346,367.92 | ($326,327.54) | 2,455,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,196,721.54 | ($207,902.34) | 2,260,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $492,215.24 | ($57,219.92) | 535,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,971,187.51 | ($371,038.67) | 8,510,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,168,601.23 | ($57,505.04) | 1,151,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,719,816.11 | ($45,394.38) | 3,848,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,401,580.91 | ($347.50) | 4,448,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,666,783.01 | ($30,042.57) | 7,843,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,732,674.93 | $62,868.37 | 7,601,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,088,234.85 | $4,862.03 | 1,073,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $758,033.42 | $8,736.25 | 964,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,616,351.76 | ($67,977.97) | 7,820,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,133,407.45 | $30,408.21 | 8,337,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,354,507.12 | $24,186.01 | 6,389,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,188,672.88 | ($684,999.67) | 11,302,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $10,100,189.56 | ($331,134.92) | 10,218,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,602,204.14 | ($303,385.27) | 9,498,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,326,296.19 | ($47,859.21) | 1,372,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,710,409.97 | $341,015.18 | 13,855,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,608,085.57 | $24,602.26 | 4,714,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,756,591.17 | ($6,110.15) | 2,718,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $558,535.15 | $1,707.03 | 575,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $827,603.76 | $677.73 | 825,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,258,040.37 | ($453,415.64) | 5,415,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,488,524.37 | $13,255.46 | 6,925,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,826,046.79 | ($23,768.75) | 12,455,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,222,010.89 | ($1,041,483.39) | 6,495,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,102,104.99 | ($28,936.73) | 3,490,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $14,766,084.26 | ($1,729,985.94) | 15,167,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $33,901,619.43 | ($2,231,275.78) | 34,245,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $318,472.83 | ($6,693.75) | 340,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,160,641.77 | $17,203.13 | 4,404,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,999,431.78 | ($161,055.19) | 13,374,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $732,768.07 | ($8,144.56) | 985,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,174,589.60 | ($139,568.01) | 15,094,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,454,214.12 | ($136,839.61) | 7,063,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,379,904.86 | ($73,069.38) | 26,987,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,401,645.78 | $309,582.25 | 6,978,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,253,066.79 | ($207,331.51) | 10,005,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,019,593.29 | ($148,179.79) | 4,461,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $21,793,461.83 | $94,625.02 | 31,348,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,523,501.37 | ($38,251.11) | 3,418,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $34,406,152.60 | $576,941.66 | 34,769,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $17,595.57 | ($154.69) | 18,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $29,750,494.97 | $147,606.29 | 29,334,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $32,958,431.05 | ($2,032,450.78) | 33,930,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $10,119,069.41 | ($148,437.50) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,288,426.28 | ($527,187.50) | 7,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $10,709,765.63 | ($519,296.88) | 15,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,948,161.41 | $44,549.80 | 8,575,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,770,248.62 | ($209,375.00) | 16,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $6,403,556.77 | $38,948.98 | 7,441,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $24,945,092.74 | ($3,825,281.25) | 26,100,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $92,340,064.54 | ($9,419,335.94) | 95,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $785,859.37 | ($6,877.92) | 805,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $949,981.49 | $1,650.00 | 960,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,401,154.57 | ($270,230.15) | 5,597,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $25,970,558.17 | $130,285.47 | 35,482,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $39,744,360.54 | ($4,606,972.42) | 55,163,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $26,301,978.69 | ($3,054,724.81) | 29,583,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $41,453,133.87 | ($2,890,256.25) | 43,320,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $12,920,208.91 | ($745,179.34) | 17,500,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $30,433,639.50 | ($684,300.10) | 33,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $27,801,707.10 | ($787,500.00) | 27,500,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $34,367,559.59 | ($360,840.63) | 34,730,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $16,421,640.63 | ($621,718.75) | 23,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $20,775,353.37 | ($14,546,055.82) | 36,003,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $14,587,856.57 | ($1,419,569.30) | 16,197,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $39,504,159.08 | ($4,210,226.77) | 43,462,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $36,016,466.57 | ($1,938,647.47) | 38,451,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,947,606.24 | ($440,890.65) | 14,411,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $10,152,921.20 | $24,916.55 | 10,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $22,339,428.87 | ($555,559.22) | 22,600,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $10,109,711.67 | ($114,931.22) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $18,656,291.83 | ($306,566.31) | 19,485,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $29,000,645.38 | ($1,020,225.59) | 30,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $96,038,181.00 | ($2,640,855.04) | 97,051,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $155,329,825.37 | ($5,504,865.30) | 158,900,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $287,573,918.14 | $5,060,395.28 | 282,677,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $473,333,742.67 | $1,926,225.49 | 466,708,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $27,872,882.55 | ($49,112.87) | 27,380,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,806,526.24 | $198,397.50 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,550,679.35 | $171,053.75 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $12,394,768.65 | $273,387.50 | 25,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $13,126,103.94 | $256,785.94 | 25,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $143,560.33 | $198.71 | 255,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $812,921.27 | ($3,310.13) | 1,160,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $132,153.91 | ($52,769.91) | 190,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,594,595.96 | ($1,697,155.21) | 8,825,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $427,881.29 | ($112,381.38) | 526,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $18,088,205.34 | ($1,145,482.42) | 20,350,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,423,909.74 | ($913,607.43) | 8,350,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $6,495,636.20 | ($827,968.96) | 6,672,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $77,787,114.81 | ($5,896,194.34) | 78,575,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,825,363.25 | ($115,419.17) | 2,915,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $835,920.59 | ($37,615.03) | 860,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $8,099,525.14 | ($617,233.32) | 8,911,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $326,610.11 | ($31,240.37) | 355,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,528,669.57 | ($50,919.78) | 1,632,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,895,776.02 | ($344,907.84) | 12,291,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $7,143,347.71 | ($146,227.75) | 7,170,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $957,674.59 | ($5,885.97) | 981,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $25,021,874.29 | ($23,157.41) | 24,645,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $326,195.20 | ($1,392.85) | 330,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $1,273,823.68 | ($40,051.10) | 1,260,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $8,540,690.06 | ($170,579.75) | 8,835,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,150,680.90 | ($3,225.98) | 5,205,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,474,178.87 | ($97,278.97) | 5,600,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,247,325.06 | $6,876.69 | 4,175,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $3,864,095.79 | $12,734.35 | 3,810,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $75,236,705.80 | ($1,589,843.75) | 75,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $26,291,286.23 | ($399,578.90) | 26,919,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $144,662,802.33 | ($4,658,259.38) | 167,175,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $25,157,730.98 | ($829,257.63) | 35,500,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $14,953,539.36 | ($514,843.75) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $139,153,772.03 | ($14,208,996.16) | 187,961,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $23,676,768.38 | ($932,733.75) | 37,544,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $41,719,541.13 | ($3,283,067.82) | 70,672,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $40,034,286.69 | $52,002.26 | 63,467,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $18,719,695.63 | $380,316.54 | 29,522,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $8,329,534.54 | ($216,987.80) | 12,851,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $29,899,958.03 | ($1,236,467.18) | 53,110,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $109,790,421.20 | $1,068,359.37 | 150,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $21,131,737.93 | ($758,819.53) | 31,219,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $17,380,264.95 | ($261,718.75) | 25,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $31,824,908.66 | ($739,057.03) | 38,455,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $19,384,996.55 | ($893,685.56) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $25,402,023.24 | ($740,576.97) | 27,947,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $120,151,367.12 | ($3,938,127.52) | 128,273,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $80,622,509.23 | ($594,331.36) | 83,132,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $115,315,761.57 | ($2,631,667.42) | 119,147,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $86,874,864.21 | ($1,611,659.44) | 87,199,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,003,610.52 | ($20,008.43) | 8,868,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $139,494,678.63 | ($1,798,308.34) | 145,691,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $53,518,757.67 | ($1,202,738.05) | 55,363,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $88,363,122.19 | ($357,403.68) | 89,295,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $55,733,006.06 | ($715,036.18) | 57,014,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $240,145,285.33 | $783,875.07 | 236,056,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $9,084,174.79 | $47,247.03 | 8,957,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $17,679,125.65 | $128,437.89 | 23,155,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $21,173,409.99 | ($635,852.43) | 28,125,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $33,046,766.79 | ($2,743,613.07) | 46,285,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $11,799,284.48 | ($247,289.30) | 18,710,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $8,282,278.16 | $61,758.10 | 14,030,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $29,452,932.43 | $380,056.59 | 42,345,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $28,248,454.65 | ($272,465.56) | 32,825,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $5,281,373.24 | $12,062.13 | 5,820,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $22,781,474.75 | $296,632.04 | 28,335,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $4,860.00 | ($291.71) | 5,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $28,590,092.53 | ($352,691.35) | 29,480,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $2,226,042.22 | ($36,395.91) | 2,300,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $42,331,240.77 | ($510,096.69) | 42,825,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $17,090,829.32 | ($38,546.39) | 17,850,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $23,169,539.74 | $163,044.66 | 22,775,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $486.78 | ($5.27) | 500.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $494.98 | ($0.71) | 500.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $59,864,393.68 | $1,038,982.03 | 58,845,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $93,445,195.17 | $1,425,244.22 | 92,137,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $159,459,763.40 | $369,938.71 | 156,640,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $233,984,375.00 | $2,827,942.38 | 230,000,000.00 |
| FIXED INCOME | U S TREASURY BOND | TREASURIES | United States | $208,980,645.04 | $2,221,462.95 | 206,055,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,036,307.75 | ($12,858.41) | 1,045,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,548,088.13 | ($31,645.33) | 2,580,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,717,869.31 | ($35,800.81) | 5,875,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,268,051.29 | ($81,329.34) | 7,270,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,564,494.70 | ($85,716.80) | 7,710,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,519,285.78 | ($23,242.18) | 2,500,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $149,454.82 | ($494.63) | 150,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $376,607.60 | ($4,021.87) | 375,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,265,375.87 | ($29,225.15) | 7,657,100.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $37,327,520.25 | ($844,794.39) | 36,746,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,309,087.34 | $23,465.91 | 20,510,500.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,640,972.12 | ($69,332.07) | 3,626,400.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,317,677.59 | ($8,944.68) | 3,339,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $916,831.25 | ($10,247.65) | 920,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,451,173.16 | ($85,866.54) | 7,434,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,786,092.24 | ($169,401.37) | 5,767,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $52,861,912.31 | ($437,792.48) | 52,516,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,185,060.06 | ($27,561.61) | 1,195,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,008,841.57 | ($42,272.34) | 2,034,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $14,994,205.56 | ($403,320.06) | 15,350,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $340,358.35 | ($5,126.75) | 350,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,179,721.02 | ($23,704.25) | 1,208,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,430,251.09 | ($113,820.35) | 11,529,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $628,895.49 | ($10,655.39) | 631,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $6,795,290.57 | ($138,883.00) | 6,926,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,194,001.26 | $95,666.95 | 23,184,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $16,645,154.11 | ($2,751.15) | 16,702,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $687,296.37 | ($517.85) | 687,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,343,642.08 | ($1,725.74) | 7,363,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,048,098.03 | ($620.28) | 2,047,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $916,656.25 | ($4,743.75) | 920,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,676,444.35 | ($12,392.75) | 3,689,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,341,301.26 | $15,923.79 | 7,905,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,535,409.87 | ($98,523.66) | 5,495,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,895,391.05 | ($229,892.58) | 9,375,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,908,175.32 | ($147,116.45) | 10,070,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $25,815,973.53 | $30,552.99 | 26,072,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,184,485.71 | ($180,468.75) | 8,250,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,808,396.96 | ($344,666.41) | 10,745,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,153,634.39 | $15,109.86 | 22,045,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,764,032.27 | ($54,811.72) | 8,780,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,741,162.59 | ($24,587.13) | 2,675,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,016,877.53 | ($54,563.69) | 3,030,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $4,808,777.34 | ($81,901.57) | 4,945,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,284,502.57 | ($64,612.91) | 3,295,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,237,912.75 | ($113,605.47) | 11,335,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $625,246.13 | $46,782.23 | 715,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,386,282.72 | ($14,721.87) | 3,365,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,314,296.76 | ($111,356.69) | 11,266,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $16,208,923.21 | ($235,778.09) | 16,377,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $4,811,902.53 | ($67,780.81) | 4,767,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $4,190,490.81 | ($58,977.70) | 4,145,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,846,997.20 | ($36,450.39) | 3,758,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,430,392.71 | ($55,277.66) | 8,514,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,385,330.23 | ($311,908.70) | 20,474,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,599,155.89 | ($22,414.87) | 10,722,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,445,164.39 | ($108,445.98) | 8,516,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,638,520.86 | ($89,992.16) | 9,730,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,520,049.34 | ($16,646.73) | 10,596,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,362,526.60 | ($33,366.29) | 10,611,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,768,844.55 | ($10,116.63) | 11,772,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $910,951.62 | ($1,925.81) | 914,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,927,730.43 | $73,346.74 | 17,920,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,886,011.13 | ($2,444.25) | 1,885,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $4,817,542.98 | ($3,022.91) | 4,813,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $13,026,482.41 | ($53,113.13) | 13,074,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $30,512,793.89 | ($29,626.76) | 30,617,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,181,010.66 | ($10,929.73) | 20,189,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $81,206,317.97 | ($2,116,066.79) | 80,730,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $73,395,729.97 | ($1,758,367.55) | 72,520,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $44,785,615.62 | ($1,041,693.51) | 44,208,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $54,603,795.02 | ($862,124.86) | 55,690,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,273,985.92 | ($95,029.72) | 5,335,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $43,538,752.88 | ($430,669.45) | 43,725,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,199,154.01 | ($54,296.88) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,145,958.18 | ($81,997.65) | 10,190,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $21,069,201.81 | ($933,009.32) | 21,933,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $50,116,531.19 | $1,699,435.40 | 50,412,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,072,647.71 | $41,059.11 | 17,490,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $86,802,984.36 | ($532,238.04) | 86,236,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $37,960,539.59 | $1,329,938.40 | 38,416,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $28,454,147.81 | ($1,265,625.30) | 30,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $16,927,571.35 | ($1,017,187.58) | 17,500,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,839,300.22 | ($58,203.18) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $15,049,659.01 | ($364,648.44) | 15,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $16,531,691.58 | ($385,156.25) | 17,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $4,822,475.30 | ($64,581.87) | 4,955,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,522,311.91 | ($2,550,166.01) | 24,625,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,535,415.71 | $217,853.90 | 17,655,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $76,584,639.97 | ($934,983.29) | 74,886,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $14,664,935.90 | $84,987.94 | 14,550,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,092,866.85 | $42,931.72 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,166,331.86 | ($179,862.84) | 17,241,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,461,908.42 | ($67,473.01) | 12,542,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,023,100.83 | ($117,774.46) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,916,820.56 | ($175,401.19) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,426,891.33 | ($228,976.90) | 11,570,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,768,212.09 | ($203,930.61) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,732,543.50 | ($266,964.99) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,001,307.79 | ($137,506.43) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,997,319.53 | ($159,163.06) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,163,555.15 | ($91,574.16) | 11,260,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $287,072,650.23 | $339,503.01 | 286,953,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,973,709.19 | ($34,183.59) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,005,364.07 | ($16,467.83) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,000,840.97 | ($15,990.35) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,999,782.25 | ($17,866.40) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $433,294,546.93 | ($407,989.84) | 432,890,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $89,140,834.85 | ($395,762.08) | 89,466,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $353,785,743.56 | ($320,844.50) | 354,997,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $242,287,082.35 | ($142,260.69) | 242,383,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,920,119.10 | ($49,334.47) | 8,855,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $35,511,361.58 | $110,982.43 | 35,060,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,651,122.73 | ($183,076.51) | 10,863,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,924.58 | ($62.49) | 4,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,006.08 | ($8.02) | 3,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,267,153.12 | ($3,720.26) | 5,257,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $359,010.22 | $2,089.41 | 352,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,074.20 | $27.30 | 3,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,998,922.05 | ($80,902.50) | 3,870,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,748,483.96 | ($12,393.31) | 1,735,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,974.46 | ($0.32) | 4,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,072,548.97 | ($20,000.38) | 3,092,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $733,465.00 | ($2,091.62) | 736,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $1,488,912.94 | ($33,706.93) | 1,484,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $46,558.12 | ($883.08) | 47,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $148,506.16 | ($2,754.82) | 151,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $941,863.01 | ($16,994.25) | 950,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $46,169.20 | ($954.43) | 47,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $29,869,450.52 | ($1,024,793.63) | 31,047,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,367,273.73 | ($2,573,918.17) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,476,487.18 | $668,171.69 | 12,988,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,108,696.06 | ($765,357.15) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,047,306.03 | ($954,779.93) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,980,808.27 | ($898,612.65) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,021,162.66 | ($1,035,752.42) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,552,836.20 | ($490,697.96) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,175,683.06 | ($273,789.40) | 40,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,048,301.53 | ($199,336.36) | 40,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,959,456.06 | ($1,070,766.25) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,894,429.35 | ($1,059,408.07) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $49,732,843.58 | ($336,366.98) | 52,809,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,826,766.20 | ($1,297,841.71) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $48,586,185.02 | ($475,911.56) | 51,646,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,165,333.39 | ($2,437,033.67) | 20,990,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,811,347.24 | ($1,340,321.74) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,686,684.68 | ($1,178,125.10) | 20,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,969,431.88 | ($1,132,081.85) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,110,494.41 | ($926,718.31) | 18,030,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,412,500.00 | ($661,718.75) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,273,752.22 | ($1,370,912.67) | 24,971,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,779,623.41 | ($183,718.09) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,833,016.30 | ($254,462.01) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,333,054.11 | ($757,290.23) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $101,544,916.20 | ($1,157,872.57) | 109,342,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,979,993.06 | ($97,974.19) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,986,735.68 | ($68,979.94) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,711,904.73 | ($1,097,287.41) | 40,021,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,214,266.30 | $104,996.71 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,794,740.44 | ($390,695.87) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,633,559.78 | ($506,536.07) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,882,778.38 | ($191,837.21) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $53,447,304.79 | ($1,970,051.88) | 56,329,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,864,532.10 | $3,125.00 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,747,899.59 | ($208,382.88) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,678,600.44 | ($30,243.71) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,940,455.11 | $30,123.43 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,328,504.83 | $46,512.13 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,188,389.06 | $40,050.59 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $49,348,994.05 | ($497,905.06) | 50,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $46,866,772.76 | ($853,974.27) | 46,358,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,376,834.24 | ($30,823.08) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,559,076.06 | $326,562.40 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,426,263.66 | $172,332.39 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,442,319.30 | $233,386.51 | 22,900,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,690,828.70 | $528,539.03 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,221,180.69 | ($949,229.18) | 21,875,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,142,426.28 | ($688,286.42) | 37,746,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,166,299.42 | ($29,738.29) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,628,600.44 | ($127,343.85) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,803,600.44 | ($137,661.07) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,249,326.66 | ($121,575.58) | 20,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $34,134,351.09 | $5,556.25 | 33,863,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $51,402,538.52 | $1,126,668.86 | 51,814,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,320,040.66 | $102,763.83 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,326,290.66 | $72,357.97 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,910,409.69 | $150,906.08 | 22,758,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $14,453,921.17 | $284,386.92 | 14,092,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,182,133.05 | $136,226.36 | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $39,713,559.49 | ($135,058.56) | 38,863,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $30,436,192.25 | ($24,799.02) | 30,231,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $24,239,632.73 | ($37,053.51) | 23,702,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $41,943,636.98 | $12,469.69 | 42,778,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $32,345,883.24 | ($120,692.39) | 32,031,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $25,053,493.45 | ($96,099.13) | 25,535,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,927,073.70 | $158,477.88 | 12,762,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $20,305,638.09 | $152,728.17 | 20,174,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $32,599,913.41 | $200,236.64 | 31,940,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $34,375,228.66 | $186,854.07 | 33,704,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $24,829,297.06 | $201,598.40 | 24,230,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,531,803.55 | $89,203.44 | 37,884,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $99,870,479.04 | ($175,159.16) | 99,215,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $11,891,593.25 | ($138,637.41) | 11,844,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,659,253.37 | ($73,691.09) | 7,631,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $60,282,403.21 | ($30,347.68) | 59,761,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,170,195.56 | ($88,650.66) | 19,101,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,671,435.45 | ($218,112.49) | 19,757,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,928,639.67 | ($356,839.23) | 23,076,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,214,241.01 | ($9,527.66) | 12,246,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $26,994,118.52 | ($115,349.29) | 27,084,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $7,579,157.64 | ($89,066.01) | 7,667,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $96,934,147.32 | ($140,860.01) | 97,270,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $21,955,458.11 | ($224,947.35) | 21,860,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $47,814,200.19 | ($331,504.95) | 47,704,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,751,716.01 | ($375,298.31) | 18,909,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $138,973,998.74 | ($2,759,384.81) | 140,293,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $237,255,219.35 | ($5,411,683.31) | 242,885,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,234,727.31 | ($155,709.26) | 8,468,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,255,576.77 | ($137,479.55) | 12,386,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $3,479,352.27 | ($22,768.01) | 3,507,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $34,377,544.44 | ($644,122.44) | 35,262,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,495,976.42 | ($221,658.54) | 19,770,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $15,248,373.42 | ($267,664.70) | 15,614,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $25,758,177.09 | ($217,744.15) | 26,055,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $70,345,198.46 | ($866,890.75) | 70,336,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $50,801,479.71 | ($558,911.62) | 51,022,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $30,136,684.80 | ($174,427.82) | 29,991,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,061,774.42 | ($150,001.13) | 18,050,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $12,032,719.05 | ($11,408.15) | 12,079,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $186,110,250.71 | $926,291.15 | 186,030,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,176,905.42 | ($26,662.44) | 23,238,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,452,603.86 | $5,892.21 | 10,447,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $27,798,337.56 | ($30,402.02) | 27,796,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $216,842,277.60 | $230,560.10 | 216,847,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $250,490,214.42 | $609,518.34 | 250,254,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,768,444.68 | ($339,453.20) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,719,752.01 | ($282,225.55) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $17,489,402.07 | ($2,529,099.76) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,683,141.17 | ($318,750.05) | 10,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,995,735.08 | ($885,413.62) | 20,719,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,550,441.43 | ($27,546.00) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,762,879.83 | ($297,150.82) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $19,610,937.50 | ($288,001.19) | 20,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $49,239,273.75 | ($264,421.21) | 50,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $10,689,964.98 | ($415,345.47) | 11,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $39,403,198.38 | ($369,360.74) | 39,235,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $39,477,956.39 | ($628,115.63) | 38,840,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,298,204.86 | ($504,987.15) | 21,760,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $39,142,206.93 | ($892,892.13) | 39,390,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $119,767,243.21 | ($1,963,738.25) | 123,160,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,233,179.14 | ($151,086.37) | 8,445,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $18,472,075.27 | ($364,324.98) | 18,915,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $51,718,193.09 | ($442,177.72) | 52,165,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $6,429,306.46 | ($3,856.88) | 6,545,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $23,680,210.90 | ($24,642.80) | 23,670,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,525,212.34 | $12,220.35 | 2,525,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $38,569,811.33 | ($342,776.49) | 39,335,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $490.71 | $1.87 | 500.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $495.09 | $1.15 | 500.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $305.56 | ($0.30) | 300.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $69,922,150.43 | $709,840.63 | 69,892,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $135,407,065.44 | $243,950.26 | 135,764,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $133,446,543.43 | $31,259.10 | 133,375,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $68,464,757.19 | $481,352.35 | 68,459,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $120,076,384.98 | $478,439.17 | 120,079,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $168,441,295.02 | ($184,749.83) | 170,318,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $85,308,785.14 | $330,003.02 | 85,272,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $410,392,003.18 | ($362,377.00) | 410,005,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $219,015,083.63 | ($944,513.28) | 219,814,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $318,910,867.97 | ($962,501.63) | 320,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $456,767,173.06 | ($403,402.02) | 456,948,000.00 |
| FIXED INCOME | U S TREASURY NT PRIN STRI | TREASURIES | United States | $35,597,238.62 | $2,343,206.02 | 36,430,000.00 |
| FIXED INCOME | UBS AG/LONDON | YANKEE BONDS - COI | Switzerland | $5,878,128.84 | $98,105.26 | 5,645,000.00 |
| FIXED INCOME | UBS AG/STAMFORD CT | YANKEE BONDS - COI | Switzerland | $11,787,400.80 | $7,173.60 | 11,760,000.00 |
| FIXED INCOME | UBS AG/STAMFORD CT | YANKEE BONDS - COI | Switzerland | $1,002,330.00 | ($400.00) | 1,000,000.00 |
| FIXED INCOME | UBS COMMERCIAL MORTGAG | COMMERCIAL MORTC | United States | $1,656,118.88 | $56,066.82 | 1,670,830.12 |
| FIXED INCOME | UBS COMMERCIAL MORTGAG | COMMERCIAL MORTC | United States | $4,945,320.32 | $330,135.35 | 5,000,000.00 |
| FIXED INCOME | UBS COMMERCIAL MORTGAG | COMMERCIAL MORTC | United States | $4,783,927.25 | ($452,798.78) | 5,050,000.00 |
| FIXED INCOME | UBS GROUP AG 144A | UTILITIES | Switzerland | $615,243.95 | ($1,714.10) | 610,000.00 |
| FIXED INCOME | UDR INC | BANKS & FINANCE | United States | $1,000,144.61 | ($12,004.28) | 1,000,000.00 |
| FIXED INCOME | UDR INC | BANKS & FINANCE | United States | $1,013,318.10 | ($5,606.34) | 1,000,000.00 |
| FIXED INCOME | UDR INC | INDUSTRIALS | United States | $1,009,099.94 | ($6,040.06) | 1,000,000.00 |
| FIXED INCOME | UDR INC | BANKS & FINANCE | United States | $965,612.36 | ($45,763.20) | 1,000,000.00 |
| FIXED INCOME | UDR INC | BANKS & FINANCE | United States | $1,013,222.60 | $6,369.27 | 1,000,000.00 |
| FIXED INCOME | UNION ELECTRIC CO | UTILITIES | United States | $1,148,952.68 | ($102,317.32) | 1,500,000.00 |
| FIXED INCOME | UNION ELECTRIC CO | UTILITIES | United States | $908,260.79 | ($85,361.48) | 980,000.00 |
| FIXED INCOME | UNION ELECTRIC CO | INDUSTRIALS | United States | $2,498,826.43 | ($44,174.61) | 3,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | UNION ELECTRIC CO | INDUSTRIALS | United States | $984,713.50 | ($24,742.06) | 1,000,000.00 |
| FIXED INCOME | UNION ELECTRIC CO | UTILITIES | United States | $5,473,252.59 | ($83,722.46) | 5,338,000.00 |
| FIXED INCOME | UNION ELECTRIC CO | UTILITIES | United States | $926,796.73 | ($87,103.55) | 1,000,000.00 |
| FIXED INCOME | UNION PACIFIC CORP | INDUSTRIALS | United States | $327,770.26 | ($3,371.26) | 329,000.00 |
| FIXED INCOME | UNION PACIFIC CORP | INDUSTRIALS | United States | $9,942,313.13 | ($75,120.20) | 10,000,000.00 |
| FIXED INCOME | UNION PACIFIC CORP | INDUSTRIALS | United States | $4,529,303.61 | ($3,970.70) | 5,000,000.00 |
| FIXED INCOME | UNION PACIFIC CORP | INDUSTRIALS | United States | $4,124,402.45 | ($91,697.55) | 5,000,000.00 |
| FIXED INCOME | UNION PACIFIC CORP | INDUSTRIALS | United States | $6,018,424.46 | ($188,242.92) | 7,500,000.00 |
| FIXED INCOME | UNITED AIRLINES 2016-1 CLA | INDUSTRIALS | United States | $375,078.63 | $26,195.56 | 380,529.72 |
| FIXED INCOME | UNITED AIRLINES 2019-1 CLA | OTHER | United States | $366,289.59 | $23,304.92 | 373,698.16 |
| FIXED INCOME | UNITED AIRLINES 2019-1 CLA | BANKS & FINANCE | United States | $380,155.29 | ($10,579.58) | 385,140.71 |
| FIXED INCOME | UNITED AIRLINES 2020-1 CLA | INDUSTRIALS | United States | $74,543.07 | ($711.52) | 72,810.08 |
| FIXED INCOME | UNITED AIRLINES 2020-1 CLA | INDUSTRIALS | United States | $158,961.49 | $1,231.47 | 155,265.93 |
| FIXED INCOME | UNITED AIRLINES 2020-1 CLA | INDUSTRIALS | United States | $955,680.32 | $10,640.36 | 933,462.53 |
| FIXED INCOME | UNITED AIRLINES 2023-1 CLA | INDUSTRIALS | United States | $1,047,076.09 | $40,799.78 | 983,478.26 |
| FIXED INCOME | UNITED AIRLINES 2023-1 CLA | INDUSTRIALS | United States | $773,672.88 | $20,944.80 | 726,681.16 |
| FIXED INCOME | UNITED AIRLINES 2023-1 CLA | INDUSTRIALS | United States | $3,490,253.63 | ($43,693.39) | 3,278,260.87 |
| FIXED INCOME | UNITED AIRLINES 2023-1 CLA | INDUSTRIALS | United States | $1,939,029.79 | $56,289.39 | 1,821,256.04 |
| FIXED INCOME | UNITED AIRLINES 2024-1 CLA | INDUSTRIALS | United States | $525,795.27 | $8,835.07 | 505,583.05 |
| FIXED INCOME | UNITED AIRLINES 2024-1 CLA | INDUSTRIALS | United States | $416,928.47 | $987.61 | 406,909.72 |
| FIXED INCOME | UNITED AIRLINES 2024-1 CLA | INDUSTRIALS | United States | $2,638,749.50 | ($32,175.28) | 2,537,312.71 |
| FIXED INCOME | UNITED AIRLINES 2024-1 CLA | INDUSTRIALS | United States | $1,905,763.52 | $35,530.68 | 1,832,503.63 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $543,087.34 | ($6,927.55) | 535,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $639,734.19 | ($7,453.05) | 635,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $899,393.24 | ($6,317.18) | 886,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $251,748.90 | ($1,768.24) | 248,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $334,475.20 | ($4,043.76) | 332,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $984,663.03 | ($6,916.10) | 970,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $4,029,821.67 | ($48,720.00) | 4,000,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $406,046.61 | $2,116.00 | 400,000.00 |
| FIXED INCOME | UNITED AIRLINES HOLDINGS | INDUSTRIALS | United States | $201,491.08 | ($422.00) | 200,000.00 |
| FIXED INCOME | UNITED GROUP BV 144A | EURO | Netherlands | $265,733.28 | $3,101.47 | 220,000.00 |
| FIXED INCOME | UNITED NATIONS DEV CORP | US TAXABLE MUNI BC | United States | $161,828.38 | $8,071.50 | 150,000.00 |
| FIXED INCOME | UNITED PARCEL SERVICE INC | INDUSTRIALS | United States | $1,113,656.30 | ($21,935.51) | 1,000,000.00 |
| FIXED INCOME | UNITED PARCEL SERVICE INC | INDUSTRIALS | United States | $11,882,724.04 | ($399,719.99) | 11,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | UNITED RENTALS NORTH AME | INDUSTRIALS | United States | $1,222,763.00 | ($3,564.00) | 1,200,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $20,442,455.56 | ($14,200.00) | 20,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $1,353,294.75 | $79,816.75 | 1,800,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $182,708.41 | ($2,807.74) | 185,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $147,876.65 | ($6,766.93) | 195,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $118,514.61 | $110.87 | 175,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $513,693.67 | ($22,827.43) | 511,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $405,601.63 | ($213.98) | 404,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $883,311.31 | ($12,830.63) | 1,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $1,809,310.38 | ($218,061.98) | 2,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $5,006,618.34 | ($43,701.10) | 5,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $8,983,405.69 | $34,216.80 | 10,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $8,647,523.44 | ($301,202.10) | 10,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $5,149,286.55 | ($88,038.45) | 5,000,000.00 |
| FIXED INCOME | UNIV OF CALIFORNIA CA REV | US TAXABLE MUNI BC | United States | $325,413.06 | ($40,770.00) | 500,000.00 |
| FIXED INCOME | UNIV OF CALIFORNIA CA RGT | US TAXABLE MUNI BC | United States | $2,633,084.95 | ($217,307.05) | 2,480,000.00 |
| FIXED INCOME | UNIV OF MICHIGAN MI | US TAXABLE MUNI BC | United States | $558,491.70 | ($191,047.21) | 745,000.00 |
| FIXED INCOME | UNIV OF MICHIGAN MI | US TAXABLE MUNI BC | United States | $1,963,593.02 | ($533,910.43) | 2,470,000.00 |
| FIXED INCOME | UNIV OF MICHIGAN MI | US TAXABLE MUNI BC | United States | $1,592,106.12 | ($89,864.13) | 1,900,000.00 |
| FIXED INCOME | UNIV OF NORTH CAROLINA N | US TAXABLE MUNI BC | United States | $3,688,290.00 | $172,280.00 | 4,000,000.00 |
| FIXED INCOME | UNIV OF NORTH CAROLINA N | US TAXABLE MUNI BC | United States | $922,072.50 | $43,070.00 | 1,000,000.00 |
| FIXED INCOME | UNIV OF VIRGINIA VA UNIV RE | US TAXABLE MUNI BC | United States | $976,743.22 | $218.42 | 1,605,000.00 |
| FIXED INCOME | UNIVERSAL HEALTH SERVICE | INDUSTRIALS | United States | $501,141.52 | $34,384.83 | 554,000.00 |
| FIXED INCOME | UNIVERSITY OF CHICAGO/THE | INDUSTRIALS | United States | $698,605.02 | ($187,469.18) | 880,000.00 |
| FIXED INCOME | UNIVERSITY OF CHICAGO/THE | BANKS & FINANCE | United States | $3,082,185.00 | ($88,530.00) | 3,000,000.00 |
| FIXED INCOME | UNIVERSITY OF NOTRE DAME | INDUSTRIALS | United States | $758,356.46 | $13,974.68 | 1,000,000.00 |
| FIXED INCOME | UNIVERSITY OF SOUTHERN C | INDUSTRIALS | United States | $1,145,604.47 | ($52,460.87) | 1,781,000.00 |
| FIXED INCOME | UNUM GROUP | BANKS & FINANCE | United States | $3,065,662.44 | ($385,778.65) | 3,125,000.00 |
| FIXED INCOME | UNUM GROUP | BANKS & FINANCE | United States | $2,988,954.37 | ($25,058.96) | 4,000,000.00 |
| FIXED INCOME | UNUM GROUP | BANKS & FINANCE | United States | $7,403,081.95 | ($38,188.05) | 7,500,000.00 |
| FIXED INCOME | UNUM GROUP | BANKS & FINANCE | United States | $5,222,900.00 | ($95,600.00) | 5,000,000.00 |
| FIXED INCOME | URUGUAY GOVERNMENT INTI | URUGUAY | Uruguay | $5,268,936.54 | $404,773.58 | 183,490,000.00 |
| FIXED INCOME | URUGUAY GOVERNMENT INTI | URUGUAY | Uruguay | $6,369,104.14 | $525,041.34 | 244,014,000.00 |
| FIXED INCOME | URUGUAY GOVERNMENT INTI | SOVEREIGN DEBT | Uruguay | $2,093,715.43 | $52,295.76 | 2,000,000.00 |
| FIXED INCOME | URUGUAY GOVERNMENT INTI | SOVEREIGN DEBT | Uruguay | $646,417.80 | ($9,516.84) | 612,682.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | URUGUAY GOVERNMENT INTI | SOVEREIGN DEBT | Uruguay | $4,805,616.02 | ($166,591.36) | 4,000,000.00 |
| FIXED INCOME | URUGUAY GOVERNMENT INTI | SOVEREIGN DEBT | Uruguay | $4,187,430.85 | $104,591.52 | 4,000,000.00 |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $356,799.78 | $356,799.78 | 723.00 |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $55,617.22 | $55,617.22 | 63.00 |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($490,968.77) | ($490,968.77) | (589.00) |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $719,047.44 | $719,047.44 | 1,191.00 |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $378,517.60 | $378,517.60 | 616.00 |
| FIXED INCOME | US 10YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $1,109,820.55 | $1,109,820.55 | 1,527.00 |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | $770,833.66 | $770,833.66 | 686.00 |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($293,595.42) | ($293,595.42) | (277.00) |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | $19,006.59 | $19,006.59 | 36.00 |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($2,480,984.39) | ($2,480,984.39) | (1,370.00) |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($1,705,219.41) | ($1,705,219.41) | (1,641.00) |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($2,366,930.49) | ($2,366,930.49) | (1,603.00) |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($49,743.76) | ($49,743.76) | 751.00 |
| FIXED INCOME | US 10YR ULTRA FUTURE (CBT | US FINANCIAL FUTUR | United States | ($5,175,875.00) | ($5,175,875.00) | (3,524.00) |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($74,273.07) | ($74,273.07) | 289.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $461.48 | $461.48 | 1,684.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($3,945.29) | ($3,945.29) | (44.00) |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($27,109.03) | ($27,109.03) | 694.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($86,367.29) | ($86,367.29) | 402.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($968,458.74) | ($968,458.74) | 4,399.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | $120,642.63 | $120,642.63 | 900.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($440,819.55) | ($440,819.55) | 1,525.00 |
| FIXED INCOME | US 2YR NOTE FUTURE (CBT) | US FINANCIAL FUTUR | United States | ($1,160,898.73) | ($1,160,898.73) | 6,229.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $173,478.59 | $173,478.59 | 831.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $135,551.03 | $135,551.03 | 355.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | ($929.72) | ($929.72) | 209.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $645,058.79 | $645,058.79 | 1,440.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $448,452.42 | $448,452.42 | 2,973.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $399,722.98 | $399,722.98 | 1,655.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $236,387.65 | $236,387.65 | 1,235.00 |
| FIXED INCOME | US 5YR TREAS NTS FUTURE ( | US FINANCIAL FUTUR | United States | $384,659.48 | $384,659.48 | 1,387.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $141,823.37 | ($1,001.98) | 139,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $136,729.56 | ($1,109.26) | 134,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $145,440.53 | ($3,782.21) | 142,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $178,425.50 | ($7,497.19) | 175,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $123,091.41 | ($2,024.17) | 119,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $633,308.73 | $7,031.47 | 629,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $621,884.97 | $24,953.65 | 595,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $231,552.05 | ($1,577.85) | 219,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $392,737.36 | $4,230.31 | 386,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,607,051.17 | ($23,898.34) | 1,600,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,265,952.47 | ($17,636.08) | 1,256,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,185,334.24 | $12,767.63 | 1,165,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $9,482,188.62 | ($837,376.06) | 10,840,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,749,481.30 | ($258,545.26) | 2,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $3,060,936.18 | $94,725.18 | 3,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,024,229.14 | ($28,008.78) | 1,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $5,022,034.92 | ($74,431.05) | 5,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,012,479.59 | $5,961.73 | 1,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $7,875,077.69 | $22,551.00 | 7,900,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $10,247,610.60 | $40,336.97 | 9,722,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,006,850.13 | ($22,142.37) | 1,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $1,045,184.81 | $42,104.70 | 1,000,000.00 |
| FIXED INCOME | US BANCORP | BANKS & FINANCE | United States | $3,473,280.87 | ($101,029.45) | 3,285,000.00 |
| FIXED INCOME | US BANK NA/CINCINNATI OH | BANKS & FINANCE | United States | $5,045,242.08 | $2,050.00 | 5,000,000.00 |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | ($33,164.82) | ($33,164.82) | (44.00) |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | $401,674.62 | $401,674.62 | 119.00 |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | $18,187.49 | $18,187.49 | 6.00 |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | $388,125.00 | $388,125.00 | 115.00 |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | $5,099,168.65 | $5,099,168.65 | 1,774.00 |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | ($45,279.89) | ($45,279.89) | (34.00) |
| FIXED INCOME | US LONG BOND FUTURE (CBT | US FINANCIAL FUTUR | United States | $2,941,643.64 | $2,941,643.64 | 932.00 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $62,448,455.55 | ($1,584,699.37) | 64,143,266.04 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $4,455,094.80 | ($128,591.86) | 5,812,484.10 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $12,182,909.92 | $15,568.92 | 12,537,071.25 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $8,458,600.35 | ($1,481,405.85) | 11,041,058.58 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $25,820,336.52 | $573,572.03 | 26,731,519.33 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $16,478,445.72 | $137,390.95 | 16,346,295.30 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $4,218,968.06 | ($38,014.41) | 4,530,260.70 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $36,577,062.49 | ($1,124,624.64) | 38,447,848.00 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $7,182,574.81 | ($31,089.32) | 7,325,818.50 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $27,154,738.51 | ($17,917.89) | 27,944,136.00 |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | ($16,031.25) | ($16,031.25) | 14.00 |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | ($61,718.75) | ($61,718.75) | (40.00) |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | $524,312.50 | $524,312.50 | 282.00 |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | $701,229.40 | $701,229.40 | 204.00 |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | ($2,955,117.57) | ($2,955,117.57) | (755.00) |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | $29,257.36 | $29,257.36 | 17.00 |
| FIXED INCOME | US ULTRA BOND (CBT) | US FINANCIAL FUTUR | United States | ($3,056,361.39) | ($3,056,361.39) | (851.00) |
| FIXED INCOME | UTAH ACQUISITION SUB INC | YANKEE BONDS - COI | United States | $1,374,603.65 | ($539,515.87) | 1,620,000.00 |
| FIXED INCOME | VALE OVERSEAS LTD | YANKEE BONDS - COI | Cayman Islands | $526,283.36 | $29,082.04 | 500,000.00 |
| FIXED INCOME | VALE OVERSEAS LTD | YANKEE BONDS - COI | Cayman Islands | $1,018,162.10 | $18,788.77 | 1,000,000.00 |
| FIXED INCOME | VALE OVERSEAS LTD | YANKEE BONDS - COI | Cayman Islands | $142,542.70 | $3,539.03 | 140,000.00 |
| FIXED INCOME | VALE OVERSEAS LTD | YANKEE BONDS - COI | Cayman Islands | $1,455,811.15 | ($19,335.10) | 1,500,000.00 |
| FIXED INCOME | VALE OVERSEAS LTD | YANKEE BONDS - COI | Cayman Islands | $1,018,162.10 | $25,278.77 | 1,000,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $3,856,017.96 | ($1,023,807.26) | 3,500,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $1,076,450.00 | ($343,308.40) | 1,440,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $1,540,990.88 | $24,624.50 | 1,490,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $684,050.05 | ($1,827.53) | 684,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $2,939,614.19 | $47,782.52 | 3,000,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $903,461.09 | ($8,902.24) | 1,000,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $5,003,525.03 | ($75,120.80) | 5,000,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $4,975,109.45 | $87,479.45 | 5,000,000.00 |
| FIXED INCOME | VALERO ENERGY CORP | INDUSTRIALS | United States | $1,121,302.09 | $28,132.55 | 1,500,000.00 |
| FIXED INCOME | VAR ENERGI ASA 144A | UTILITIES | Norway | $3,164,235.73 | $47,527.20 | 2,760,000.00 |
| FIXED INCOME | VAR ENERGI ASA 144A | UTILITIES | Norway | $1,358,557.73 | $30,729.89 | 1,185,000.00 |
| FIXED INCOME | VENTAS REALTY LP | BANKS & FINANCE | United States | $563,166.80 | ($54,589.53) | 560,000.00 |
| FIXED INCOME | VENTAS REALTY LP | BANKS & FINANCE | United States | $1,609,048.00 | $14,208.00 | 1,600,000.00 |
| FIXED INCOME | VENTAS REALTY LP | BANKS & FINANCE | United States | $1,793,847.45 | $131,945.60 | 2,000,000.00 |
| FIXED INCOME | VENTAS REALTY LP | INDUSTRIALS | United States | $3,229,398.60 | ($32,033.86) | 3,188,000.00 |
| FIXED INCOME | VENTAS REALTY LP | INDUSTRIALS | United States | $957,010.13 | ($51,883.20) | 1,000,000.00 |
| FIXED INCOME | VENTAS REALTY LP | BANKS & FINANCE | United States | $527,402.39 | $19,589.89 | 500,000.00 |
| FIXED INCOME | VENTURE GLOBAL CALCASIEI | INDUSTRIALS | United States | $286,456.00 | $486.00 | 300,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | VERALTO CORP | INDUSTRIALS | United States | $105,364.59 | ($55.59) | 105,000.00 |
| FIXED INCOME | VERALTO CORP | INDUSTRIALS | United States | $880,045.12 | ($464.34) | 877,000.00 |
| FIXED INCOME | VERALTO CORP | INDUSTRIALS | United States | $3,087,909.01 | $13,946.68 | 3,000,000.00 |
| FIXED INCOME | VERALTO CORP | INDUSTRIALS | United States | $3,123,799.25 | ($29,204.58) | 3,000,000.00 |
| FIXED INCOME | VERISIGN INC | INDUSTRIALS | United States | $204,846.70 | $781.76 | 204,000.00 |
| FIXED INCOME | VERISIGN INC | INDUSTRIALS | United States | $3,025,895.49 | $25,340.49 | 3,000,000.00 |
| FIXED INCOME | VERISIGN INC | INDUSTRIALS | United States | $3,012,451.42 | $11,496.42 | 3,000,000.00 |
| FIXED INCOME | VERISK ANALYTICS INC | INDUSTRIALS | United States | $714,754.51 | ($15,045.87) | 719,000.00 |
| FIXED INCOME | VERISK ANALYTICS INC | INDUSTRIALS | United States | $1,009,823.67 | ($3,164.66) | 1,000,000.00 |
| FIXED INCOME | VERISK ANALYTICS INC | INDUSTRIALS | United States | $994,095.29 | ($20,926.10) | 1,000,000.00 |
| FIXED INCOME | VERISK ANALYTICS INC | INDUSTRIALS | United States | $999,884.49 | ($121,301.34) | 1,000,000.00 |
| FIXED INCOME | VERISK ANALYTICS INC | INDUSTRIALS | United States | $2,003,131.37 | $28,188.04 | 2,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $560,248.44 | ($2,951.29) | 636,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $372,663.79 | ($17,475.10) | 628,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $480,939.46 | ($11,486.86) | 492,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $948,101.66 | ($32,629.84) | 973,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $4,077.58 | $45.20 | 4,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $5,736,576.53 | ($37,074.14) | 5,601,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $940,955.98 | ($15,352.56) | 1,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $2,953,857.47 | $64,156.80 | 3,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $1,771,996.44 | $124,205.08 | 2,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $3,909,952.50 | ($89,798.75) | 5,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $5,063,821.38 | ($55,774.45) | 5,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $4,053,125.58 | ($49,762.20) | 4,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $1,066,103.12 | ($14,714.16) | 1,133,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $1,445,154.35 | ($9,339.70) | 1,411,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $1,613,303.59 | ($44,636.94) | 1,654,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $1,495,720.49 | ($44,409.89) | 1,535,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $685,908.39 | $3,007.87 | 649,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $10,127,642.77 | ($138,948.90) | 10,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $5,066,406.97 | ($78,612.75) | 5,000,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | UTILITIES | United States | $5,650,607.92 | ($216,684.97) | 5,799,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $4,314,811.32 | ($277,651.54) | 4,870,000.00 |
| FIXED INCOME | VERIZON COMMUNICATIONS | INDUSTRIALS | United States | $3,446,593.76 | ($171,050.49) | 3,767,000.00 |
| FIXED INCOME | VERIZON MASTER TRUST 3 A | OTHER | United States | $1,010,048.99 | $8,638.72 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | VERIZON MASTER TRUST 6 A | OTHER | United States | $999,620.83 | ($1,393.64) | 1,000,000.00 |
| FIXED INCOME | VERIZON MASTER TRUST 7 A | OTHER | United States | $2,973,223.35 | ($29,818.95) | 3,000,000.00 |
| FIXED INCOME | VERIZON MASTER TRUST 8 A | OTHER | United States | $1,005,009.08 | $3,822.81 | 1,000,000.00 |
| FIXED INCOME | VERIZON MASTER TRUST SEI | OTHER | United States | $3,313,824.80 | ($2,016.62) | 3,316,000.00 |
| FIXED INCOME | VERIZON MASTER TRUST SEI | OTHER | United States | $339,583.22 | ($1,773.26) | 341,000.00 |
| FIXED INCOME | VERTIV HOLDINGS CO | INDUSTRIALS | United States | $1,650,609.21 | $23,422.73 | 1,645,000.00 |
| FIXED INCOME | VF CORP | INDUSTRIALS | United States | $275,196.67 | $1,233.00 | 300,000.00 |
| FIXED INCOME | VIATRIS INC | INDUSTRIALS | United States | $892,075.99 | ($258,226.37) | 1,135,000.00 |
| FIXED INCOME | VIATRIS INC | INDUSTRIALS | United States | $258,064.85 | ($1,583.65) | 375,000.00 |
| FIXED INCOME | VIATRIS INC | INDUSTRIALS | United States | $294,738.76 | $17,927.82 | 375,000.00 |
| FIXED INCOME | VIATRIS INC | INDUSTRIALS | United States | $127,311.99 | $2,415.31 | 185,000.00 |
| FIXED INCOME | VIATRIS INC | INDUSTRIALS | United States | $2,752,691.68 | ($68,548.32) | 4,000,000.00 |
| FIXED INCOME | VICI PROPERTIES LP | BANKS & FINANCE | United States | $488,227.06 | $11,373.25 | 489,000.00 |
| FIXED INCOME | VICI PROPERTIES LP | BANKS & FINANCE | United States | $631,003.53 | ($873.00) | 630,000.00 |
| FIXED INCOME | VICI PROPERTIES LP | BANKS & FINANCE | United States | $13,860,034.49 | $172,192.66 | 13,613,000.00 |
| FIXED INCOME | VICI PROPERTIES LP | BANKS & FINANCE | United States | $798,615.68 | $1,375.33 | 790,000.00 |
| FIXED INCOME | VICI PROPERTIES LP | BANKS & FINANCE | United States | $1,852,574.08 | ($40,552.44) | 2,000,000.00 |
| FIXED INCOME | VIPER ENERGY PARTNERS LL | INDUSTRIALS | United States | $368,162.71 | $6,023.66 | 355,000.00 |
| FIXED INCOME | VIPER ENERGY PARTNERS LL | INDUSTRIALS | United States | $396,431.41 | ($3,648.64) | 390,000.00 |
| FIXED INCOME | VIPER ENERGY PARTNERS LL | INDUSTRIALS | United States | $706,461.09 | ($2,047.39) | 695,000.00 |
| FIXED INCOME | VIPER ENERGY PARTNERS LL | INDUSTRIALS | United States | $684,471.53 | $11,198.93 | 660,000.00 |
| FIXED INCOME | VIRGIN MEDIA SECURED FINA | CORPORATE | United Kingdom | $2,973,964.55 | ($501,089.35) | 2,525,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $20,721.59 | $50.32 | 25,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $19,482.29 | $1,866.59 | 34,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $62,441.65 | ($2,113.44) | 65,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $890,438.71 | ($16,769.83) | 895,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $350,970.55 | ($28,379.52) | 557,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,691,336.09 | ($17,587.16) | 1,700,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,558,835.13 | $24,496.80 | 1,500,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,989,807.16 | ($36,777.84) | 2,000,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $999,249.44 | ($1,600.00) | 1,000,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,004,285.56 | ($5,100.00) | 1,000,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $2,976,469.91 | ($143,448.31) | 3,500,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $886,729.93 | ($118,486.74) | 1,000,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,021,107.29 | $5,141.73 | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $1,019,632.58 | $2,814.80 | 1,000,000.00 |
| FIXED INCOME | VIRGINIA ELECTRIC AND POW | UTILITIES | United States | $4,974,517.90 | $20,955.40 | 5,000,000.00 |
| FIXED INCOME | VISTRA OPERATIONS CO LLC | UTILITIES | United States | $526,356.25 | $26,507.41 | 477,000.00 |
| FIXED INCOME | VISTRA OPERATIONS CO LLC | UTILITIES | United States | $3,722,011.81 | $7,555.17 | 3,373,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $4,028,719.06 | $152,499.64 | 4,000,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $9,013,310.00 | $666,730.00 | 9,000,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $1,905,096.08 | $105,636.08 | 2,000,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $2,014,359.53 | $9,488.42 | 2,000,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $5,007,394.44 | $244,235.00 | 5,000,000.00 |
| FIXED INCOME | VMWARE LLC | INDUSTRIALS | United States | $1,602,110.48 | ($22,358.48) | 1,802,000.00 |
| FIXED INCOME | VODAFONE GROUP PLC | UNITED KINGDOM PR | United Kingdom | $458,479.85 | $9,002.10 | 435,000.00 |
| FIXED INCOME | VODAFONE GROUP PLC | YANKEE BONDS - COI | United Kingdom | $1,803,794.95 | ($123,201.04) | 2,000,000.00 |
| FIXED INCOME | VODAFONE GROUP PLC | YANKEE BONDS - COI | United Kingdom | $2,127,135.70 | ($132,356.20) | 2,500,000.00 |
| FIXED INCOME | VODAFONE GROUP PLC | YANKEE BONDS - COI | United Kingdom | $950,593.32 | ($49,367.51) | 1,000,000.00 |
| FIXED INCOME | VOLKSWAGEN AUTO LEASE T | CARS | United States | $2,005,980.48 | $3,371.08 | 2,000,000.00 |
| FIXED INCOME | VOLKSWAGEN AUTO LEASE T | CARS | United States | $3,242,351.83 | ($11,119.10) | 3,250,000.00 |
| FIXED INCOME | VOLKSWAGEN AUTO LOAN EI | CARS | United States | $1,004,545.67 | $3,225.15 | 1,000,000.00 |
| FIXED INCOME | VOLKSWAGEN AUTO LOAN EI | CARS | United States | $992,320.38 | ($8,709.60) | 1,000,000.00 |
| FIXED INCOME | VOLKSWAGEN GROUP OF AM | UTILITIES | United States | $203,819.44 | ($1,074.00) | 200,000.00 |
| FIXED INCOME | VORNADO REALTY LP | BANKS & FINANCE | United States | $455,818.52 | $2,228.14 | 442,000.00 |
| FIXED INCOME | VOYA FINANCIAL INC | BANKS & FINANCE | United States | $1,523,699.30 | ($3,553.86) | 1,500,000.00 |
| FIXED INCOME | VOYA FINANCIAL INC | BANKS & FINANCE | United States | $996,902.82 | ($15,484.96) | 1,000,000.00 |
| FIXED INCOME | VULCAN MATERIALS CO | BANKS & FINANCE | United States | $5,061,889.85 | ($100,042.84) | 5,000,000.00 |
| FIXED INCOME | VULCAN MATERIALS CO | INDUSTRIALS | United States | $4,799,174.23 | ($84,906.37) | 5,000,000.00 |
| FIXED INCOME | WACHOVIA CORP | BANKS & FINANCE | United States | $1,033,668.33 | ($194,320.00) | 1,000,000.00 |
| FIXED INCOME | WACHOVIA CORP | BANKS & FINANCE | United States | $18,710,386.90 | ($382,729.51) | 18,104,000.00 |
| FIXED INCOME | WALMART INC | INDUSTRIALS | United States | $1,561,190.22 | $13,150.39 | 1,535,000.00 |
| FIXED INCOME | WALT DISNEY CO/THE | INDUSTRIALS | United States | $2,820,244.66 | ($115,063.68) | 2,500,000.00 |
| FIXED INCOME | WALT DISNEY CO/THE | INDUSTRIALS | United States | $4,939,568.74 | ($13,319.45) | 5,000,000.00 |
| FIXED INCOME | WASHINGTON CNTY OR SCH | US TAXABLE MUNI BC | United States | $5,279,001.00 | $2,106.00 | 5,400,000.00 |
| FIXED INCOME | WASHINGTON UNIVERSITY/TH | BANKS & FINANCE | United States | $734,057.93 | ($39,305.99) | 1,000,000.00 |
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $1,770,759.95 | ($246,248.94) | 2,000,000.00 |
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $920,498.58 | ($81,418.09) | 1,000,000.00 |
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $1,015,050.14 | $10,033.47 | 1,000,000.00 |
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $4,939,789.00 | ($116,811.00) | 5,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $1,770,759.95 | ($95,538.94) | 2,000,000.00 |
| FIXED INCOME | WASTE CONNECTIONS INC | YANKEE BONDS - COI | Canada | $920,498.58 | ($81,418.09) | 1,000,000.00 |
| FIXED INCOME | WASTE MANAGEMENT INC | INDUSTRIALS | United States | $1,012,999.31 | ($18,015.69) | 1,000,000.00 |
| FIXED INCOME | WASTE MANAGEMENT INC | INDUSTRIALS | United States | $1,356,150.99 | $9,000.99 | 2,250,000.00 |
| FIXED INCOME | WASTE MANAGEMENT INC | INDUSTRIALS | United States | $1,270,912.99 | $6,080.23 | 1,250,000.00 |
| FIXED INCOME | WEBSTER FINANCIAL CORP | BANKS & FINANCE | United States | $201,941.25 | $1,459.60 | 197,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $962,055.32 | ($8,924.74) | 963,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $272,732.20 | ($2,229.99) | 273,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $353,497.79 | ($4,205.47) | 345,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $829,185.80 | ($6,779.83) | 830,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $3,896,672.67 | ($17,657.84) | 3,803,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $2,887,094.70 | ($2,580.70) | 2,835,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $946,413.22 | ($52,174.56) | 1,000,000.00 |
| FIXED INCOME | WEC ENERGY GROUP INC | UTILITIES | United States | $2,049,262.52 | $8,116.96 | 2,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $2,669,974.67 | ($151,325.36) | 2,665,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $2,246,267.04 | ($199,679.35) | 2,400,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,865,563.11 | ($572,043.39) | 2,425,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $2,056,375.31 | $33,671.16 | 1,975,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $741,110.20 | $13,974.70 | 710,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,224,058.10 | $10,932.00 | 1,200,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $689,875.11 | $8,024.00 | 680,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $191,423.46 | ($1,630.43) | 187,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $215,528.96 | ($4,812.70) | 207,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $115,082.08 | ($3,851.50) | 110,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $115,265.47 | ($2,674.53) | 113,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,177,468.29 | ($28,219.00) | 1,180,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,636,282.34 | $93,802.74 | 1,759,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $856,126.30 | ($3,420.17) | 784,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $413,012.65 | ($657.19) | 412,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $334,789.87 | $4,402.97 | 323,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $666,566.79 | ($15,933.57) | 668,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $438,125.23 | ($17,413.27) | 445,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,230,887.00 | ($29,270.69) | 1,600,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $848,659.89 | ($86,863.61) | 1,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $689,518.06 | ($8,808.17) | 680,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $842,896.54 | ($1,288.85) | 822,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $726,759.48 | ($15,999.07) | 698,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,782,469.34 | ($39,234.23) | 1,700,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $2,476,070.99 | $1,714.68 | 2,470,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,767,120.15 | $5,679.89 | 1,706,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $558,798.51 | ($13,392.07) | 560,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $5,582,649.95 | ($113,308.99) | 5,685,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,212,706.34 | $15,948.83 | 1,170,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,697,319.78 | ($72,967.22) | 2,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $4,009,831.56 | ($6,380.44) | 4,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $981,996.47 | ($19,931.22) | 1,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,860,468.84 | ($161,678.38) | 2,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $3,070,964.66 | $8,460.66 | 3,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $5,127,107.89 | $65,176.05 | 5,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $9,436,602.36 | $111,860.07 | 9,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $10,919,978.28 | ($270,829.50) | 10,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $3,131,451.51 | $64,388.01 | 3,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $3,109,503.44 | $40,894.44 | 3,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,996,239.35 | ($27,775.54) | 2,000,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $293,472.00 | ($1,764.45) | 323,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $163,721.26 | $1,003.34 | 176,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $430,270.56 | ($2,247.57) | 507,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,572,709.57 | $20,022.13 | 1,551,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,157,700.96 | $9,813.32 | 1,129,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $163,567.77 | ($2,344.52) | 156,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $568,880.36 | $3,253.44 | 545,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $1,804,548.50 | $5,243.80 | 1,741,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $856,853.18 | ($1,992.06) | 837,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $761,332.54 | $1,054.88 | 735,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $24,827,507.24 | ($287,580.93) | 24,212,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $15,615,568.94 | ($150,073.01) | 14,300,000.00 |
| FIXED INCOME | WELLS FARGO & CO | BANKS & FINANCE | United States | $11,962,144.77 | $238,030.00 | 11,460,000.00 |
| FIXED INCOME | WELLS FARGO BANK NA | BANKS & FINANCE | United States | $20,456,800.00 | ($30,400.00) | 20,000,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $1,589,092.33 | $1,728.82 | 1,534,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $325,383.71 | ($1,585.44) | 316,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $3,089,085.87 | ($15,051.63) | 3,000,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $1,942,052.30 | ($14,427.99) | 1,891,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $375,735.37 | ($7,996.86) | 371,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $368,397.95 | $27,078.30 | 372,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $4,928,993.92 | ($235,287.75) | 5,000,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $5,208,750.83 | $85,230.00 | 5,000,000.00 |
| FIXED INCOME | WELLS FARGO COMMERCIAL | COMMERCIAL MORTG | United States | $3,115,818.16 | $11,324.25 | 3,150,000.00 |
| FIXED INCOME | WELLTOWER OP LLC | BANKS & FINANCE | United States | $165,080.85 | ($7,562.42) | 165,000.00 |
| FIXED INCOME | WELLTOWER OP LLC | BANKS & FINANCE | United States | $2,008,321.20 | ($8,803.24) | 2,000,000.00 |
| FIXED INCOME | WELLTOWER OP LLC | BANKS & FINANCE | United States | $952,280.99 | ($48,910.12) | 1,000,000.00 |
| FIXED INCOME | WELLTOWER OP LLC | BANKS & FINANCE | United States | $5,782,810.41 | $68,985.66 | 6,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $81,478.87 | $113.08 | 80,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $70,187.30 | ($1,828.39) | 66,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $271,491.34 | ($699.40) | 271,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $533,458.65 | ($3,637.23) | 531,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $680,480.44 | $19,187.66 | 765,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $2,126,887.87 | $72,606.76 | 2,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $2,003,626.18 | ($28,241.60) | 2,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $3,013,890.69 | ($33,899.31) | 3,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | YANKEE BONDS - COI | United States | $4,514,833.94 | $23,833.94 | 4,500,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $444,090.40 | ($2,177.93) | 500,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $912,721.60 | $28,733.82 | 1,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $7,032,411.61 | ($73,038.39) | 7,000,000.00 |
| FIXED INCOME | WESTERN MIDSTREAM OPER | INDUSTRIALS | United States | $3,390,627.03 | ($38,136.72) | 3,375,000.00 |
| FIXED INCOME | WESTERN UNION CO/THE | BANKS & FINANCE | United States | $1,040,156.54 | ($17,021.24) | 1,000,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $4,238,523.70 | ($581,701.92) | 4,175,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $343,559.93 | ($227.36) | 340,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $5,052,351.88 | $33,424.10 | 5,000,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $1,000,568.33 | ($3,490.00) | 1,000,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $3,654,774.93 | ($45,805.07) | 3,600,000.00 |
| FIXED INCOME | WESTINGHOUSE AIR BRAKE T | INDUSTRIALS | United States | $70,732.93 | $467.94 | 70,000.00 |
| FIXED INCOME | WESTLAKE CORP | INDUSTRIALS | United States | $699,029.56 | $15,195.61 | 1,000,000.00 |
| FIXED INCOME | WESTLAKE CORP | INDUSTRIALS | United States | $2,844,309.74 | ($17,836.01) | 2,850,000.00 |
| FIXED INCOME | WESTLAKE CORP | INDUSTRIALS | United States | $6,969,812.71 | ($85,688.83) | 7,013,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $20,161,200.00 | $23,800.00 | 20,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $5,072,364.99 | $40,373.60 | 5,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $2,016,120.00 | ($900.00) | 2,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $3,003,734.41 | ($29,875.59) | 3,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $1,906,379.39 | ($117,032.28) | 2,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $947,359.02 | ($54,865.23) | 1,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $3,034,037.14 | ($8,077.44) | 3,000,000.00 |
| FIXED INCOME | WESTPAC BANKING CORP | YANKEE BONDS - COI | Australia | $2,043,604.29 | $30,568.12 | 2,000,000.00 |
| FIXED INCOME | WEYERHAEUSER CO | INDUSTRIALS | United States | $981,170.61 | ($11,973.83) | 1,000,000.00 |
| FIXED INCOME | WEYERHAEUSER CO | BANKS & FINANCE | United States | $4,183,179.50 | ($125,217.80) | 3,679,000.00 |
| FIXED INCOME | WEYERHAEUSER CO | BANKS & FINANCE | United States | $5,003,180.30 | ($131,499.24) | 4,547,000.00 |
| FIXED INCOME | WEYERHAEUSER CO | INDUSTRIALS | United States | $981,170.61 | $25,886.17 | 1,000,000.00 |
| FIXED INCOME | WF CARD ISSUANCE TRUST A | CARDS | United States | $1,503,619.54 | $982.44 | 1,500,000.00 |
| FIXED INCOME | WFRBS COMMERCIAL MORTG | COMMERCIAL MORTG | United States | $1,370,947.03 | ($142,598.59) | 1,414,848.60 |
| FIXED INCOME | WHIRLPOOL CORP | INDUSTRIALS | United States | $92,691.22 | ($7,581.00) | 100,000.00 |
| FIXED INCOME | WHIRLPOOL CORP | INDUSTRIALS | United States | $278,073.67 | ($15,681.00) | 300,000.00 |
| FIXED INCOME | WHIRLPOOL CORP | INDUSTRIALS | United States | $434,754.44 | ($43,805.00) | 500,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $437,961.31 | ($30,975.66) | 440,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,075,306.16 | $8,896.16 | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $137,736.11 | ($1,411.52) | 135,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $113,754.60 | ($2,073.56) | 110,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $73,234.64 | ($1,362.69) | 70,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $236,913.46 | ($4,644.36) | 235,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $5,081,925.15 | $26,157.21 | 5,010,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,014,356.32 | ($557.57) | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,825,630.03 | ($195,721.08) | 2,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $931,025.04 | ($61,544.09) | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $981,175.10 | ($24,076.01) | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,037,132.43 | $22,213.54 | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $994,963.15 | ($4,365.32) | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,011,227.79 | $1,490.57 | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $1,851,005.15 | ($78,981.12) | 2,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $881,323.12 | ($40,097.66) | 1,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $2,738,445.05 | ($214,311.62) | 3,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $3,024,427.20 | ($57,378.63) | 3,000,000.00 |
| FIXED INCOME | WILLIAMS COS INC/THE | INDUSTRIALS | United States | $3,483,783.19 | ($20,265.14) | 3,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | WILLIS NORTH AMERICA INC | BANKS & FINANCE | United States | $1,007,412.01 | ($18,625.49) | 1,000,000.00 |
| FIXED INCOME | WILLIS NORTH AMERICA INC | BANKS & FINANCE | United States | $954,980.29 | ($51,895.82) | 1,000,000.00 |
| FIXED INCOME | WILLIS NORTH AMERICA INC | BANKS & FINANCE | United States | $1,019,840.38 | $15,674.27 | 1,000,000.00 |
| FIXED INCOME | WISCONSIN ELECTRIC POWE | UTILITIES | United States | $784,509.45 | ($15,538.67) | 793,000.00 |
| FIXED INCOME | WISCONSIN ELECTRIC POWE | UTILITIES | United States | $2,967,879.39 | ($55,883.94) | 3,000,000.00 |
| FIXED INCOME | WISCONSIN ELECTRIC POWE | UTILITIES | United States | $3,057,276.18 | $20,789.51 | 3,000,000.00 |
| FIXED INCOME | WISCONSIN POWER AND LIGI | UTILITIES | United States | $3,010,019.63 | $4,055.45 | 3,449,000.00 |
| FIXED INCOME | WISCONSIN POWER AND LIGI | UTILITIES | United States | $1,012,496.97 | $1,841.97 | 1,000,000.00 |
| FIXED INCOME | WISCONSIN POWER AND LIGI | UTILITIES | United States | $872,722.42 | ($132,875.08) | 1,000,000.00 |
| FIXED INCOME | WISCONSIN POWER AND LIGI | UTILITIES | United States | $3,740,429.84 | ($60,487.51) | 3,636,000.00 |
| FIXED INCOME | WISCONSIN PUBLIC SERVICE | UTILITIES | United States | $1,002,677.36 | ($324.31) | 1,000,000.00 |
| FIXED INCOME | WISCONSIN PUBLIC SERVICE | UTILITIES | United States | $2,009,873.40 | ($30,233.82) | 2,000,000.00 |
| FIXED INCOME | WOODSIDE FINANCE LTD | YANKEE BONDS - COI | Australia | $2,903,567.72 | $137,031.47 | 2,775,000.00 |
| FIXED INCOME | WOODSIDE FINANCE LTD | YANKEE BONDS - COI | Australia | $5,044,368.03 | $34,354.70 | 5,000,000.00 |
| FIXED INCOME | WOODSIDE FINANCE LTD | YANKEE BONDS - COI | Australia | $999,173.07 | $30,491.40 | 1,000,000.00 |
| FIXED INCOME | WORKDAY INC | INDUSTRIALS | United States | $1,001,770.00 | ($6,390.00) | 1,000,000.00 |
| FIXED INCOME | WORKDAY INC | INDUSTRIALS | United States | $981,030.39 | ($28,159.61) | 1,000,000.00 |
| FIXED INCOME | WORLD FINANCIAL NETWORK | CARDS | United States | $176,930.44 | ($3,569.07) | 175,000.00 |
| FIXED INCOME | WORLD FINANCIAL NETWORK | CARDS | United States | $215,925.26 | ($1,386.71) | 215,000.00 |
| FIXED INCOME | WORLD OMNI AUTO RECEIVA | CARS | United States | $1,005,872.22 | $3,843.90 | 1,000,000.00 |
| FIXED INCOME | WORLD OMNI AUTO RECEIVA | CARS | United States | $2,240,128.61 | ($3,692.85) | 2,236,000.00 |
| FIXED INCOME | WORLD OMNI AUTO RECEIVA | CARS | United States | $1,503,179.80 | $418.92 | 1,500,000.00 |
| FIXED INCOME | WORLD OMNI AUTO RECEIVA | CARS | United States | $1,745,275.39 | ($7,759.69) | 1,750,000.00 |
| FIXED INCOME | WORLD OMNI AUTOMOBILE LI | CARS | United States | $2,004,968.89 | $1,170.00 | 2,000,000.00 |
| FIXED INCOME | WP CAREY INC | BANKS & FINANCE | United States | $706,913.35 | ($1,043.90) | 715,000.00 |
| FIXED INCOME | WP CAREY INC | INDUSTRIALS | United States | $995,351.84 | ($11,160.94) | 1,000,000.00 |
| FIXED INCOME | WP CAREY INC | BANKS & FINANCE | United States | $1,010,531.50 | $21,952.19 | 1,000,000.00 |
| FIXED INCOME | WP CAREY INC | BANKS & FINANCE | United States | $1,824,977.89 | ($24,129.11) | 1,800,000.00 |
| FIXED INCOME | WPP 2025 LLC/DELAWARE | INDUSTRIALS | United States | $6,220,624.09 | ($73,745.32) | 6,240,000.00 |
| FIXED INCOME | WRKCO INC | INDUSTRIALS | United States | $2,889,512.04 | ($66,417.96) | 3,000,000.00 |
| FIXED INCOME | WW GRAINGER INC | INDUSTRIALS | United States | $1,967,372.04 | ($56,753.52) | 2,000,000.00 |
| FIXED INCOME | WW GRAINGER INC | INDUSTRIALS | United States | $983,686.02 | ($28,376.76) | 1,000,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $2,176,761.99 | ($10,929.54) | 2,195,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $243,868.88 | $735.51 | 240,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $226,654.62 | $4,630.86 | 220,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $986,742.78 | ($16,180.00) | 1,000,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $882,390.03 | ($117,852.75) | 1,000,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $999,371.67 | ($1,480.00) | 1,000,000.00 |
| FIXED INCOME | XCEL ENERGY INC | UTILITIES | United States | $10,833,563.00 | ($227,603.67) | 10,500,000.00 |
| FIXED INCOME | XILINX INC | INDUSTRIALS | United States | $1,384,808.61 | ($4,850.14) | 1,500,000.00 |
| FIXED INCOME | XYLEM INC/NY | INDUSTRIALS | United States | $2,004,113.33 | ($2,600.00) | 2,000,000.00 |
| FIXED INCOME | YALE UNIVERSITY | INDUSTRIALS | United States | $1,980,470.76 | ($216,381.02) | 2,190,000.00 |
| FIXED INCOME | YALE UNIVERSITY | INDUSTRIALS | United States | $5,076,750.82 | $27,129.15 | 5,000,000.00 |
| FIXED INCOME | YALE UNIVERSITY | INDUSTRIALS | United States | $2,085,372.41 | $50,422.72 | 2,306,000.00 |
| FIXED INCOME | YALE UNIVERSITY | INDUSTRIALS | United States | $2,030,700.33 | $10,851.66 | 2,000,000.00 |
| FIXED INCOME | YAMANA GOLD INC | YANKEE BONDS - COI | Canada | $3,830,960.90 | ($461,265.21) | 4,250,000.00 |
| FIXED INCOME | YUM! BRANDS INC | UTILITIES | United States | $403,895.00 | ($1,760.00) | 400,000.00 |
| FIXED INCOME | ZIMMER BIOMET HOLDINGS IN | INDUSTRIALS | United States | $4,062,136.16 | ($79,108.28) | 4,000,000.00 |
| FIXED INCOME | ZIMMER BIOMET HOLDINGS IN | INDUSTRIALS | United States | $3,046,602.12 | ($35,411.21) | 3,000,000.00 |
| FIXED INCOME | ZOETIS INC | INDUSTRIALS | United States | $907,372.86 | ($88,612.70) | 1,000,000.00 |
| FIXED INCOME | ZOETIS INC | INDUSTRIALS | United States | $3,025,319.47 | ($18,592.20) | 3,000,000.00 |
| FIXED INCOME | ZOETIS INC | INDUSTRIALS | United States | $5,030,720.21 | $19,814.65 | 5,000,000.00 |
| FIXED INCOME | ZOETIS INC | INDUSTRIALS | United States | $1,066,030.07 | $4,777.09 | 1,250,000.00 |
| FIXED INCOME | ZOETIS INC | INDUSTRIALS | United States | $907,372.86 | ($88,612.70) | 1,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | BARCLAYS US DEBT INDEX FU | US CASH FUNDS | United States | $100,250.81 | $0.00 | 100,166.72 |
| CASH & TEMPOR | BARCLAYS US DEBT INDEX FU | US CASH FUNDS | United States | $54,918.99 | $0.00 | 54,872.93 |
| CASH & TEMPOR | BARCLAYS US DEBT INDEX FU | US CASH FUNDS | United States | $59,422.77 | $0.00 | 59,372.93 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $71,131,245.75 | $25,410,044.91 | 4,216,985.68 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $54,730,685.44 | $18,254,665.23 | 3,244,685.43 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $109,238,976.57 | $31,217,976.30 | 6,476,186.31 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $107,902,681.25 | $29,728,081.51 | 6,396,964.61 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $96,271,983.69 | $26,214,153.68 | 5,707,443.65 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $80,886,476.91 | $22,257,473.39 | 4,795,320.41 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $76,933,653.37 | $19,646,852.17 | 4,560,978.95 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $53,964,800.24 | $13,863,039.64 | 3,199,280.25 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $45,794,006.50 | $11,032,777.91 | 2,714,878.22 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $46,872,022.07 | $9,839,780.47 | 2,778,787.91 |
| CASH & TEMPOR | FRS PRINCIPAL REAL ASSET I | OTHER | United States | $13,426,623.35 | $1,750,143.58 | 795,991.66 |
| CASH & TEMPOR | US CASH | US CASH | United States | $0.00 | $0.00 | 1.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $0.01 | $0.00 | 1.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $0.01 | $0.00 | 1.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $0.01 | $0.00 | 1.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | ($0.01) | $0.00 | 1.00 |
| CASH & TEMPOR | US CASH OTHER | OTHER | United States | $195,015.56 | $0.00 | 195,015.56 |
| CASH & TEMPOR | US CASH OTHER | OTHER | United States | $106,832.63 | $0.00 | 106,832.63 |
| CASH & TEMPOR | US CASH OTHER | OTHER | United States | $115,593.73 | $0.00 | 115,593.73 |
| EQUITIES | AGGREGATE FRS CORE PLUS | US EQUITY FUNDS | United States | $366,999,597.20 | $58,212,012.86 | 25,929,658.57 |
| EQUITIES | AGGREGATE FRS REAL ASSE | US EQUITY FUNDS | United States | $169,673,192.65 | $28,774,001.61 | 11,992,145.19 |
| EQUITIES | AGGREGATE FRS STABLE VA | US EQUITY FUNDS | United States | $1,313,894,775.43 | $90,367,566.34 | 115,303,558.77 |
| EQUITIES | AGGREGATE FRS US STOCK I | US EQUITY FUNDS | United States | $2,502,436,910.60 | $1,380,370,906.24 | 104,478,210.16 |
| EQUITIES | AMERICAN EUROPAC MTU | US EQUITY FUNDS | United States | $156,585,347.36 | $75,813,321.91 | 936,364.89 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $3,454,280.64 | $1,535,567.24 | 244,651.82 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $3,536,334.74 | $1,569,321.58 | 250,463.36 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $8,705,300.67 | $3,607,213.65 | 616,558.95 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $17,638,922.05 | $7,342,788.67 | 1,249,288.88 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $24,244,348.70 | $9,925,609.83 | 1,717,122.80 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $26,518,765.34 | $10,959,528.33 | 1,878,209.93 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $28,455,201.22 | $11,275,467.27 | 2,015,359.35 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $23,850,954.42 | $9,156,563.97 | 1,689,260.38 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $20,831,879.07 | $7,573,262.05 | 1,475,432.27 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $21,564,597.97 | $7,449,358.13 | 1,527,327.60 |
| EQUITIES | ARIEL SMID VALUE MTU | US EQUITY FUNDS | United States | $6,195,791.38 | $1,414,053.17 | 438,821.22 |
| EQUITIES | DODGE & COX GLOBAL STOC | US EQUITY FUNDS | United States | $156,361,258.19 | $39,693,219.88 | 11,467,190.77 |
| EQUITIES | DODGE & COX INT'L STOCK F | US EQUITY FUNDS | United States | $104,844,455.09 | $35,245,616.58 | 6,582,913.38 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $522,609,523.79 | $244,449,969.12 | 8,519,994.30 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $60,773,987.49 | $27,806,385.19 | 990,785.67 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $57,994,187.97 | $26,636,880.41 | 945,467.18 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $141,768,877.90 | $62,873,304.88 | 2,311,228.51 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $300,288,682.69 | $136,245,671.40 | 4,895,543.90 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $403,572,191.36 | $184,411,278.61 | 6,579,353.45 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $442,658,143.73 | $204,403,424.33 | 7,216,563.59 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $503,504,114.53 | $229,976,832.51 | 8,208,522.79 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $409,751,639.14 | $178,332,422.54 | 6,680,095.70 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $351,468,452.63 | $140,591,577.26 | 5,729,917.04 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $362,466,159.36 | $128,970,778.47 | 5,909,210.36 |
| EQUITIES | FRS FOREIGN STOCK IN FD M | MULTINATL EQUITY F | United States | $103,363,029.41 | $24,068,380.21 | 1,685,105.96 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $2,762,833,827.06 | $1,791,207,406.57 | 20,512,787.17 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $104,264,190.90 | $52,789,928.53 | 774,114.29 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $98,979,349.06 | $50,998,960.42 | 734,876.74 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $244,113,605.71 | $118,583,750.64 | 1,812,432.72 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $515,122,630.17 | $262,977,713.83 | 3,824,551.73 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $696,044,832.33 | $371,708,619.28 | 5,167,816.96 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $763,501,187.23 | $427,167,565.96 | 5,668,649.78 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $863,395,515.86 | $481,872,921.42 | 6,410,319.83 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $705,317,427.43 | $364,150,848.42 | 5,236,661.77 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $606,809,129.66 | $274,286,696.57 | 4,505,282.37 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $625,446,185.28 | $231,567,500.59 | 4,643,654.05 |
| EQUITIES | FRS US STOCK MARKET FD M | US EQUITY FUNDS | United States | $178,702,470.24 | $36,054,521.57 | 1,326,784.73 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| EQUITIES | NEW PERSPECTIVE MTU | US EQUITY FUNDS | United States | $290,772,236.75 | $191,294,410.20 | 2,696,839.30 |
| EQUITIES | SELF DIRECTED ACCOUNT VA | OTHER | United States | $2,198,115,561.98 | $0.00 | 2,198,115,561.98 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $2,238,160.01 | $1,090,751.64 | 8,813.57 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $1,864,704.47 | $930,775.54 | 7,342.95 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $5,269,306.58 | $2,380,285.43 | 20,749.81 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $8,923,307.88 | $3,956,156.46 | 35,138.77 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $11,501,424.30 | $5,266,167.43 | 45,291.04 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $12,670,746.90 | $5,347,951.51 | 49,895.67 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $15,346,051.55 | $6,430,022.49 | 60,430.66 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $12,472,636.95 | $5,021,040.97 | 49,115.54 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $10,761,091.41 | $3,895,029.38 | 42,375.71 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $11,180,408.62 | $3,575,612.19 | 44,026.93 |
| EQUITIES | T ROWE SMALL CAP MTU | US EQUITY FUNDS | United States | $3,187,996.85 | $698,074.61 | 12,553.90 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $44,834,893.72 | $4,903,675.87 | 3,530,568.47 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $32,906,147.29 | $4,444,248.40 | 2,591,227.42 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $62,045,062.91 | $7,132,895.87 | 4,885,800.42 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $69,971,674.09 | $7,250,679.21 | 5,509,989.33 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $46,519,346.29 | $4,339,718.21 | 3,663,212.37 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $25,780,289.48 | $2,443,656.45 | 2,030,094.63 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $18,269,912.50 | $1,808,787.22 | 1,438,682.50 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $14,507,672.88 | $1,258,645.75 | 1,142,421.18 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $12,324,865.53 | $1,047,810.24 | 970,533.84 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $12,922,636.22 | $944,048.45 | 1,017,605.89 |
| FIXED INCOME | ALLSPRING CFI MTU | US FIXED INCOME FU | United States | $3,672,900.11 | $168,768.61 | 289,226.19 |
| FIXED INCOME | BGI LEHMAN AGGREGATE MT | US FIXED INCOME FU | United States | $133,637,738.83 | $9,741,601.76 | 6,029,731.66 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $62,210,199.73 | $8,505,887.48 | 2,639,485.04 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $45,735,625.09 | $6,449,070.16 | 1,940,493.66 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $86,825,508.69 | $10,468,822.76 | 3,683,875.51 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $95,064,704.60 | $10,607,896.60 | 4,033,452.18 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $64,415,293.12 | $6,714,471.22 | 2,733,043.83 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $35,961,718.84 | $3,751,852.32 | 1,525,801.54 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $25,420,571.24 | $2,907,316.43 | 1,078,556.53 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $20,334,407.66 | $2,031,872.91 | 862,758.28 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $17,480,479.42 | $1,584,584.40 | 741,670.40 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $18,115,857.82 | $1,416,268.23 | 768,628.55 |
| FIXED INCOME | FIDELITY INTER DUR FD MTU | US FIXED INCOME FU | United States | $5,123,441.36 | $216,750.39 | 217,379.90 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $111,763,215.68 | $9,382,987.88 | 4,980,361.90 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $81,987,962.14 | $7,863,330.74 | 3,653,525.18 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $155,087,217.31 | $12,857,239.06 | 6,910,954.23 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $172,976,827.56 | $12,747,039.05 | 7,708,146.16 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $113,530,011.91 | $8,662,996.64 | 5,059,093.39 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $63,449,761.14 | $4,968,718.76 | 2,827,430.93 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $45,603,474.76 | $3,585,287.95 | 2,032,169.59 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $36,594,517.24 | $2,738,101.89 | 1,630,714.89 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $30,878,354.01 | $2,268,781.64 | 1,375,992.78 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $32,256,154.18 | $2,135,504.93 | 1,437,389.94 |
| FIXED INCOME | FRS US ENHANCED BD FD MT | US FIXED INCOME FU | United States | $9,167,915.14 | $398,338.21 | 408,538.13 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $29,709,274.76 | $4,546,401.94 | 2,205,646.46 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $21,716,273.62 | $4,022,771.64 | 1,612,238.01 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $41,756,060.62 | $6,470,379.14 | 3,100,011.96 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $46,600,555.21 | $6,119,501.16 | 3,459,672.12 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $29,754,306.30 | $3,718,870.18 | 2,208,989.64 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $17,254,097.24 | $1,944,688.56 | 1,280,961.54 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $12,855,213.26 | $1,534,820.45 | 954,383.97 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $10,193,838.11 | $1,110,264.12 | 756,800.80 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $8,763,135.87 | $908,796.74 | 650,584.03 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $9,036,702.33 | $819,425.45 | 670,893.88 |
| FIXED INCOME | PRUDENTIAL CORE PLUS FUN | US FIXED INCOME FU | United States | $2,522,111.19 | $137,729.15 | 187,244.07 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $32,346,467.38 | $9,756,777.59 | 990,986.35 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $33,142,586.40 | $9,331,445.66 | 1,015,376.74 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $86,318,029.67 | $21,331,003.88 | 2,644,492.46 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $106,880,850.01 | $25,633,338.10 | 3,274,467.73 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $95,966,276.81 | $21,439,422.63 | 2,940,082.12 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $80,639,097.18 | $18,354,894.62 | 2,470,509.18 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $77,395,801.41 | $16,884,720.54 | 2,371,145.57 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $53,843,324.44 | $11,063,107.48 | 1,649,577.34 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $46,286,429.41 | $8,079,074.48 | 1,418,059.64 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $47,731,393.24 | $6,881,201.95 | 1,462,328.44 |
| FIXED INCOME | PRUDENTIAL HIGH YIELD FD I | US FIXED INCOME FU | United States | $13,818,170.33 | $988,190.24 | 423,342.00 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $64,891,698.47 | $8,591,008.53 | 4,491,956.88 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $66,562,238.49 | $7,498,141.45 | 4,607,595.61 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $173,228,446.31 | $16,552,248.63 | 11,991,282.85 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $214,973,702.65 | $20,471,522.12 | 14,880,988.25 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $193,504,096.89 | $18,859,369.54 | 13,394,811.35 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $162,472,494.77 | $16,117,883.21 | 11,246,730.44 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $155,719,524.36 | $14,532,071.10 | 10,779,273.85 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $109,505,489.18 | $10,090,025.22 | 7,580,229.01 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $94,269,566.52 | $7,086,187.34 | 6,525,562.40 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $96,680,043.10 | $5,563,623.58 | 6,692,421.29 |
| FIXED INCOME | PRUDENTIAL RETIREMENT RE | US FIXED INCOME FU | United States | $28,029,756.96 | $1,485,745.85 | 1,940,286.08 |
| FIXED INCOME | PRUDENTIAL US FIXED MTU | US FIXED INCOME FU | United States | $132,686,200.86 | $22,755,180.05 | 5,838,832.21 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $4,239,926.95 | $1,935,875.60 | 102,602.99 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $3,439,135.84 | $1,602,223.67 | 83,224.46 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $8,487,869.03 | $3,768,650.28 | 205,399.93 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $17,340,809.02 | $7,530,994.31 | 419,634.31 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $24,494,129.60 | $9,951,275.95 | 592,739.19 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $27,119,530.69 | $10,912,934.94 | 656,271.89 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $28,751,392.59 | $11,325,855.91 | 695,761.69 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $24,294,584.77 | $9,040,477.51 | 587,910.36 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $20,718,603.91 | $7,337,222.81 | 501,374.36 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $21,360,478.80 | $6,886,061.64 | 516,907.24 |
| FIXED INCOME | STEPHENS MID CAP GROWTH | US FIXED INCOME FU | United States | $6,079,240.99 | $1,180,530.46 | 147,112.98 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $708,192.77 | $0.00 | 684,982.75 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $833,874.68 | $0.00 | 786,673.95 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $313,416.66 | $0.00 | 289,010.68 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $660,925.65 | $0.00 | 664,580.08 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $626,876.13 | $0.00 | 617,713.78 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $346,774.54 | $0.00 | 357,824.32 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $515,159.38 | $0.00 | 536,300.99 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $658,058.14 | $0.00 | 857,732.08 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $510,782.25 | $0.00 | 696,400.52 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $755,608.02 | $0.00 | 920,070.22 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $743,841.60 | $0.00 | 1,040,525.08 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $388,024.06 | $0.00 | 525,130.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $468,959.81 | $0.00 | 662,642.75 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $341,278.41 | $0.00 | 476,306.56 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $308,189.43 | $0.00 | 435,819.03 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $371,896.80 | $0.00 | 654,966.97 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $351,359.86 | $0.00 | 658,890.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $410,244.78 | $0.00 | 785,563.41 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $542,400.77 | $0.00 | 708,520.48 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $648,681.57 | $0.00 | 737,339.24 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $658,367.91 | $0.00 | 709,960.76 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $344,657.67 | $0.00 | 371,110.42 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,681,634.93 | $0.00 | 1,819,124.35 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,712,670.44 | $0.00 | 1,863,603.70 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,832,717.23 | $0.00 | 2,022,018.61 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,935,661.18 | $0.00 | 2,085,909.22 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,785,572.64 | $0.00 | 1,794,094.59 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,944,689.61 | $0.00 | 2,052,356.22 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,721,090.40 | $0.00 | 1,748,915.64 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,966,481.26 | $0.00 | 2,045,754.23 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,842,678.50 | $0.00 | 1,822,449.31 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $2,093,246.90 | $0.00 | 2,137,471.18 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,830,549.32 | $0.00 | 1,824,601.12 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $2,189,102.78 | $0.00 | 2,216,094.81 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,917,300.83 | $0.00 | 1,929,708.86 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $2,330,898.79 | $0.00 | 2,329,850.36 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,961,232.50 | $0.00 | 1,983,868.44 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $2,396,402.91 | $0.00 | 2,444,087.05 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,976,054.76 | $0.00 | 2,033,375.62 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $2,326,054.74 | $0.00 | 2,387,852.36 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,019,476.46 | $0.00 | 1,051,255.93 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,366,286.55 | $0.00 | 1,396,921.03 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $1,609,427.04 | $0.00 | 1,721,201.89 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,502,728.13 | $0.00 | 1,599,259.43 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,470,271.16 | $0.00 | 1,494,983.23 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,582,337.32 | $0.00 | 1,623,442.90 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,175,256.61 | $0.00 | 1,207,558.81 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,358,618.41 | $0.00 | 1,423,725.37 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $387,959.30 | $0.00 | 375,244.48 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $456,809.85 | $0.00 | 430,952.54 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $171,694.65 | $0.00 | 158,324.66 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $362,065.61 | $0.00 | 364,067.57 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $343,412.75 | $0.00 | 338,393.46 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $189,968.62 | $0.00 | 196,021.87 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $282,212.52 | $0.00 | 293,794.24 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $360,494.74 | $0.00 | 469,879.32 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $279,814.66 | $0.00 | 381,499.32 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $413,934.12 | $0.00 | 504,029.14 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $407,488.30 | $0.00 | 570,016.24 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $212,565.77 | $0.00 | 287,674.78 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $256,903.67 | $0.00 | 363,006.27 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $186,957.76 | $0.00 | 260,928.33 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $168,831.08 | $0.00 | 238,748.62 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $203,731.00 | $0.00 | 358,801.35 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $192,480.54 | $0.00 | 360,950.64 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $224,738.64 | $0.00 | 430,344.17 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $297,135.79 | $0.00 | 388,138.82 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $355,358.11 | $0.00 | 403,926.20 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $360,664.44 | $0.00 | 388,927.83 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $188,808.97 | $0.00 | 203,300.21 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $921,226.44 | $0.00 | 996,545.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $938,228.18 | $0.00 | 1,020,911.83 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,003,991.73 | $0.00 | 1,107,694.05 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,060,386.07 | $0.00 | 1,142,694.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $978,165.18 | $0.00 | 982,833.64 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,065,331.99 | $0.00 | 1,124,313.47 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $942,840.77 | $0.00 | 958,083.89 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,077,269.80 | $0.00 | 1,120,696.80 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,009,448.67 | $0.00 | 998,366.80 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,146,714.04 | $0.00 | 1,170,940.81 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,002,804.12 | $0.00 | 999,545.60 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,199,225.42 | $0.00 | 1,214,012.09 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,050,327.98 | $0.00 | 1,057,125.29 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,276,903.54 | $0.00 | 1,276,329.19 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,074,394.45 | $0.00 | 1,086,794.78 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $1,312,787.74 | $0.00 | 1,338,909.87 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,082,514.32 | $0.00 | 1,113,915.60 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,274,249.89 | $0.00 | 1,308,103.61 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $558,485.47 | $0.00 | 575,894.77 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $748,473.57 | $0.00 | 765,255.62 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $881,669.81 | $0.00 | 942,901.85 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $823,218.44 | $0.00 | 876,099.83 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $805,437.99 | $0.00 | 818,975.66 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $866,829.63 | $0.00 | 889,347.91 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $643,824.32 | $0.00 | 661,519.98 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $744,272.83 | $0.00 | 779,939.47 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $419,774.95 | $0.00 | 406,017.42 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $494,271.79 | $0.00 | 466,293.97 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $185,774.93 | $0.00 | 171,308.51 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $391,757.79 | $0.00 | 393,923.92 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $371,575.24 | $0.00 | 366,144.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $205,547.51 | $0.00 | 212,097.18 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $305,356.13 | $0.00 | 317,887.63 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $390,058.10 | $0.00 | 508,413.05 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $302,761.63 | $0.00 | 412,785.20 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $447,879.92 | $0.00 | 545,363.43 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $440,905.48 | $0.00 | 616,761.97 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $229,997.80 | $0.00 | 311,266.33 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $277,971.75 | $0.00 | 392,775.59 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $202,289.74 | $0.00 | 282,326.47 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $182,676.54 | $0.00 | 258,327.84 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $220,438.51 | $0.00 | 388,225.84 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $208,265.43 | $0.00 | 390,551.38 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $243,168.94 | $0.00 | 465,635.71 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $321,503.22 | $0.00 | 419,969.20 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $384,500.22 | $0.00 | 437,051.27 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $390,241.71 | $0.00 | 420,822.91 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $204,292.76 | $0.00 | 219,972.39 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $996,774.12 | $0.00 | 1,078,269.75 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,015,170.14 | $0.00 | 1,104,634.49 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,086,326.80 | $0.00 | 1,198,533.51 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,147,345.92 | $0.00 | 1,236,404.10 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,058,382.27 | $0.00 | 1,063,433.58 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,152,697.44 | $0.00 | 1,216,515.86 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,020,160.99 | $0.00 | 1,036,654.16 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,165,614.24 | $0.00 | 1,212,602.59 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,092,231.26 | $0.00 | 1,080,240.59 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,240,753.45 | $0.00 | 1,266,966.99 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,085,041.79 | $0.00 | 1,081,516.05 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,297,571.16 | $0.00 | 1,313,570.45 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,136,462.98 | $0.00 | 1,143,817.73 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,381,619.48 | $0.00 | 1,380,998.04 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,162,503.09 | $0.00 | 1,175,920.34 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $1,420,446.47 | $0.00 | 1,448,710.82 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,171,288.85 | $0.00 | 1,205,265.28 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $1,378,748.22 | $0.00 | 1,415,378.20 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $604,285.59 | $0.00 | 623,122.58 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $809,854.18 | $0.00 | 828,012.49 |
| FIXED INCOME | US TREAS-CPI INFLAT | TREASURIES | United States | $953,973.54 | $0.00 | 1,020,227.08 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $890,728.71 | $0.00 | 947,946.78 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $871,490.13 | $0.00 | 886,137.99 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $937,916.35 | $0.00 | 962,281.31 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $696,622.88 | $0.00 | 715,769.72 |
| FIXED INCOME | US TREAS-CPI INFLAT | TIPS | United States | $805,308.95 | $0.00 | 843,900.52 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | ABN AMRO FDG USA DISC | COMMERCIAL PAPER | United States | $34,726,947.50 | $408,183.61 | 35,000,000.00 |
| CASH & TEMPOR | AGRICOLE CORP DISC | COMMERCIAL PAPER | United States | $114,130,772.50 | $1,369,119.71 | 115,000,000.00 |
| CASH & TEMPOR | APPLE INC DISC | COMMERCIAL PAPER | United States | $69,138,155.95 | ($3,042.50) | 69,358,000.00 |
| CASH & TEMPOR | ASTRAZENECA PLC DISC | COMMERCIAL PAPER | United Kingdom | $9,943,541.00 | $40,652.11 | 10,000,000.00 |
| CASH & TEMPOR | BANCO SANTANDER DISC | EURO | Spain | $59,551,614.00 | $555,180.67 | 60,000,000.00 |
| CASH & TEMPOR | CREDIT IND ET CM DISC | COMMERCIAL PAPER | United States | $24,945,570.00 | $409,320.00 | 25,000,000.00 |
| CASH & TEMPOR | EMERSON ELEC CO DISC | COMMERCIAL PAPER | United States | $68,339,692.48 | $39,803.68 | 68,948,000.00 |
| CASH & TEMPOR | EMERSON ELEC CO DISC | COMMERCIAL PAPER | United States | $48,874,710.75 | $23,271.75 | 49,315,000.00 |
| CASH & TEMPOR | EQUINOR ASA 4(2) DISC | NORWAY | Norway | $35,769,997.70 | $76,371.45 | 36,039,000.00 |
| CASH & TEMPOR | GLAXOSMITHKLINE DISC | COMMERCIAL PAPER | United States | $76,921,706.40 | $9,229.73 | 77,000,000.00 |
| CASH & TEMPOR | HONEYWELL INTL DISC | COMMERCIAL PAPER | United States | $25,303,590.49 | $57,067.49 | 25,381,000.00 |
| CASH & TEMPOR | HYDRO QUEBEC DISC | COMMERCIAL PAPER | Canada | $87,224,938.20 | $350,883.19 | 88,292,000.00 |
| CASH & TEMPOR | HYDRO QUEBEC DISC | YANKEE | Canada | $26,257,663.06 | $58,784.31 | 26,708,000.00 |
| CASH & TEMPOR | MITSUBISHI UFJ TR DISC | JAPAN | Japan | $48,037,125.05 | $326,257.13 | 48,225,000.00 |
| CASH & TEMPOR | MIZUHO BK LTD NEW YORK D | JAPAN | Japan | $45,843,141.73 | $545,646.42 | 46,164,000.00 |
| CASH & TEMPOR | MORGAN STNLY GLOBA TR IN | US CASH FUNDS | United States | $302.74 | $0.00 | 154.84 |
| CASH & TEMPOR | MUFG BANK LTD NY DISC | COMMERCIAL PAPER | United States | $3,008,382.12 | $20,705.12 | 3,036,000.00 |
| CASH & TEMPOR | NATIONWIDE BLDG DISC | COMMERCIAL PAPER | United Kingdom | $36,135,669.85 | $284,838.87 | 36,199,000.00 |
| CASH & TEMPOR | NORDEA BANK ABP DISC | EURO | Finland | $72,743,123.07 | $842,138.43 | 73,056,000.00 |
| CASH & TEMPOR | PACCAR FINL CORP DISC | COMMERCIAL PAPER | United States | $51,232,773.72 | $152,757.56 | 51,238,000.00 |
| CASH & TEMPOR | PHILIP MORRIS DISC | COMMERCIAL PAPER | United States | $24,940,742.50 | $127,242.50 | 25,000,000.00 |
| CASH & TEMPOR | PHILIP MORRIS DISC | COMMERCIAL PAPER | United States | $12,538,624.79 | $32,545.37 | 12,583,000.00 |
| CASH & TEMPOR | PROCTOR & GAMBLE DISC | COMMERCIAL PAPER | United States | $22,309,974.02 | $57,332.72 | 22,457,000.00 |
| CASH & TEMPOR | QUEBEC GOVT OF DISC | COMMERCIAL PAPER | Canada | $119,395,836.00 | $67,236.00 | 120,000,000.00 |
| CASH & TEMPOR | ROYAL BANK CANADA DISC | COMMERCIAL PAPER | Canada | $73,213,507.50 | $119,382.50 | 75,000,000.00 |
| CASH & TEMPOR | SOCIETE GENERALE DISC | YANKEE | France | $81,565,800.23 | $571,424.56 | 82,870,000.00 |
| CASH & TEMPOR | SWEDBANK AB PUBL DISC | SWEDEN | Sweden | $109,519,355.00 | $1,272,174.44 | 110,000,000.00 |
| CASH & TEMPOR | TORONTO-DOMINION DISC | COMMERCIAL PAPER | United States | $60,131,374.06 | $532,103.52 | 60,994,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $319,740,800.00 | $28,800.00 | 320,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $248,912,500.00 | $1,191,607.65 | 250,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $205,513,740.00 | $417,323.51 | 207,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $257,745,800.00 | $172,921.68 | 260,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $305,437,900.00 | $261,700.78 | 306,050,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $99,728,000.00 | $8,855.56 | 100,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $99,515,000.00 | $61,825.00 | 100,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $172,144,000.00 | $362,177.09 | 175,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $291,653,162.46 | $1,395,140.81 | 293,718,000.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $0.80 | $0.00 | 1.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $15,497,121.20 | $2,163.00 | 15,450,000.00 |
| FIXED INCOME | AMAZON.COM INC | INDUSTRIALS | United States | $1,687,934.91 | ($2,565.09) | 1,680,000.00 |
| FIXED INCOME | BANCO SANTANDER SA | YANKEE BONDS - COI | Spain | $12,099,893.33 | ($19,800.00) | 12,000,000.00 |
| FIXED INCOME | BANK OF NEW YORK MELLON | BANKS & FINANCE | United States | $7,007,246.16 | ($25,482.73) | 7,000,000.00 |
| FIXED INCOME | BANK OF NOVA SCOTIA/THE | YANKEE BONDS - COI | Canada | $5,067,883.55 | ($10,466.45) | 5,000,000.00 |
| FIXED INCOME | BP CAPITAL MARKETS AMERI | INDUSTRIALS | United States | $15,652,806.83 | ($46,273.90) | 15,420,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SER | BANKS & FINANCE | United States | $1,611,214.42 | ($1,841.58) | 1,600,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SER | BANKS & FINANCE | United States | $1,434,640.72 | ($1,853.97) | 1,419,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SER | BANKS & FINANCE | United States | $11,368,913.43 | ($2,035.80) | 11,310,000.00 |
| FIXED INCOME | CATERPILLAR FINANCIAL SER | BANKS & FINANCE | United States | $3,806,292.34 | $377.00 | 3,770,000.00 |
| FIXED INCOME | CHEVRON USA INC | INDUSTRIALS | United States | $1,322,802.42 | ($814.68) | 1,314,000.00 |
| FIXED INCOME | CISCO SYSTEMS INC | INDUSTRIALS | United States | $5,100,069.04 | ($27,787.90) | 5,000,000.00 |
| FIXED INCOME | ELI LILLY & CO | INDUSTRIALS | United States | $16,345,887.51 | ($12,321.75) | 16,429,000.00 |
| FIXED INCOME | FEDERAL FARM CR BK CONS | AGENCIES & OTHER ( | United States | $22,907,974.50 | ($92,352.20) | 22,580,000.00 |
| FIXED INCOME | JOHNSON & JOHNSON | INDUSTRIALS | United States | $24,052,313.66 | ($40,775.30) | 23,563,000.00 |
| FIXED INCOME | NATIONAL RURAL UTILITIES C | UTILITIES | United States | $4,980,489.13 | ($17,431.70) | 5,000,000.00 |
| FIXED INCOME | PHILIP MORRIS INTERNATION | INDUSTRIALS | United States | $5,078,096.54 | ($12,722.90) | 5,000,000.00 |
| FIXED INCOME | ROYAL BANK OF CANADA | YANKEE BONDS - COI | Canada | $5,001,947.92 | ($3,850.00) | 5,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $15,004,386.68 | ($25,231.65) | 15,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/TI | YANKEE BONDS - COI | Canada | $15,260,766.42 | ($8,907.75) | 15,000,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $1,000,077.50 | $630.00 | 1,000,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $23,934,978.78 | ($131,567.56) | 23,560,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $10,173,871.79 | $709.66 | 10,138,000.00 |
| FIXED INCOME | TOYOTA MOTOR CREDIT COR | BANKS & FINANCE | United States | $1,683,071.92 | ($201.24) | 1,677,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $235,610,923.83 | ($931,642.41) | 237,000,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $151,184,906.13 | $29,296.50 | 150,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $153,357,557.64 | ($849,750.00) | 153,250,000.00 |
| FIXED INCOME | UNITED PARCEL SERVICE INC | INDUSTRIALS | United States | $3,954,398.61 | ($5,610.28) | 4,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $4,946,241.14 | ($10,647.75) | 5,000,000.00 |
| FIXED INCOME | UNITEDHEALTH GROUP INC | INDUSTRIALS | United States | $8,296,358.64 | ($12,647.95) | 8,287,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | BLACKROCK LIQ TREAS TR | US CASH FUNDS | United States | $1,694,004.08 | $0.00 | 1,330,108.41 |
| CASH & TEMPOR | BLACKROCK LIQ TREAS TR | US CASH FUNDS | United States | $21,579.36 | $0.00 | 21,562.92 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $91,658,833.81 | $0.00 | 91,651,559.32 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $712,307.97 | $0.00 | 696,770.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $39,171,173.00 | $0.00 | 39,171,173.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,974,210.00 | $0.00 | 1,974,210.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $45,774,719.00 | $0.00 | 45,774,719.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,445,616.00 | $0.00 | 1,445,616.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $53,295,707.00 | $0.00 | 53,295,707.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $161,881.00 | $0.00 | 161,881.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $3,706,114.00 | $0.00 | 3,706,114.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $117,897.00 | $0.00 | 115,523.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $120,272.62 | $0.00 | 117,897.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $23,082,429.29 | $0.00 | 22,630,942.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $126,643.02 | $0.00 | 124,172.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $129,170.55 | $0.00 | 126,644.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $131,759.86 | $0.00 | 129,170.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $134,428.14 | $0.00 | 131,760.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $137,177.05 | $0.00 | 134,428.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $140,016.56 | $0.00 | 137,177.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $142,957.36 | $0.00 | 140,017.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $146,001.98 | $0.00 | 142,957.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $149,155.64 | $0.00 | 146,002.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $152,415.06 | $0.00 | 149,156.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $155,775.75 | $0.00 | 152,415.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $159,242.02 | $0.00 | 155,776.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $162,816.98 | $0.00 | 159,242.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $166,504.81 | $0.00 | 162,817.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $170,308.62 | $0.00 | 166,504.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $174,226.11 | $0.00 | 170,309.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $178,719.75 | $0.00 | 174,676.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | SLUGS | OTHER | United States | $69,843.00 | $0.00 | 69,843.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $615,973.00 | $0.00 | 615,973.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $41,828.01 | $0.00 | 41,001.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $3,109,044.22 | $0.00 | 3,046,766.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $122,257.50 | $0.00 | 119,942.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $2,365,141.93 | $0.00 | 2,318,871.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $7,245,345.53 | $0.00 | 7,107,745.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $3,246,403.71 | $0.00 | 3,179,689.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $30,578,944.27 | $0.00 | 30,001,385.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $24,726.73 | $0.00 | 24,225.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $67,110.55 | $0.00 | 65,843.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $17,496,181.95 | $0.00 | 17,162,081.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $36,976,338.48 | $0.00 | 36,259,805.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $839,401.76 | $0.00 | 836,768.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $855,470.40 | $0.00 | 852,835.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $872,408.69 | $0.00 | 869,714.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $888,918.41 | $0.00 | 886,151.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $906,942.29 | $0.00 | 904,104.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $924,334.31 | $0.00 | 921,419.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $942,196.67 | $0.00 | 939,202.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $960,554.31 | $0.00 | 957,470.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $979,468.93 | $0.00 | 976,284.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $999,009.28 | $0.00 | 995,712.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,019,229.51 | $0.00 | 1,015,824.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,040,108.14 | $0.00 | 1,036,599.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,061,619.29 | $0.00 | 1,058,003.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,083,792.11 | $0.00 | 1,080,065.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,106,631.68 | $0.00 | 1,102,799.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,130,120.63 | $0.00 | 1,126,179.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,154,276.06 | $0.00 | 1,150,222.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,179,123.12 | $0.00 | 1,174,953.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | SLUGS | OTHER | United States | $1,205,258.98 | $0.00 | 1,200,967.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $886,103.30 | $0.00 | 882,919.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $907,235.39 | $0.00 | 903,953.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $515,915.38 | $0.00 | 514,032.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $531,531.36 | $0.00 | 529,578.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $31,161,146.00 | $0.00 | 31,161,146.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $45,209,222.53 | $0.00 | 45,069,949.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $246,253.61 | $0.00 | 245,499.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $29,388,204.00 | $0.00 | 29,388,204.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $31,310,618.74 | $0.00 | 31,214,672.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $445,240.76 | $0.00 | 443,851.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $70,950.55 | $0.00 | 70,768.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $346,725.00 | $0.00 | 346,725.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $16,008,557.00 | $0.00 | 16,008,557.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $56,935,311.23 | $0.00 | 56,793,266.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $10,331,017.00 | $0.00 | 10,331,017.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $18,425,056.43 | $0.00 | 18,378,167.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $117,627.00 | $0.00 | 117,627.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $7,851,788.16 | $0.00 | 7,831,610.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $34,630,620.92 | $0.00 | 34,549,850.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $43,097,441.91 | $0.00 | 42,994,761.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $2,046,209.00 | $0.00 | 2,046,209.00 |
| CASH & TEMPOR | SLUGS | OTHER | United States | $758,260.00 | $0.00 | 758,260.00 |
| CASH & TEMPOR | SLUGS? | OTHER | United States | $140,318,005.28 | $0.00 | 139,963,187.00 |
| CASH & TEMPOR | SLUGS? | OTHER | United States | $59,315,807.06 | $0.00 | 59,172,942.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $442,386.56 | $2,488.29 | 448,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $207,951,604.00 | $224,785.25 | 208,264,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $907,000.20 | $85.09 | 909,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $12,513,104.10 | $23,565.65 | 12,651,000.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $19,228.46 | $0.00 | 1.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $10,424,667.15 | $629,630.05 | 16,277,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $177,449.51 | $10,884.63 | 285,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $24,851,113.48 | $1,561,787.64 | 40,991,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $61,238.34 | $3,400.20 | 104,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $11,773,220.87 | $645,347.06 | 20,564,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $174,687.19 | $9,528.44 | 314,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $5,039,072.90 | $295,812.54 | 9,306,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $95,653.57 | $5,479.03 | 182,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | TREASURIES | United States | $5,191,313.43 | $293,171.64 | 10,187,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $16,299.73 | $905.89 | 33,000.00 |
| FIXED INCOME | U S TREASURY BD CPN STF | INTEREST ONLY | United States | $914,716.19 | $50,058.19 | 1,908,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $5,305,738.63 | $49,865.62 | 5,319,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $2,290,337.66 | $15,556.47 | 2,302,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,633,061.33 | ($1,901.12) | 9,762,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $9,416,488.45 | ($4,695.80) | 9,301,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $22,358,230.02 | ($6,104.87) | 22,326,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $8,419,313.00 | ($1,994.81) | 8,511,000.00 |
| FIXED INCOME | U S TREASURY NOTE | TREASURIES | United States | $625,191.61 | ($148.13) | 632,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | ABN AMRO BANK NV T/D | TERM LOAN | United States | $1,340,135,861.11 | $0.00 | 1,340,000,000.00 |
| CASH & TEMPOR | ALBION CAPITAL DISC | YANKEE | Luxembourg | $99,790,450.00 | $4,736.12 | 100,000,000.00 |
| CASH & TEMPOR | ANGLESEA FDG DISC | EURO | Ireland | $99,928,640.00 | $378.54 | 100,000,000.00 |
| CASH & TEMPOR | ANGLESEA FDG DISC | YANKEE | Ireland | $29,840,277.00 | ($5,593.24) | 30,000,000.00 |
| CASH & TEMPOR | ANGLESEA FDG DISC | YANKEE | Ireland | $99,456,710.00 | ($26,624.18) | 100,000,000.00 |
| CASH & TEMPOR | ANGLESEA FDG PLC & LLC IB | EURO | Ireland | $115,286,083.07 | $6,760.85 | 115,000,000.00 |
| CASH & TEMPOR | ANTALIS S.A 4(2) DISC | YANKEE | France | $69,997,810.76 | ($7,171.47) | 70,260,000.00 |
| CASH & TEMPOR | ANTALIS S.A. DISC | YANKEE | France | $15,166,893.18 | ($1,551.92) | 15,170,000.00 |
| CASH & TEMPOR | ANTALIS S.A. DISC | EURO | France | $196,458,565.96 | ($20,525.05) | 196,600,000.00 |
| CASH & TEMPOR | ANTALIS S.A. DISC | EURO | France | $22,952,818.35 | ($2,408.81) | 23,100,000.00 |
| CASH & TEMPOR | ATLANTIC ASSET DISC | COMMERCIAL PAPER | United States | $74,828,647.50 | $4,230.88 | 75,000,000.00 |
| CASH & TEMPOR | ATLANTIC ASSET DISC | COMMERCIAL PAPER | United States | $129,688,858.00 | ($4,486.53) | 130,000,000.00 |
| CASH & TEMPOR | ATLANTIC ASSET DISC | COMMERCIAL PAPER | United States | $11,966,007.60 | $188.08 | 12,000,000.00 |
| CASH & TEMPOR | ATLANTIC ASSET DISC | COMMERCIAL PAPER | United States | $29,839,860.00 | ($2,614.43) | 30,000,000.00 |
| CASH & TEMPOR | AUSTRALIA & NEW ZEALAND | TERM LOAN | United States | $1,335,135,725.00 | $0.00 | 1,335,000,000.00 |
| CASH & TEMPOR | BANK AMER N A CHARLOTTE | OTHER | United States | $35,159,505.69 | ($39,313.75) | 35,000,000.00 |
| CASH & TEMPOR | BANK AMER N A INSTL C/D | CERTIFICATES OF DEPOSIT | United States | $102,187,634.44 | ($53,310.00) | 100,000,000.00 |
| CASH & TEMPOR | BANK AMER N A INSTL C/D | CERTIFICATES OF DEPOSIT | United States | $102,123,218.89 | ($111,920.00) | 100,000,000.00 |
| CASH & TEMPOR | BANK AMER N A SHORT TERM | OTHER | United States | $156,213,166.00 | $32,541.00 | 150,000,000.00 |
| CASH & TEMPOR | BANK AMER N A SHORT TERM | OTHER | United States | $361,392,180.09 | ($148,201.85) | 355,000,000.00 |
| CASH & TEMPOR | BANK AMER N A SHORT TERM | OTHER | United States | $126,948,563.06 | ($253,242.50) | 125,000,000.00 |
| CASH & TEMPOR | BANK AMER N A SHORT TERM | OTHER | United States | $103,012,425.00 | ($66,075.00) | 100,000,000.00 |
| CASH & TEMPOR | BANK MONTREAL CHICAGO C | CERTIFICATES OF DEPOSIT | Canada | $153,164,268.33 | ($181,065.00) | 150,000,000.00 |
| CASH & TEMPOR | BANK MONTREAL CHICAGO C | CERTIFICATES OF DEPOSIT | Canada | $46,749,222.66 | $14,542.83 | 46,300,000.00 |
| CASH & TEMPOR | BANK MONTREAL CHICAGO C | CERTIFICATES OF DEPOSIT | Canada | $195,473,741.23 | $62,345.40 | 195,000,000.00 |
| CASH & TEMPOR | BANK MONTREAL CHICAGO C | CERTIFICATES OF DEPOSIT | Canada | $45,010,876.20 | ($19,198.80) | 45,000,000.00 |
| CASH & TEMPOR | BANK MONTREAL DISC | COMMERCIAL PAPER | Canada | $98,221,540.00 | ($120,684.04) | 100,000,000.00 |
| CASH & TEMPOR | BANK NOVA SCOTIA DISC | COMMERCIAL PAPER | Canada | $81,958,708.50 | ($51,416.22) | 85,000,000.00 |
| CASH & TEMPOR | BANK NOVA SCOTIA HOUSTO | CERTIFICATES OF DEPOSIT | Canada | $90,909,926.00 | ($186,174.00) | 90,000,000.00 |
| CASH & TEMPOR | BANK OF AMERICA N A | OTHER | United States | $103,821,604.67 | $10,688.00 | 100,000,000.00 |
| CASH & TEMPOR | BANK OF AMERICA REP | REPURCHASE AGREEMENTS | United States | $1,916,194,261.11 | $0.00 | 1,916,000,000.00 |
| CASH & TEMPOR | BANK OF MONTREAL IB NT | COMMERCIAL PAPER | Canada | $55,096,515.83 | ($26,180.00) | 55,000,000.00 |
| CASH & TEMPOR | BANK OF NOVA SCOTIA REP | REPURCHASE AGREEMENTS | United States | $1,500,152,083.33 | $0.00 | 1,500,000,000.00 |
| CASH & TEMPOR | BARTON CAP CORP DISC | COMMERCIAL PAPER | United States | $49,994,915.00 | ($5,085.03) | 50,000,000.00 |
| CASH & TEMPOR | BARTON CAP CORP DISC | COMMERCIAL PAPER | United States | $17,496,438.75 | ($1,728.64) | 17,500,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | BARTON CAP CORP DISC | COMMERCIAL PAPER | United States | $49,969,430.00 | ($135.03) | 50,000,000.00 |
| CASH & TEMPOR | BEDFORD ROW FDG DISC | COMMERCIAL PAPER | United States | $85,261,036.40 | ($42,578.60) | 86,000,000.00 |
| CASH & TEMPOR | BEDFORD ROW FDG DISC | COMMERCIAL PAPER | United States | $88,082,055.00 | ($75,194.99) | 90,000,000.00 |
| CASH & TEMPOR | BEDFORD ROW FDG IB NT | COMMERCIAL PAPER | United States | $50,037,283.33 | $4,700.00 | 50,000,000.00 |
| CASH & TEMPOR | BENNINGTON STARK DISC | COMMERCIAL PAPER | United States | $69,854,302.00 | ($3,461.85) | 70,000,000.00 |
| CASH & TEMPOR | BENNINGTON STARK DISC | COMMERCIAL PAPER | United States | $149,623,275.00 | ($8,724.63) | 150,000,000.00 |
| CASH & TEMPOR | BENNINGTON STARK DISC | COMMERCIAL PAPER | United States | $134,972,500.50 | ($13,624.48) | 135,000,000.00 |
| CASH & TEMPOR | BOFA SECURITIES DISC | COMMERCIAL PAPER | United States | $248,299,850.00 | ($42,543.00) | 250,000,000.00 |
| CASH & TEMPOR | BOFA SECURITIES REP | REPURCHASE AGREEMENTS | United States | $1,000,101.11 | $0.00 | 1,000,000.00 |
| CASH & TEMPOR | BPCE DISC | EURO | France | $99,385,850.00 | $1,294.08 | 100,000,000.00 |
| CASH & TEMPOR | CAFCO LLC DISC | COMMERCIAL PAPER | United States | $49,852,820.00 | ($2,055.00) | 50,000,000.00 |
| CASH & TEMPOR | CAFCO LLC DISC | COMMERCIAL PAPER | United States | $114,462,605.00 | ($11,301.10) | 115,000,000.00 |
| CASH & TEMPOR | CANADIAN IMP BK (4)2 IB NT | COMMERCIAL PAPER | Canada | $18,059,913.60 | $138.60 | 18,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $77,628,833.33 | $17,250.00 | 75,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $205,933,180.00 | ($27,319.96) | 200,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $102,543,903.33 | ($66,430.00) | 100,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $30,745,362.67 | ($9,804.00) | 30,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $204,156,822.22 | ($227,900.00) | 200,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $101,566,358.89 | ($217,530.00) | 100,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $90,967,953.00 | ($142,047.00) | 90,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $121,470,722.67 | $11,556.00 | 120,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL BK C/D | CERTIFICATES OF DEPOSIT | Canada | $100,893,093.33 | ($75,240.00) | 100,000,000.00 |
| CASH & TEMPOR | CANADIAN IMPERIAL DISC | COMMERCIAL PAPER | Canada | $42,971,723.67 | ($54,934.87) | 44,700,000.00 |
| CASH & TEMPOR | CANCARA ASSET SEC DISC | JERSEY CI | Jersey C I | $98,994,050.00 | $3,494.46 | 100,000,000.00 |
| CASH & TEMPOR | CHARIOT FDG LLC CALL IAM I | COMMERCIAL PAPER | United States | $200,655,536.22 | $1,814.00 | 200,000,000.00 |
| CASH & TEMPOR | CHARIOT FDG LLC DISC | COMMERCIAL PAPER | United States | $29,981,658.00 | ($2,800.23) | 30,000,000.00 |
| CASH & TEMPOR | CHARTA LLC DISC | COMMERCIAL PAPER | United States | $74,526,975.00 | ($24,733.74) | 75,000,000.00 |
| CASH & TEMPOR | COLLATERALIZED CP V IB NT | COMMERCIAL PAPER | United States | $200,653,952.00 | $1,452.00 | 200,000,000.00 |
| CASH & TEMPOR | COLLATERALIZED CP V IB NT | COMMERCIAL PAPER | United States | $125,392,480.00 | ($18,457.50) | 125,000,000.00 |
| CASH & TEMPOR | COLLATERALIZED CP V IB NT | COMMERCIAL PAPER | United States | $145,464,734.18 | ($13,161.65) | 145,000,000.00 |
| CASH & TEMPOR | COLLATERALIZED CP V IB NT | COMMERCIAL PAPER | United States | $100,022,166.67 | $0.00 | 100,000,000.00 |
| CASH & TEMPOR | COOPERATIVE RABOBANK T/I | TERM LOAN | United States | $650,462,583.31 | $0.00 | 650,000,000.00 |
| CASH & TEMPOR | COOPERATIVE RABOBANK T/I | TERM LOAN | United States | $700,142,333.34 | $0.00 | 700,000,000.00 |
| CASH & TEMPOR | DREYFUS GOVT CAS MGMT IN | US CASH FUNDS | United States | $3,391.31 | $0.00 | 0.00 |
| CASH & TEMPOR | DZ BANK AG DISC | EURO | Germany | $219,151,020.00 | ($31,678.84) | 220,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | DZ BANK AG DISC | EURO | Germany | $49,801,800.00 | ($7,289.95) | 50,000,000.00 |
| CASH & TEMPOR | FAIRWAY FIN CORP DISC | COMMERCIAL PAPER | United States | $24,885,282.50 | ($6,509.32) | 25,000,000.00 |
| CASH & TEMPOR | FALCON ASSET FDG CALL FL | COMMERCIAL PAPER | United States | $160,442,551.11 | $33,440.00 | 160,000,000.00 |
| CASH & TEMPOR | FALCON ASSET FDG LLC DISC | COMMERCIAL PAPER | United States | $59,951,010.00 | ($5,356.58) | 60,000,000.00 |
| CASH & TEMPOR | GOTHAM FDG CORP DISC | COMMERCIAL PAPER | United States | $14,921,770.50 | ($576.06) | 15,000,000.00 |
| CASH & TEMPOR | GOTHAM FDG CORP DISC | COMMERCIAL PAPER | United States | $49,722,905.00 | ($6,511.85) | 50,000,000.00 |
| CASH & TEMPOR | GOTHAM FDG CORP DISC | COMMERCIAL PAPER | United States | $99,380,260.00 | ($13,323.02) | 100,000,000.00 |
| CASH & TEMPOR | GOTHAM FDG CORP DISC | COMMERCIAL PAPER | United States | $99,237,080.00 | ($18,197.46) | 100,000,000.00 |
| CASH & TEMPOR | GTA FUNDING DISC | COMMERCIAL PAPER | United States | $49,704,245.00 | ($16,005.56) | 50,000,000.00 |
| CASH & TEMPOR | GTA FUNDING IB NT | COMMERCIAL PAPER | United States | $60,099,091.93 | $1,308.60 | 60,000,000.00 |
| CASH & TEMPOR | HSBC REP | REPURCHASE AGREEMENTS | United States | $100,010,138.89 | $0.00 | 100,000,000.00 |
| CASH & TEMPOR | HSBC REP | REPURCHASE AGREEMENTS | United States | $800,081,111.11 | $0.00 | 800,000,000.00 |
| CASH & TEMPOR | ING (US) FUNDING DISC | COMMERCIAL PAPER | United States | $174,485,850.00 | ($27,213.70) | 175,000,000.00 |
| CASH & TEMPOR | JUPITER SECURITIZATION IB | COMMERCIAL PAPER | United States | $104,107,044.89 | ($108,264.00) | 104,000,000.00 |
| CASH & TEMPOR | LION BAY FDG DAC DISC | EURO | Ireland | $164,848,662.00 | ($14,939.72) | 165,000,000.00 |
| CASH & TEMPOR | LMA SA & LMA AMER DISC | YANKEE | France | $75,892,135.41 | $3,427.77 | 76,050,000.00 |
| CASH & TEMPOR | LMA SA & LMA AMER DISC | YANKEE | France | $84,930,240.50 | ($7,284.50) | 85,000,000.00 |
| CASH & TEMPOR | LMA SA & LMA AMER DISC | EURO | France | $50,157,635.25 | ($7,567.56) | 50,500,000.00 |
| CASH & TEMPOR | LMA SA & LMA AMER DISC | EURO | France | $40,261,701.67 | ($6,566.94) | 40,550,000.00 |
| CASH & TEMPOR | MANHATTAN AST FDG DISC | COMMERCIAL PAPER | United States | $49,994,940.00 | ($5,059.98) | 50,000,000.00 |
| CASH & TEMPOR | MATCHPOINT FIN DISC | EURO | Ireland | $63,313,081.40 | ($3,562.21) | 63,500,000.00 |
| CASH & TEMPOR | MIZUHO BK LTD NEW YORK C | JAPAN | Japan | $90,348,948.00 | $1,548.00 | 90,000,000.00 |
| CASH & TEMPOR | MIZUHO REP | REPURCHASE AGREEMENTS | United States | $400,040,555.56 | $0.00 | 400,000,000.00 |
| CASH & TEMPOR | NATIONAL AUST BK LTD IB NT | AUSTRALIA | Australia | $100,180,488.89 | $37,600.00 | 100,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | COMMERCIAL PAPER | Canada | $263,567,412.00 | ($613,185.04) | 270,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | COMMERCIAL PAPER | Canada | $137,010,846.00 | ($278,014.33) | 140,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | YANKEE | Canada | $48,405,690.00 | ($50,122.31) | 50,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | COMMERCIAL PAPER | Canada | $96,399,650.00 | ($200,822.66) | 100,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | YANKEE | Canada | $337,356,670.00 | ($606,662.65) | 350,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA DISC | COMMERCIAL PAPER | Canada | $96,291,350.00 | ($139,816.94) | 100,000,000.00 |
| CASH & TEMPOR | NATIONAL BK CANADA IB NT | COMMERCIAL PAPER | Canada | $300,754,210.00 | $99,960.00 | 300,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG CORP DISC | COMMERCIAL PAPER | United States | $49,917,795.00 | ($2,204.06) | 50,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG CORP DISC | COMMERCIAL PAPER | United States | $74,938,927.50 | ($7,113.60) | 75,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG CORP DISC | COMMERCIAL PAPER | United States | $24,775,170.00 | ($6,164.25) | 25,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG CORP DISC | COMMERCIAL PAPER | United States | $97,846,710.00 | ($93,614.96) | 100,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | OLD LINE FDG LLC 144A IB NT | COMMERCIAL PAPER | United States | $70,122,630.28 | $21,402.50 | 70,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG LLC IB NT | COMMERCIAL PAPER | United States | $200,578,975.33 | $12,642.00 | 200,000,000.00 |
| CASH & TEMPOR | OLD LINE FDG LLC IB NT | COMMERCIAL PAPER | United States | $120,357,666.40 | $3,866.40 | 120,000,000.00 |
| CASH & TEMPOR | PARADELLE FDG LLC DISC | COMMERCIAL PAPER | United States | $14,801,073.00 | ($7,848.65) | 15,000,000.00 |
| CASH & TEMPOR | PARADELLE FDG LLC DISC | COMMERCIAL PAPER | United States | $194,041,280.00 | ($158,721.84) | 200,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $215,706,217.67 | $2,988.50 | 215,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $65,213,845.67 | $1,241.50 | 65,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $51,167,164.57 | $1,202.07 | 51,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $75,247,124.25 | $2,436.75 | 75,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $192,633,064.32 | $6,664.32 | 192,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $25,087,955.17 | $4,726.00 | 25,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $75,248,155.50 | $1,593.00 | 75,000,000.00 |
| CASH & TEMPOR | PARK AVE COLLATERALIZED | COMMERCIAL PAPER | United States | $75,016,625.00 | $0.00 | 75,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | YANKEE | Canada | $49,958,865.00 | ($4,871.89) | 50,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $2,986,500.30 | ($515.16) | 3,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $29,819,406.00 | ($7,461.18) | 30,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $173,927,302.50 | ($22,551.44) | 175,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $99,234,000.00 | ($24,443.58) | 100,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $41,710,443.60 | ($5,822.39) | 42,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $14,826,984.00 | ($1,953.75) | 15,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | COMMERCIAL PAPER | Canada | $24,691,315.00 | ($685.00) | 25,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR DISC | YANKEE | Canada | $77,872,512.00 | ($70,421.45) | 80,000,000.00 |
| CASH & TEMPOR | PODIUM FDG TR IB NT | COMMERCIAL PAPER | Canada | $25,049,743.61 | $6,382.50 | 25,000,000.00 |
| CASH & TEMPOR | RIDGEFIELD FDG CO DISC | COMMERCIAL PAPER | United States | $123,961,575.00 | ($19,813.93) | 125,000,000.00 |
| CASH & TEMPOR | RIDGEFIELD FDG CO DISC | COMMERCIAL PAPER | United States | $99,158,030.00 | ($16,358.84) | 100,000,000.00 |
| CASH & TEMPOR | RIDGEFIELD FDG CO DISC | COMMERCIAL PAPER | United States | $198,180,940.00 | ($17,443.68) | 200,000,000.00 |
| CASH & TEMPOR | RIDGEFIELD FDG CO DISC | COMMERCIAL PAPER | United States | $99,067,860.00 | $2,860.00 | 100,000,000.00 |
| CASH & TEMPOR | RIDGEFIELD FDG CO DISC | COMMERCIAL PAPER | United States | $151,436,890.80 | $9,985.78 | 153,000,000.00 |
| CASH & TEMPOR | ROYAL BANK CANADA DISC | COMMERCIAL PAPER | Canada | $49,225,970.00 | ($23,987.34) | 50,000,000.00 |
| CASH & TEMPOR | ROYAL BANK CANADA DISC | COMMERCIAL PAPER | Canada | $98,607,880.00 | ($51,565.50) | 100,000,000.00 |
| CASH & TEMPOR | ROYAL BANK CANADA DISC | COMMERCIAL PAPER | Canada | $97,129,640.00 | ($168,179.92) | 100,000,000.00 |
| CASH & TEMPOR | ROYAL BANK OF CANADA C/D | CERTIFICATES OF DEPOSIT | United Kingdom | $50,423,958.33 | $0.00 | 50,000,000.00 |
| CASH & TEMPOR | ROYAL BANK OF CANADA C/D | CERTIFICATES OF DEPOSIT | United Kingdom | $125,603,750.00 | $0.00 | 125,000,000.00 |
| CASH & TEMPOR | ROYAL BANK OF CANADA T/D | TERM LOAN | United States | $385,039,462.50 | $0.00 | 385,000,000.00 |
| CASH & TEMPOR | ROYAL BK CANADA DISC | YANKEE | Canada | $95,934,320.00 | $43,944.92 | 100,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | ROYAL BK CANADA DISC | COMMERCIAL PAPER | Canada | $115,359,396.00 | ($172,911.59) | 120,000,000.00 |
| CASH & TEMPOR | ROYAL BK CANADA NY IB NT | COMMERCIAL PAPER | Canada | $30,245,945.00 | $13,395.00 | 30,000,000.00 |
| CASH & TEMPOR | ROYAL BK CDA N Y BRH C/D | CERTIFICATES OF DEPOSIT | United States | $10,106,971.33 | ($16,362.00) | 10,000,000.00 |
| CASH & TEMPOR | SALISBURY REC CO DISC | COMMERCIAL PAPER | United States | $75,412,368.00 | ($10,559.81) | 76,000,000.00 |
| CASH & TEMPOR | SALISBURY REC CO DISC | COMMERCIAL PAPER | United States | $74,362,185.00 | ($17,065.27) | 75,000,000.00 |
| CASH & TEMPOR | SALISBURY REC CO DISC | COMMERCIAL PAPER | United States | $34,763,942.50 | ($5,495.00) | 35,000,000.00 |
| CASH & TEMPOR | SALISBURY REC CO DISC | COMMERCIAL PAPER | United States | $88,973,622.00 | ($22,778.00) | 90,000,000.00 |
| CASH & TEMPOR | SALISBURY REC CO DISC | COMMERCIAL PAPER | United States | $123,644,675.00 | ($28,450.05) | 125,000,000.00 |
| CASH & TEMPOR | SHEFFIELD REC CP DISC | COMMERCIAL PAPER | United States | $24,974,397.50 | ($1,227.22) | 25,000,000.00 |
| CASH & TEMPOR | SHEFFIELD REC CP DISC | COMMERCIAL PAPER | United States | $59,816,220.00 | ($2,713.57) | 60,000,000.00 |
| CASH & TEMPOR | SHEFFIELD REC CP DISC | COMMERCIAL PAPER | United States | $162,641,555.20 | ($22,026.96) | 164,000,000.00 |
| CASH & TEMPOR | SHEFFIELD REC CP DISC | COMMERCIAL PAPER | United States | $163,742,370.00 | ($18,615.12) | 165,000,000.00 |
| CASH & TEMPOR | STARBIRD FDG CORP DISC | COMMERCIAL PAPER | United States | $104,989,321.50 | ($10,678.50) | 105,000,000.00 |
| CASH & TEMPOR | STARBIRD FDG CORP DISC | COMMERCIAL PAPER | United States | $49,613,400.00 | ($8,919.34) | 50,000,000.00 |
| CASH & TEMPOR | STARBIRD FDG CORP DISC | COMMERCIAL PAPER | United States | $125,523,796.04 | $1,502.61 | 126,800,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TR BK C/D | JAPAN | Japan | $100,847,265.56 | $10,960.00 | 100,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TR BK C/D | JAPAN | Japan | $34,189,406.07 | $2,519.40 | 34,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TR BK C/D | JAPAN | Japan | $180,539,082.00 | ($2,718.00) | 180,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TR BK C/D | JAPAN | Japan | $200,598,520.00 | ($3,480.00) | 200,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TR BK C/D | JAPAN | Japan | $100,248,068.89 | $180.00 | 100,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TRUST BA | CERTIFICATES OF DEPOSIT | United Kingdom | $100,940,333.33 | $0.00 | 100,000,000.00 |
| CASH & TEMPOR | SUMITOMO MITSUI TRUST BA | CERTIFICATES OF DEPOSIT | United Kingdom | $100,855,555.56 | $0.00 | 100,000,000.00 |
| CASH & TEMPOR | SUMITOMO TR & BKG DISC | JAPAN | Japan | $74,661,727.50 | ($2,272.50) | 75,000,000.00 |
| CASH & TEMPOR | THUNDER BAY FDG DISC | COMMERCIAL PAPER | United States | $59,951,142.00 | ($5,691.91) | 60,000,000.00 |
| CASH & TEMPOR | THUNDER BAY FDG IB NT | COMMERCIAL PAPER | United States | $100,142,203.11 | $842.00 | 100,000,000.00 |
| CASH & TEMPOR | THUNDER BAY FDG IB NT | COMMERCIAL PAPER | United States | $50,059,187.78 | $9,785.00 | 50,000,000.00 |
| CASH & TEMPOR | THUNDER BAY FDG IB NT | COMMERCIAL PAPER | United States | $50,149,027.67 | $1,611.00 | 50,000,000.00 |
| CASH & TEMPOR | TORONTO DOMINION BK IAM | COMMERCIAL PAPER | United States | $75,162,098.33 | $37,702.50 | 75,000,000.00 |
| CASH & TEMPOR | TORONTO DOMINION BK IAM | COMMERCIAL PAPER | United States | $75,731,191.67 | $16,650.00 | 75,000,000.00 |
| CASH & TEMPOR | TORONTO DOMINION BK IAM | COMMERCIAL PAPER | United States | $123,001,672.87 | $64,306.20 | 122,000,000.00 |
| CASH & TEMPOR | TORONTO DOMINION BK N Y | CERTIFICATES OF DEPOSIT | United States | $181,027,777.00 | $50,427.00 | 180,000,000.00 |
| CASH & TEMPOR | TORONTO DOMINION BK N Y | CERTIFICATES OF DEPOSIT | United States | $96,215,962.00 | ($110,713.00) | 95,000,000.00 |
| CASH & TEMPOR | TORONTO-DOMINION DISC | COMMERCIAL PAPER | United States | $98,993,810.00 | ($40,133.24) | 100,000,000.00 |
| CASH & TEMPOR | TORONTO-DOMINION DISC | COMMERCIAL PAPER | United States | $48,494,285.00 | ($228.67) | 50,000,000.00 |
| CASH & TEMPOR | TOYOTA CR CDA INC DISC | COMMERCIAL PAPER | Canada | $54,988,587.50 | ($5,347.80) | 55,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $9,985,618.00 | ($226.70) | 10,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $14,958,013.50 | ($711.50) | 15,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $39,610,000.00 | $2,588.98 | 40,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $59,326,248.00 | ($16,819.17) | 60,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $44,303,499.00 | ($11,926.00) | 45,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $14,757,883.50 | ($16,157.76) | 15,000,000.00 |
| CASH & TEMPOR | TOYOTA FIN SVC PR DISC | COMMERCIAL PAPER | Puerto Rico | $14,580,420.00 | $3,982.50 | 15,000,000.00 |
| CASH & TEMPOR | TOYOTA MOTOR CREDIT COF | OTHER | United States | $230,669,263.20 | $110,938.20 | 230,000,000.00 |
| CASH & TEMPOR | TOYOTA MOTOR CREDIT COF | OTHER | United States | $50,098,638.88 | ($5,000.00) | 50,000,000.00 |
| CASH & TEMPOR | TOYOTA MTR CR CP DISC | COMMERCIAL PAPER | United States | $99,720,090.00 | $9,243.28 | 100,000,000.00 |
| CASH & TEMPOR | TRUIST BK WINSTON INSTL C | CERTIFICATES OF DEPOSIT | United States | $125,285,045.83 | ($2,975.00) | 125,000,000.00 |
| CASH & TEMPOR | TRUIST BK WINSTON INSTL C | CERTIFICATES OF DEPOSIT | United States | $125,275,158.33 | ($12,862.50) | 125,000,000.00 |
| CASH & TEMPOR | TRUIST BK WINSTON INSTL C | CERTIFICATES OF DEPOSIT | United States | $125,088,727.78 | $12.50 | 125,000,000.00 |
| CASH & TEMPOR | TRUIST BK WINSTON INSTL C | CERTIFICATES OF DEPOSIT | United States | $145,139,602.78 | $26,825.00 | 145,000,000.00 |
| CASH & TEMPOR | US CASH | US CASH | United States | $3,319,977.30 | $0.00 | 1.00 |
| CASH & TEMPOR | USD (UNITED STATES DOLLAI | US CASH | United States | ($1,919,940.14) | $0.00 | 1.00 |
| CASH & TEMPOR | VICTORY RECVBLS DISC | COMMERCIAL PAPER | United States | $198,933,340.00 | ($26,771.88) | 200,000,000.00 |
| CASH & TEMPOR | VICTORY RECVBLS DISC | COMMERCIAL PAPER | United States | $49,618,900.00 | ($8,738.76) | 50,000,000.00 |
| CASH & TEMPOR | WESTPAC BANKING DISC | AUSTRALIA | Australia | $39,640,232.00 | ($7,477.89) | 40,000,000.00 |
| CASH & TEMPOR | WESTPAC BKG CORP NY INS | AUSTRALIA | Australia | $71,428,291.67 | ($79,975.00) | 70,000,000.00 |
| FIXED INCOME | AJC CAPITAL LLC | BANKS & FINANCE | United States | $5,546,908.16 | $0.00 | 5,530,000.00 |
| FIXED INCOME | ARCHER 1 LLC | BANKS & FINANCE | United States | $18,055,070.14 | $0.00 | 18,000,000.00 |
| FIXED INCOME | BANK AMER N A CHARLOTTE | BANKS & FINANCE | United States | $68,071,029.00 | $3,516.50 | 65,000,000.00 |
| FIXED INCOME | BWF FORGE TL PROPERTIES | BANKS & FINANCE | United States | $28,587,194.38 | $0.00 | 28,500,000.00 |
| FIXED INCOME | CITY FURNITURE INC | INDUSTRIALS | United States | $71,718,672.47 | $0.00 | 71,500,000.00 |
| FIXED INCOME | DINO P KANELOS IRREVOCAE | BANKS & FINANCE | United States | $4,528,804.77 | $0.00 | 4,515,000.00 |
| FIXED INCOME | HW HELLMAN BUILDING LP | BANKS & FINANCE | United States | $50,152,972.60 | $0.00 | 50,000,000.00 |
| FIXED INCOME | MIZUHO FLOATER/RESIDUAL | US TAXABLE MUNI BONDS | United States | $13,043,056.71 | $0.00 | 13,000,000.00 |
| FIXED INCOME | PENNSYLVANIA HGR EDU AS | US TAXABLE MUNI BONDS | United States | $27,177,991.40 | $0.00 | 27,094,000.00 |
| FIXED INCOME | TEXAS ST | US TAXABLE MUNI BONDS | United States | $16,179,318.03 | $0.00 | 16,130,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/N | YANKEE BONDS - CORPS | Canada | $101,006,680.78 | $47,403.00 | 100,000,000.00 |
| FIXED INCOME | TORONTO-DOMINION BANK/N | YANKEE BONDS - CORPS | Canada | $151,398,087.83 | $76,504.50 | 150,000,000.00 |
| FIXED INCOME | WYLIE BICE LIFE INSURANCE | BANKS & FINANCE | United States | $7,648,313.70 | $0.00 | 7,625,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | FLPRIME | OTHER | United Stat | $920,158,898.36 | $0.00 | 920,158,898.36 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $5,544,211.51 | $3,019,960.57 | 5,570,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $7,786,372.20 | $4,499,573.18 | 7,898,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $4,417,327.62 | $2,324,885.81 | 4,526,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $8,764,250.34 | $4,166,746.88 | 9,078,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $5,920,193.05 | $2,609,440.68 | 6,196,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $5,380,509.28 | $2,620,910.79 | 5,692,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $3,421,685.54 | $1,575,981.71 | 3,660,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $6,359,363.95 | $3,018,966.26 | 6,944,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $6,834,027.06 | $2,846,131.21 | 7,387,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $5,158,481.84 | $2,498,173.83 | 5,692,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $4,366,430.06 | $2,315,468.12 | 4,871,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $8,290,351.45 | $4,507,181.31 | 9,447,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $7,011,341.14 | $3,688,902.55 | 7,907,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $16,430,015.74 | $9,699,340.71 | 18,922,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $5,352,343.61 | $2,335,535.55 | 6,300,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,556,974.59 | $964,993.14 | 2,978,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $3,019,134.45 | $666,419.33 | 3,593,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,411,780.65 | $254,044.05 | 1,717,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $1,544,531.44 | $272,976.27 | 2,293,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $1,533,842.30 | $366,074.06 | 2,337,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,451,908.86 | $240,390.55 | 2,267,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,455,085.98 | $325,454.80 | 2,337,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,374,386.43 | $204,951.44 | 2,267,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,973,339.96 | $311,221.91 | 3,303,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $837,481.23 | $71,271.53 | 1,441,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,817,366.39 | $602,522.12 | 3,503,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,895,366.90 | $584,928.88 | 2,411,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,653,889.34 | $555,800.47 | 3,453,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,773,277.21 | $540,201.13 | 2,361,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,531,738.08 | $516,065.27 | 3,453,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,582,246.28 | $464,017.16 | 2,211,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,412,387.76 | $476,654.74 | 3,453,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,506,450.77 | $431,559.71 | 2,211,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,296,191.10 | $438,084.62 | 3,453,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $951,111.11 | $104,846.66 | 1,467,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,653,245.46 | $681,127.89 | 4,203,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $885,945.68 | $87,285.43 | 1,441,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,224,816.47 | $648,426.10 | 2,677,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,089,717.42 | $471,585.47 | 2,570,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $2,129,831.51 | $605,863.87 | 2,677,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,882,063.67 | $400,746.98 | 2,420,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,995,756.83 | $554,714.72 | 2,627,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,738,635.22 | $348,305.36 | 2,343,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,693,205.37 | $434,408.94 | 2,337,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,621,099.52 | $303,412.49 | 2,293,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,612,670.06 | $400,569.12 | 2,337,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,411,425.87 | $304,331.69 | 2,397,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,297,893.98 | $170,415.70 | 2,267,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,865,438.58 | $273,773.81 | 3,303,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $791,779.99 | $56,163.44 | 1,441,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $210,586.49 | ($81,351.91) | 780,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $33,310.57 | ($496.93) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $808,901.84 | $37,969.88 | 1,454,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,137,663.03 | $106,241.51 | 2,101,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $256,848.48 | $82.23 | 975,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,691,535.69 | $218,124.19 | 3,173,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $764,177.44 | $22,917.75 | 1,454,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $665,309.96 | $36,813.62 | 1,285,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $31,898.42 | ($304.08) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $1,400,385.72 | $274,020.52 | 2,748,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $245,816.10 | $457.35 | 975,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $988,646.66 | ($35,483.50) | 1,971,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $708,297.17 | $6,405.06 | 1,434,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $680,533.97 | $75,168.66 | 1,399,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $518,761.90 | ($89,336.62) | 1,366,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,922,438.11 | $218,996.02 | 4,010,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,226,216.52 | ($34,014.65) | 2,595,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $788,194.52 | $5,840.08 | 1,694,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $366,266.89 | $15,817.36 | 799,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $801,502.57 | ($27,178.85) | 1,774,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $835,489.21 | ($53,421.50) | 1,879,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,136,889.85 | $142,869.27 | 2,592,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $1,750,580.21 | $420,616.76 | 4,049,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $521,952.37 | ($71,611.79) | 1,226,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $754,136.43 | ($58,129.51) | 1,799,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $411,776.22 | ($55,202.64) | 996,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $123,865.13 | ($22,860.46) | 304,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $434,190.23 | ($72,440.38) | 1,082,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $668,540.64 | ($52,559.02) | 1,691,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $388,448.90 | ($62,443.33) | 996,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $197,106.44 | ($29,845.10) | 512,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $909,325.47 | ($102,869.12) | 2,431,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $338,168.42 | ($42,745.94) | 916,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $86,661.35 | ($14,241.57) | 238,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $341,565.39 | ($66,127.45) | 950,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $465,962.63 | ($23,127.22) | 1,313,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $168,829.15 | $3,517.58 | 482,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $82,264.25 | ($15,409.28) | 238,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $297,430.36 | ($58,199.67) | 870,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $662,609.71 | ($83,846.34) | 1,963,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $160,741.96 | $2,708.95 | 482,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $51,998.99 | ($11,703.14) | 158,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $518,937.64 | ($155,630.66) | 1,598,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $446,659.39 | ($42,442.99) | 1,391,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $92,568.39 | ($4,052.15) | 292,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $24,404.98 | ($11,595.40) | 78,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $505,768.89 | ($407,586.15) | 1,636,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $376,636.32 | ($22,469.53) | 1,235,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $39,808.21 | ($381.10) | 132,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | INTEREST ONLY | United States | $46,468.56 | ($35,246.32) | 156,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $36,692.99 | ($370.76) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $358,415.88 | ($24,163.07) | 1,235,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $14,901.55 | ($281.41) | 52,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $14,713.57 | ($5,068.27) | 52,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $34,928.94 | ($376.06) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $1,922,467.30 | ($623,438.40) | 6,955,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $30,560.50 | ($428.25) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $237,605.99 | $398.24 | 975,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $29,886.69 | ($267.06) | 125,000.00 |
| FIXED INCC | U S TREASURY BD CPN S | TREASURIES | United States | $231,650.79 | $1,258.29 | 975,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | TREASURIES | United States | $1,668,587.14 | $1,333,758.36 | 1,676,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $124,214.03 | $43,524.33 | 130,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $264,586.22 | $201,894.22 | 280,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $119,186.58 | $42,100.48 | 130,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $1,739,162.35 | $1,251,161.29 | 1,978,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $1,362,709.02 | $870,229.02 | 1,600,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $2,182,572.16 | $1,339,911.04 | 2,644,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $492,508.67 | $307,542.83 | 744,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $70,706.26 | $21,293.26 | 130,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $66,522.31 | $19,159.41 | 130,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | PRINCIPAL ONLY | United States | $62,804.79 | $17,299.59 | 130,000.00 |
| FIXED INCC | U S TREASURY BD PRIN S | TREASURIES | United States | $1,587,255.28 | ($294,915.92) | 4,368,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | APPLE INC DISC | COMMERCIAL PAPER | United States | $20,772,731.20 | $39,845.87 | 20,800,000.00 |
| CASH & TEMPOR | APPLE INC DISC | COMMERCIAL PAPER | United States | $24,959,677.50 | ($100.28) | 25,000,000.00 |
| CASH & TEMPOR | APPLE INC DISC | COMMERCIAL PAPER | United States | $34,996,486.00 | $63,355.44 | 35,000,000.00 |
| CASH & TEMPOR | APPLE INC DISC | COMMERCIAL PAPER | United States | $14,987,844.00 | $33,094.00 | 15,000,000.00 |
| CASH & TEMPOR | ASTRAZENECA PLC DISC | COMMERCIAL PAPER | United Kingdom | $24,867,270.00 | $99,492.22 | 25,000,000.00 |
| CASH & TEMPOR | ASTRAZENECA PLC DISC | COMMERCIAL PAPER | United Kingdom | $24,830,677.50 | $102,483.06 | 25,000,000.00 |
| CASH & TEMPOR | BANK OF NOVA SCOTIA REI | REPURCHASE AGREEMENTS | United States | $400,040,444.44 | $0.00 | 400,000,000.00 |
| CASH & TEMPOR | BMW US CAP LLC DISC | COMMERCIAL PAPER | United States | $74,822,332.50 | $61,936.67 | 75,000,000.00 |
| CASH & TEMPOR | CANTOR REP | REPURCHASE AGREEMENTS | United States | $501,318,055.56 | $0.00 | 500,000,000.00 |
| CASH & TEMPOR | CANTOR REP | REPURCHASE AGREEMENTS | United States | $600,060,833.33 | $0.00 | 600,000,000.00 |
| CASH & TEMPOR | CATERPILLAR FINL DISC | COMMERCIAL PAPER | United States | $22,444,755.75 | $1,318.25 | 22,500,000.00 |
| CASH & TEMPOR | DNB NOR BANK DISC | YANKEE | Norway | $24,922,430.00 | $42,221.67 | 25,000,000.00 |
| CASH & TEMPOR | DNB NOR BANK DISC | YANKEE | Norway | $74,191,867.50 | ($10,840.83) | 75,000,000.00 |
| CASH & TEMPOR | EMERSON ELEC CO DISC | COMMERCIAL PAPER | United States | $34,874,266.00 | $145,438.22 | 35,000,000.00 |
| CASH & TEMPOR | EMERSON ELEC CO DISC | COMMERCIAL PAPER | United States | $34,870,640.00 | $145,380.28 | 35,000,000.00 |
| CASH & TEMPOR | EMERSON ELEC CO DISC | COMMERCIAL PAPER | United States | $59,217,758.21 | $154,896.48 | 59,650,000.00 |
| CASH & TEMPOR | EXXON CORP DISC | COMMERCIAL PAPER | United States | $74,870,820.00 | $153,715.83 | 75,000,000.00 |
| CASH & TEMPOR | EXXON CORP DISC | COMMERCIAL PAPER | United States | $74,793,480.00 | $38,813.34 | 75,000,000.00 |
| CASH & TEMPOR | EXXON CORP DISC | COMMERCIAL PAPER | United States | $49,995,030.00 | $96,418.89 | 50,000,000.00 |
| CASH & TEMPOR | FEDERAL HOME LN BK CON | AGENCY | United States | $224,300,250.00 | $312,968.74 | 225,000,000.00 |
| CASH & TEMPOR | FEDERAL HOME LN BK CON | AGENCY | United States | $74,527,500.00 | $110,614.59 | 75,000,000.00 |
| CASH & TEMPOR | FEDERAL HOME LN BK CON | AGENCY | United States | $74,463,000.00 | ($333.33) | 75,000,000.00 |
| CASH & TEMPOR | FEDERAL HOME LN BK CON | AGENCY | United States | $49,529,000.00 | $24,104.17 | 50,000,000.00 |
| CASH & TEMPOR | FEDERAL HOME LN BK CON | AGENCY | United States | $99,990,000.00 | $187,777.78 | 100,000,000.00 |
| CASH & TEMPOR | FEDERAL NATL MTG ASSN | AGENCY | United States | $74,992,500.00 | $59,531.25 | 75,000,000.00 |
| CASH & TEMPOR | FEDERATION DES DISC | YANKEE | Canada | $74,900,175.00 | $145,508.34 | 75,000,000.00 |
| CASH & TEMPOR | FEDERATION DES DISC | COMMERCIAL PAPER | Canada | $24,830,932.50 | $1,106.11 | 25,000,000.00 |
| CASH & TEMPOR | HOME DEPOT INC DISC | COMMERCIAL PAPER | United States | $74,901,135.00 | $104,322.50 | 75,000,000.00 |
| CASH & TEMPOR | HOME DEPOT INC DISC | COMMERCIAL PAPER | United States | $24,956,822.50 | $21,753.06 | 25,000,000.00 |
| CASH & TEMPOR | HONEYWELL INTL DISC | COMMERCIAL PAPER | United States | $39,916,608.00 | $90,674.67 | 40,000,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $998,571.10 | $3,517.77 | 1,000,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $24,961,690.00 | $119,696.94 | 25,000,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $49,886,880.00 | $98,143.89 | 50,000,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $24,927,607.50 | $108,926.94 | 25,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $18,444,464.85 | $82,474.85 | 18,500,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $42,367,426.37 | $28,835.15 | 42,553,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $24,911,867.50 | $74,180.00 | 25,000,000.00 |
| CASH & TEMPOR | ILLINOIS TOOL DISC | COMMERCIAL PAPER | United States | $29,891,112.00 | $195.33 | 30,000,000.00 |
| CASH & TEMPOR | JOHN DEERE CREDIT DISC | COMMERCIAL PAPER | Canada | $79,568,088.00 | $171,554.67 | 80,000,000.00 |
| CASH & TEMPOR | JOHN DEERE CREDIT DISC | COMMERCIAL PAPER | Canada | $49,697,820.00 | $87,403.33 | 50,000,000.00 |
| CASH & TEMPOR | JOHN DEERE CREDIT DISC | COMMERCIAL PAPER | Canada | $49,611,815.00 | $68,565.00 | 50,000,000.00 |
| CASH & TEMPOR | JOHNSON & JOHNSON DISC | COMMERCIAL PAPER | United States | $19,998,000.00 | $40,583.33 | 20,000,000.00 |
| CASH & TEMPOR | JOHNSON & JOHNSON DISC | COMMERCIAL PAPER | United States | $24,890,320.00 | $119,070.00 | 25,000,000.00 |
| CASH & TEMPOR | JOHNSON & JOHNSON DISC | COMMERCIAL PAPER | United States | $24,874,902.50 | $102,402.50 | 25,000,000.00 |
| CASH & TEMPOR | KFW DISC | EURO | Germany | $49,737,140.00 | $95,556.67 | 50,000,000.00 |
| CASH & TEMPOR | KOCH COS LLC DISC | COMMERCIAL PAPER | United States | $24,962,042.50 | $39,125.83 | 25,000,000.00 |
| CASH & TEMPOR | KOCH COS LLC DISC | COMMERCIAL PAPER | United States | $24,977,290.00 | $66,734.44 | 25,000,000.00 |
| CASH & TEMPOR | KOCH COS LLC DISC | COMMERCIAL PAPER | United States | $49,949,510.00 | $93,787.78 | 50,000,000.00 |
| CASH & TEMPOR | KOCH COS LLC DISC | COMMERCIAL PAPER | United States | $49,959,645.00 | $113,811.67 | 50,000,000.00 |
| CASH & TEMPOR | KOCH COS LLC DISC | COMMERCIAL PAPER | United States | $49,815,700.00 | $115,366.67 | 50,000,000.00 |
| CASH & TEMPOR | LILLY ELI & CO DISC | COMMERCIAL PAPER | United States | $49,898,540.00 | $6,165.00 | 50,000,000.00 |
| CASH & TEMPOR | LILLY ELI & CO DISC | COMMERCIAL PAPER | United States | $49,840,650.00 | $38,038.89 | 50,000,000.00 |
| CASH & TEMPOR | LINDE INC DISC | COMMERCIAL PAPER | United States | $34,964,657.00 | $18,032.00 | 35,000,000.00 |
| CASH & TEMPOR | LINDE INC DISC | COMMERCIAL PAPER | United States | $49,843,235.00 | $66,901.67 | 50,000,000.00 |
| CASH & TEMPOR | LINDE INC DISC | COMMERCIAL PAPER | United States | $39,967,716.00 | $71.56 | 40,000,000.00 |
| CASH & TEMPOR | LINDE INC DISC | COMMERCIAL PAPER | United States | $74,688,142.50 | $158,309.16 | 75,000,000.00 |
| CASH & TEMPOR | MARS INC DISC | COMMERCIAL PAPER | United States | $49,663,525.00 | $108,594.44 | 50,000,000.00 |
| CASH & TEMPOR | MERCEDES-BENZ FIN DISC | COMMERCIAL PAPER | United States | $119,026,003.25 | $149,125.75 | 119,500,000.00 |
| CASH & TEMPOR | MERCEDES-BENZ FIN DISC | COMMERCIAL PAPER | United States | $49,796,240.00 | $2,073.33 | 50,000,000.00 |
| CASH & TEMPOR | MIZUHO BANK LTD DISC | COMMERCIAL PAPER | United States | $74,772,562.50 | ($1,812.50) | 75,000,000.00 |
| CASH & TEMPOR | MIZUHO BANK LTD DISC | COMMERCIAL PAPER | United States | $99,929,470.00 | ($530.00) | 100,000,000.00 |
| CASH & TEMPOR | MUFG BANK LTD NY DISC | COMMERCIAL PAPER | United States | $99,505,430.00 | $149,541.12 | 100,000,000.00 |
| CASH & TEMPOR | MUFG BANK LTD NY DISC | COMMERCIAL PAPER | United States | $74,511,960.00 | ($3,665.00) | 75,000,000.00 |
| CASH & TEMPOR | NATIONAL SEC CORP DISC | COMMERCIAL PAPER | United States | $86,421,137.95 | $37,961.01 | 86,500,000.00 |
| CASH & TEMPOR | NATIONAL SEC CORP DISC | COMMERCIAL PAPER | United States | $24,810,700.00 | $52,241.67 | 25,000,000.00 |
| CASH & TEMPOR | NATIONWIDE BLDG DISC | COMMERCIAL PAPER | United Kingdom | $24,794,220.00 | $36,358.89 | 25,000,000.00 |
| CASH & TEMPOR | NATIONWIDE BLDG DISC | COMMERCIAL PAPER | United Kingdom | $24,791,457.50 | $34,235.28 | 25,000,000.00 |
| CASH & TEMPOR | NATIONWIDE BLDG DISC | COMMERCIAL PAPER | United Kingdom | $24,788,692.50 | $32,109.17 | 25,000,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | NATIONWIDE BLDG DISC | YANKEE | United Kingdom | $49,549,665.00 | $39,053.89 | 50,000,000.00 |
| CASH & TEMPOR | NESTLE FIN INTL DISC | EURO | Luxembourg | $24,904,905.00 | $74,488.33 | 25,000,000.00 |
| CASH & TEMPOR | NESTLE FIN INTL DISC | EURO | Luxembourg | $24,797,092.50 | $34,071.67 | 25,000,000.00 |
| CASH & TEMPOR | NORDEA BANK ABP DISC | EURO | Finland | $18,932,886.30 | $40,331.30 | 19,000,000.00 |
| CASH & TEMPOR | ONTARIO PROV OF DISC | SOVEREIGN | Canada | $99,895,300.00 | $184,633.34 | 100,000,000.00 |
| CASH & TEMPOR | ONTARIO PROV OF DISC | SOVEREIGN | Canada | $49,918,985.00 | $68,415.56 | 50,000,000.00 |
| CASH & TEMPOR | PACCAR FINL CORP DISC | COMMERCIAL PAPER | United States | $29,956,665.00 | $61,215.00 | 30,000,000.00 |
| CASH & TEMPOR | PEPSICO INC DISC | COMMERCIAL PAPER | United States | $24,921,215.00 | $100,687.22 | 25,000,000.00 |
| CASH & TEMPOR | PEPSICO INC DISC | COMMERCIAL PAPER | United States | $24,997,492.50 | $243,360.56 | 25,000,000.00 |
| CASH & TEMPOR | PEPSICO INC DISC | COMMERCIAL PAPER | United States | $49,964,805.00 | $302,305.00 | 50,000,000.00 |
| CASH & TEMPOR | PEPSICO INC DISC | COMMERCIAL PAPER | United States | $49,611,485.00 | $36,151.67 | 50,000,000.00 |
| CASH & TEMPOR | PHILIP MORRIS DISC | COMMERCIAL PAPER | United States | $24,956,350.00 | $129,433.33 | 25,000,000.00 |
| CASH & TEMPOR | PHILIP MORRIS DISC | COMMERCIAL PAPER | United States | $49,765,940.00 | $102,676.11 | 50,000,000.00 |
| CASH & TEMPOR | PROCTOR & GAMBLE DISC | COMMERCIAL PAPER | United States | $24,820,787.50 | $52,079.17 | 25,000,000.00 |
| CASH & TEMPOR | PROVINCE OF ALBERTA DIS | SOVEREIGN | Canada | $74,520,622.50 | $161,247.50 | 75,000,000.00 |
| CASH & TEMPOR | PROVINCE OF ALBERTA DIS | SOVEREIGN | Canada | $24,758,845.00 | $25,511.67 | 25,000,000.00 |
| CASH & TEMPOR | QUEBEC GOVT OF DISC | SOVEREIGN | Canada | $74,762,872.50 | $116,497.50 | 75,000,000.00 |
| CASH & TEMPOR | QUEBEC GOVT OF DISC | COMMERCIAL PAPER | Canada | $74,575,470.00 | $2,865.84 | 75,000,000.00 |
| CASH & TEMPOR | ROCHE HOLDINGS DISC | COMMERCIAL PAPER | United States | $49,893,415.00 | $24,859.44 | 50,000,000.00 |
| CASH & TEMPOR | ROCHE HOLDINGS DISC | COMMERCIAL PAPER | United States | $99,919,290.00 | $39,956.66 | 100,000,000.00 |
| CASH & TEMPOR | SOCIETE GENERALE DISC | YANKEE | France | $74,277,735.00 | $58,394.73 | 75,000,000.00 |
| CASH & TEMPOR | TORONTO-DOMINION DISC | COMMERCIAL PAPER | United States | $49,530,000.00 | $14,069.44 | 50,000,000.00 |
| CASH & TEMPOR | TOTALENERGIES CAP DISC | COMMERCIAL PAPER | United States | $49,434,895.00 | $92,603.33 | 50,000,000.00 |
| CASH & TEMPOR | TOTALENERGIES CAP DISC | COMMERCIAL PAPER | United States | $24,731,945.00 | $50,931.11 | 25,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $82,598,041.35 | $52,615.57 | 82,665,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $74,887,500.00 | $42,381.56 | 75,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $20,405,856.15 | $11,903.49 | 20,465,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $74,563,500.00 | $43,153.12 | 75,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $8,330,998.40 | $21,632.85 | 8,336,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $99,800,000.00 | $210,341.66 | 100,000,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $36,677,963.84 | $3,156.78 | 36,778,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $51,118,603.80 | $62,915.68 | 51,293,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $56,424,569.04 | $73,380.61 | 56,658,000.00 |
| CASH & TEMPOR | U S TREASURY BILL | TREASURY | United States | $14,417,733.20 | $7,458.10 | 14,488,000.00 |

| SEGMENT | SECURITY DESCRIPTION | INDUSTRY | COUNTRY | MARKET VALUE | UNREALIZED GAIN (OR LOSS) | UNITS |
|---|---|---|---|---|---|---|
| CASH & TEMPOR | US CASH | US CASH | United States | $908.62 | $0.00 | 1.00 |