

**Wilshire Large Company Value Portfolio**  
Portfolio Holdings - 2/28/2023

| Security ID | Sec Name                                       | Quantity   | Current Price | Cost         | Market Value (Local) | Market Value (Base) |
|-------------|------------------------------------------------|------------|---------------|--------------|----------------------|---------------------|
| 88579Y101   | 3M CO                                          | 1,052.00   | 107.74        | 199,849.63   | 113,342.48           | 113,342.48          |
| 88579YBH3   | 3M CO                                          | 48,000.00  | 93.99         | 49,237.60    | 45,115.30            | 45,115.30           |
| 03881EAE7   | ABBOR REALTY CRE 2021-FL2 LTD B                | 250,000.00 | 94.27         | 250,000.00   | 235,664.83           | 235,664.83          |
| 00287YCX5   | ABBVIE INC                                     | 57,000.00  | 97.07         | 59,757.50    | 55,332.64            | 55,332.64           |
| 00404A109   | ACADIA HEALTHCARE COMPANY INC COM              | 1,040.00   | 72.51         | 83,869.89    | 75,410.40            | 75,410.40           |
| G1151C101   | ACCENTURE PLC IRELAND                          | 2,885.00   | 265.55        | 772,702.46   | 766,111.75           | 766,111.75          |
| 00091XAA5   | ACHV ABS TR 2023-1PL                           | 100,000.00 | 100.14        | 99,999.58    | 100,138.00           | 100,138.00          |
| 00507V109   | ACTIVISION BLIZZARD INC                        | 2,204.00   | 76.25         | 195,264.33   | 168,055.00           | 168,055.00          |
| G0084W101   | ADIENT PLC                                     | 5,065.00   | 42.72         | 208,216.43   | 216,376.80           | 216,376.80          |
| 00724F101   | ADOBE SYSTEMS INCORPORATED                     | 1,095.00   | 323.95        | 518,422.27   | 354,725.25           | 354,725.25          |
| 00766T100   | AECOM                                          | 340.00     | 86.36         | 28,274.67    | 29,362.40            | 29,362.40           |
| 00130HCE3   | AES CORP                                       | 47,000.00  | 88.53         | 47,119.58    | 41,609.15            | 41,609.15           |
| 00846U101   | AGILENT TECHNOLOGIES INC                       | 6,497.00   | 141.97        | 849,642.71   | 922,379.09           | 922,379.09          |
| 00140NANO   | AIMCO CLO LTD 2020-11R                         | 500,000.00 | 98.30         | 500,000.00   | 491,519.50           | 491,519.50          |
| 013091103   | ALBERTSONS COS INC                             | 10,480.00  | 19.88         | 226,861.27   | 208,342.40           | 208,342.40          |
| 013872106   | ALCOA CORP                                     | 820.00     | 48.94         | 39,586.40    | 40,130.80            | 40,130.80           |
| 016255101   | ALIGN TECHNOLOGY INC                           | 500.00     | 309.50        | 157,910.10   | 154,750.00           | 154,750.00          |
| G0176J109   | ALLEGION PLC                                   | 2,690.00   | 112.71        | 295,765.09   | 303,189.90           | 303,189.90          |
| 01973R101   | ALLISON TRANSMISSION HLDGS INC COM             | 4,292.00   | 47.50         | 192,175.62   | 203,870.00           | 203,870.00          |
| 020002101   | ALLSTATE CORP                                  | 240.00     | 128.78        | 29,845.95    | 30,907.20            | 30,907.20           |
| 02005N100   | ALLY FINL INC                                  | 2,270.00   | 30.05         | 72,291.33    | 68,213.50            | 68,213.50           |
| 02079K107   | ALPHABET INC                                   | 2,770.00   | 90.30         | 204,466.37   | 250,131.00           | 250,131.00          |
| 02079K305   | ALPHABET INC                                   | 17,854.00  | 90.06         | 2,073,387.35 | 1,607,931.24         | 1,607,931.24        |
| 021369103   | ALTAIR ENGR INC                                | 2,969.00   | 64.06         | 173,919.28   | 190,194.14           | 190,194.14          |
| 02209S103   | ALTRIA GROUP INC                               | 6,750.00   | 46.43         | 339,951.64   | 313,402.50           | 313,402.50          |
| 02209SBJ1   | ALTRIA GROUP INC                               | 26,000.00  | 86.04         | 28,185.97    | 22,371.26            | 22,371.26           |
| 02313SBS4   | AMAZON COM INC                                 | 70,000.00  | 80.13         | 71,095.64    | 56,090.79            | 56,090.79           |
| 02313S106   | AMAZON COM INC                                 | 3,132.00   | 94.23         | 509,351.46   | 295,128.36           | 295,128.36          |
| G02602103   | AMDOS LTD                                      | 1,300.00   | 91.61         | 101,531.43   | 119,093.00           | 119,093.00          |
| 02377BAB2   | AMER AIRLINES PT TR 2015-2                     | 51,907.08  | 91.30         | 53,117.05    | 47,388.62            | 47,388.62           |
| 02376UAA3   | AMER AIRLINES PT TR 2016-1                     | 2,762.54   | 91.37         | 2,467.23     | 2,524.16             | 2,524.16            |
| 023765AA8   | AMER AIRLINES PT TR 2016-2                     | 15,109.50  | 89.30         | 14,504.36    | 13,492.69            | 13,492.69           |
| 02361DAS9   | AMEREN ILL CO                                  | 50,000.00  | 94.32         | 54,511.71    | 47,159.25            | 47,159.25           |
| 025537101   | AMERICAN ELEC PWR CO INC                       | 980.00     | 87.97         | 89,223.65    | 86,210.60            | 86,210.60           |
| 025816109   | AMERICAN EXPRESS CO                            | 3,170.00   | 173.99        | 506,809.60   | 551,548.30           | 551,548.30          |
| 025816CQ0   | AMERICAN EXPRESS CO                            | 46,000.00  | 94.11         | 45,953.54    | 43,289.96            | 43,289.96           |
| 02665WDL2   | AMERICAN HONDA FIN CORP MTN                    | 38,000.00  | 91.23         | 38,239.52    | 34,667.02            | 34,667.02           |
| 026874784   | AMERICAN INTL GROUP INC                        | 28,729.00  | 61.11         | 854,553.46   | 1,755,629.19         | 1,755,629.19        |
| 026874DH7   | AMERICAN INTL GROUP INC                        | 17,000.00  | 95.81         | 18,311.86    | 16,288.40            | 16,288.40           |
| 03066RAE5   | AMERICREDIT AUTO 2021-2 TR                     | 100,000.00 | 91.53         | 99,976.60    | 91,529.08            | 91,529.08           |
| 031162CQ1   | AMGEN INC                                      | 53,000.00  | 92.31         | 57,453.75    | 48,926.53            | 48,926.53           |
| 031162100   | AMGEN INC                                      | 510.00     | 231.66        | 123,590.90   | 118,146.60           | 118,146.60          |
| 03209SAJ0   | AMPHENOL CORP                                  | 51,000.00  | 86.40         | 54,765.77    | 44,062.27            | 44,062.27           |
| 032654105   | ANALOG DEVICES INC                             | 5,298.00   | 183.47        | 758,378.93   | 972,024.06           | 972,024.06          |
| 03662Q105   | ANSYS INC                                      | 2,093.00   | 303.61        | 730,528.39   | 635,455.73           | 635,455.73          |
| G0403H108   | AON PLC                                        | 2,419.00   | 304.05        | 366,826.34   | 735,496.95           | 735,496.95          |
| 03743Q108   | APA CORPORATION                                | 32,364.00  | 38.38         | 979,491.78   | 1,242,130.32         | 1,242,130.32        |
| 03765YAU8   | APIDOS CLO XXIII                               | 250,000.00 | 98.30         | 248,150.00   | 245,753.94           | 245,753.94          |
| 037833EC0   | APPLE INC                                      | 60,000.00  | 84.89         | 58,859.15    | 50,931.78            | 50,931.78           |
| 038222105   | APPLIED MATLS INC                              | 2,292.00   | 116.15        | 210,624.04   | 266,215.80           | 266,215.80          |
| G6095L109   | APTIV PLC                                      | 3,600.00   | 116.28        | 398,781.37   | 418,608.00           | 418,608.00          |
| 03880KAG9   | ARBOR RLTY COMM RL NT 2021-FL3 C               | 225,000.00 | 92.89         | 225,028.73   | 208,992.92           | 208,992.92          |
| G0450A105   | ARCH CAP GROUP LTD                             | 9,402.00   | 70.00         | 287,336.42   | 658,140.00           | 658,140.00          |
| 039483102   | ARCHER DANIELS MIDLAND CO                      | 400.00     | 79.60         | 34,362.96    | 31,840.00            | 31,840.00           |
| 042735100   | ARROW ELECTRS INC                              | 970.00     | 117.99        | 122,630.60   | 114,450.30           | 114,450.30          |
| 044186104   | ASHLAND INC                                    | 1,066.00   | 101.78        | 104,961.98   | 108,497.48           | 108,497.48          |
| 04621XAH1   | ASSURANT INC                                   | 27,000.00  | 99.13         | 27,396.90    | 26,765.26            | 26,765.26           |
| 04621X108   | ASSURANT INC                                   | 505.00     | 127.39        | 81,543.81    | 64,331.95            | 64,331.95           |
| 00206R102   | AT&T INC                                       | 4,460.00   | 18.91         | 84,485.51    | 84,338.60            | 84,338.60           |
| 00206RKH4   | AT&T INC                                       | 92,000.00  | 77.81         | 89,729.44    | 71,586.76            | 71,586.76           |
| 052769106   | AUTODESK INC                                   | 1,708.00   | 198.69        | 494,981.18   | 339,362.52           | 339,362.52          |
| 053015103   | AUTOMATIC DATA PROCESSING INC COM              | 860.00     | 219.82        | 189,942.26   | 189,045.20           | 189,045.20          |
| 05369AAL5   | AVIATION CAP GROUP LLC                         | 73,000.00  | 86.05         | 72,333.51    | 62,819.86            | 62,819.86           |
| 053807103   | AVNET INC                                      | 4,180.00   | 44.71         | 172,326.95   | 186,887.80           | 186,887.80          |
| 05401AAM3   | AVOLON HLDGS FDG LTD                           | 142,000.00 | 87.01         | 136,052.40   | 123,554.63           | 123,554.63          |
| G0692U109   | AXIS CAP HLDGS LTD                             | 2,500.00   | 60.72         | 135,912.30   | 151,800.00           | 151,800.00          |
| 05530QAN0   | B A T INTL FIN PLC DISC COM L FR 1.668% 032526 | 58,000.00  | 88.68         | 58,043.89    | 51,432.14            | 51,432.14           |
| 05722G100   | BAKER HUGHES COMPANY                           | 15,005.00  | 30.60         | 338,884.37   | 459,153.00           | 459,153.00          |
| 06051GGR4   | BANK AMER CORP                                 | 48,000.00  | 92.14         | 45,237.99    | 44,229.60            | 44,229.60           |
| 06051GFM6   | BANK AMERICA CORP                              | 39,000.00  | 97.43         | 41,007.42    | 37,999.61            | 37,999.61           |
| 06050S104   | BANK AMERICA CORP                              | 36,387.00  | 34.30         | 903,043.37   | 1,248,074.10         | 1,248,074.10        |
| 064058100   | BANK NEW YORK MELLON CORP                      | 20,697.00  | 50.88         | 1,114,102.98 | 1,053,063.36         | 1,053,063.36        |
| 064159QE9   | BANK NOVA SCOTIA B C                           | 67,000.00  | 91.76         | 71,230.42    | 61,480.07            | 61,480.07           |
| 06417N103   | BANK OZK                                       | 930.00     | 46.03         | 40,430.17    | 42,807.90            | 42,807.90           |
| 070830104   | BATH & BODY WORKS INC                          | 2,740.00   | 40.87         | 114,942.01   | 111,983.80           | 111,983.80          |
| 05551VBK8   | BBCMS MTG TR 2021-C10                          | 990,752.21 | 7.41          | 91,994.99    | 73,386.90            | 73,386.90           |
| 07359BAA5   | BEACON CONTANR II LLC 2021-1 NT                | 86,666.67  | 88.12         | 86,628.94    | 76,373.36            | 76,373.36           |
| 075887109   | BECTON DICKINSON & CO                          | 360.00     | 234.55        | 88,336.45    | 84,438.00            | 84,438.00           |
| 08182RAA1   | BENEFIT ST PART CL XIX 2019-19 A               | 250,000.00 | 99.12         | 249,687.50   | 247,803.32           | 247,803.32          |
| 084423102   | BERKLEY W R CORP                               | 2,462.00   | 66.19         | 103,213.65   | 162,959.78           | 162,959.78          |
| 084670702   | BERKSHIRE HATHAWAY INC DEL                     | 5,257.00   | 305.18        | 1,145,156.11 | 1,604,331.26         | 1,604,331.26        |
| 086516101   | BEST BUY INC                                   | 2,120.00   | 83.11         | 165,029.20   | 176,193.20           | 176,193.20          |
| 090572207   | BIO RAD LABS INC                               | 64.00      | 477.84        | 30,877.15    | 30,581.76            | 30,581.76           |
| 09062X103   | BIOGEN INC                                     | 520.00     | 269.86        | 112,096.24   | 140,327.20           | 140,327.20          |
| 09073M104   | BIO-TECHNE CORP                                | 1,460.00   | 72.64         | 128,642.42   | 106,054.40           | 106,054.40          |
| 06051GJB6   | BK OF AMERICA CORP                             | 72,000.00  | 82.27         | 74,445.77    | 59,234.98            | 59,234.98           |
| 06051GJR1   | BK OF AMERICA CORP                             | 80,000.00  | 94.30         | 74,992.02    | 75,436.16            | 75,436.16           |
| 06051GJS9   | BK OF AMERICA CORP                             | 200,000.00 | 88.11         | 200,959.26   | 176,215.00           | 176,215.00          |
| 09261BAC4   | BLACKSTONE HLDGS FIN L L C                     | 104,000.00 | 82.23         | 102,129.65   | 85,516.91            | 85,516.91           |

|           |                                               |            |          |              |              |              |
|-----------|-----------------------------------------------|------------|----------|--------------|--------------|--------------|
| 093671105 | BLOCK H & R INC                               | 5,670.00   | 36.80    | 246,736.11   | 208,656.00   | 208,656.00   |
| 852234103 | BLOCK INC                                     | 2,450.00   | 76.73    | 150,128.51   | 187,988.50   | 187,988.50   |
| 09659W2J2 | BNP PARIBAS                                   | 200,000.00 | 95.03    | 205,310.04   | 190,059.00   | 190,059.00   |
| 097023105 | BOEING CO                                     | 2,900.00   | 201.55   | 387,250.33   | 584,495.00   | 584,495.00   |
| 097023CT0 | BOEING CO                                     | 27,000.00  | 98.47    | 28,620.93    | 26,587.58    | 26,587.58    |
| 09857L108 | BOOKING HOLDINGS INC                          | 188.00     | 2,524.00 | 331,510.17   | 474,512.00   | 474,512.00   |
| 101137107 | BOSTON SCIENTIFIC CORP                        | 700.00     | 46.72    | 26,265.12    | 32,704.00    | 32,704.00    |
| 110122108 | BRISTOL-MYERS SQUIBB CO                       | 7,721.00   | 68.96    | 435,129.32   | 532,440.16   | 532,440.16   |
| 11135FBH3 | BROADCOM INC                                  | 32,000.00  | 79.03    | 26,598.90    | 25,288.96    | 25,288.96    |
| 11284V105 | BROOKFIELD RENEWABLE CORP                     | 7,460.00   | 27.85    | 229,811.56   | 207,761.00   | 207,761.00   |
| 115637100 | BROWN FORMAN CORP                             | 1,570.00   | 64.92    | 108,706.33   | 101,924.40   | 101,924.40   |
| 115637209 | BROWN FORMAN CORP                             | 4,030.00   | 64.87    | 295,347.45   | 261,426.10   | 261,426.10   |
| 116794108 | BRUKER CORP                                   | 9,294.00   | 68.92    | 544,298.61   | 640,542.48   | 640,542.48   |
| 12433YAJ6 | BX COML MTG TR 2020-VKNG                      | 70,000.00  | 97.64    | 70,000.00    | 68,346.13    | 68,346.13    |
| 127387108 | CADENCE DESIGN SYSTEM INC                     | 4,901.00   | 192.94   | 665,357.75   | 945,598.94   | 945,598.94   |
| 12769G100 | CAESARS ENTERTAINMENT INC NEW COM             | 1,210.00   | 50.76    | 60,609.38    | 61,419.60    | 61,419.60    |
| 133131102 | CAMDEN PPY TR                                 | 1,200.00   | 114.76   | 152,805.96   | 137,712.00   | 137,712.00   |
| 134429109 | CAMPBELL SOUP CO                              | 520.00     | 52.52    | 25,409.54    | 27,310.40    | 27,310.40    |
| 14040H105 | CAPITAL ONE FINL CORP                         | 2,300.00   | 109.08   | 231,802.97   | 250,884.00   | 250,884.00   |
| 142339100 | CARUSLE COS INC                               | 100.00     | 258.22   | 19,257.74    | 25,822.00    | 25,822.00    |
| 14316MAA9 | CARLYLE US CLO 2021-1 LTD                     | 250,000.00 | 98.38    | 250,000.00   | 245,947.49   | 245,947.49   |
| 14448C104 | CARRIER GLOBAL CORPORATION                    | 6,320.00   | 45.03    | 275,674.86   | 284,589.60   | 284,589.60   |
| 14448CAQ7 | CARRIER GLOBAL CORPORATION                    | 103,000.00 | 84.44    | 105,799.87   | 86,973.10    | 86,973.10    |
| 14912L6G1 | CATERPILLAR FINL SVCS MTNS BE FR 3.25% 120124 | 50,000.00  | 97.03    | 49,969.00    | 48,513.90    | 48,513.90    |
| 12504L109 | CBRE GROUP INC                                | 2,790.00   | 85.14    | 206,399.28   | 237,540.60   | 237,540.60   |
| 15135U109 | CENOVUS ENERGY INC                            | 22,205.00  | 18.44    | 202,490.17   | 409,460.20   | 409,460.20   |
| 15135B101 | CENTENE CORP DEL                              | 8,752.00   | 68.40    | 723,182.02   | 598,636.80   | 598,636.80   |
| 16359R103 | CHEMED CORP NEW                               | 300.00     | 521.58   | 143,279.47   | 156,474.00   | 156,474.00   |
| 166764100 | CHEVRON CORP NEW                              | 5,934.00   | 160.77   | 662,071.48   | 954,009.18   | 954,009.18   |
| H1467J104 | CHUBB LIMITED                                 | 3,312.00   | 211.02   | 627,756.61   | 698,898.24   | 698,898.24   |
| 171779309 | Ciena Corp                                    | 6,100.00   | 48.22    | 310,397.57   | 294,142.00   | 294,142.00   |
| 12565VBG7 | CIM TRUST 2021-J3                             | 266,764.60 | 78.46    | 268,384.76   | 209,316.42   | 209,316.42   |
| 172062101 | CINCINNATI FINL CORP                          | 200.00     | 120.70   | 25,173.10    | 24,140.00    | 24,140.00    |
| 172908105 | CINTAS CORP                                   | 410.00     | 438.47   | 159,862.71   | 179,772.70   | 179,772.70   |
| 17275R102 | CISCO SYS INC                                 | 16,800.00  | 48.42    | 770,979.11   | 813,456.00   | 813,456.00   |
| 172967424 | CITIGROUP INC                                 | 45,666.00  | 50.69    | 2,124,049.63 | 2,314,809.54 | 2,314,809.54 |
| 172967MX6 | CITIGROUP INC                                 | 70,000.00  | 94.26    | 70,117.50    | 65,981.23    | 65,981.23    |
| 174610105 | CITIZENS FINL GROUP INC                       | 18,115.00  | 41.76    | 727,969.30   | 756,482.40   | 756,482.40   |
| 12565KAE7 | CLI FDG 2022-1 LLC                            | 90,480.00  | 86.43    | 90,434.53    | 78,205.45    | 78,205.45    |
| 12572Q105 | CME GROUP INC                                 | 2,932.00   | 185.36   | 562,951.65   | 543,475.52   | 543,475.52   |
| 126117100 | CNA FINL CORP                                 | 400.00     | 43.78    | 16,559.88    | 17,512.00    | 17,512.00    |
| N20944109 | CNH INDL N V                                  | 28,530.00  | 16.47    | 419,251.84   | 469,889.10   | 469,889.10   |
| 191216100 | COCA COLA CO                                  | 3,123.00   | 59.51    | 141,684.26   | 185,849.73   | 185,849.73   |
| 192446102 | COGNIZANT TECHNOLOGY SOLUTIONS CL A           | 12,126.00  | 62.63    | 709,157.41   | 759,451.38   | 759,451.38   |
| 194162103 | COLGATE PALMOLIVE CO                          | 16,346.00  | 73.30    | 1,274,861.60 | 1,198,161.80 | 1,198,161.80 |
| 19685WAA9 | COLT MTG LN TR 2021-2                         | 155,084.91 | 79.64    | 127,562.81   | 123,516.91   | 123,516.91   |
| 20030N101 | COMCAST CORP NEW                              | 27,988.00  | 37.17    | 1,246,387.20 | 1,040,313.96 | 1,040,313.96 |
| 20267XAA1 | COMMONBOND ST LN TR 2018-C-GS A-1             | 57,520.06  | 94.36    | 59,238.01    | 54,274.83    | 54,274.83    |
| 20825C104 | CONOCOPHILLIPS                                | 7,779.00   | 103.35   | 745,442.79   | 803,959.65   | 803,959.65   |
| P31076105 | COPA HOLDINGS SA                              | 300.00     | 92.35    | 27,074.59    | 27,705.00    | 27,705.00    |
| 21874C102 | CORE & MAIN INC                               | 2,180.00   | 23.31    | 55,484.49    | 50,815.80    | 50,815.80    |
| 21871X109 | COREBRIDGE FINL INC                           | 11,200.00  | 20.22    | 235,200.00   | 226,464.00   | 226,464.00   |
| 219350105 | CORNING INC                                   | 14,151.00  | 33.95    | 509,850.95   | 480,426.45   | 480,426.45   |
| 22052L104 | CORTEVA INC                                   | 3,518.00   | 62.29    | 190,185.54   | 219,136.22   | 219,136.22   |
| 22160K105 | COSTCO WHSL CORP NEW                          | 1,547.00   | 484.18   | 558,356.27   | 749,026.46   | 749,026.46   |
| 222070203 | COTY INC                                      | 14,820.00  | 11.30    | 131,232.27   | 167,466.00   | 167,466.00   |
| 22266L106 | COUPA SOFTWARE INC                            | 650.00     | 81.00    | 51,118.47    | 52,650.00    | 52,650.00    |
| 224441105 | CRANE HLDGS CO                                | 400.00     | 119.78   | 40,290.44    | 47,912.00    | 47,912.00    |
| 126408103 | CSX CORP                                      | 800.00     | 30.49    | 27,327.52    | 24,392.00    | 24,392.00    |
| 229899109 | CULLEN FROST BANKERS INC                      | 1,640.00   | 131.82   | 194,352.45   | 216,184.80   | 216,184.80   |
| 231021106 | CUMMINS INC                                   | 2,611.00   | 243.08   | 545,848.50   | 634,681.88   | 634,681.88   |
| 126650DN7 | CVS HEALTH CORP                               | 72,000.00  | 78.06    | 71,249.04    | 56,202.84    | 56,202.84    |
| 126650CL2 | CVS HEALTH CORP                               | 96.94      | 96.94    | 98,780.98    | 90,156.90    | 90,156.90    |
| 126650100 | CVS HEALTH CORP                               | 14,149.00  | 83.54    | 1,184,102.05 | 1,182,007.46 | 1,182,007.46 |
| 235851102 | DANAHER CORPORATION                           | 1,985.00   | 247.53   | 453,316.13   | 491,347.05   | 491,347.05   |
| 237266101 | DARLING INGREDIENTS INC                       | 80.00      | 63.27    | 6,102.80     | 5,061.60     | 5,061.60     |
| 233063AW6 | DBJPM MTG TR 2020-C9                          | 457,842.28 | 6.68     | 46,534.97    | 30,565.05    | 30,565.05    |
| 24380XAA5 | DEEPHAVEN RES MTG TR 2022-2                   | 360,221.39 | 94.46    | 359,748.90   | 340,269.52   | 340,269.52   |
| 24906P109 | DENTSPLY SIRONA INC                           | 2,580.00   | 38.07    | 92,774.89    | 98,220.60    | 98,220.60    |
| 0237400   | DIAGEO                                        | 6,060.00   | 35.29    | 241,084.60   | 213,857.40   | 257,238.02   |
| 25278X109 | DIAMONDBACK ENERGY INC                        | 250.00     | 140.58   | 10,136.83    | 35,145.00    | 35,145.00    |
| 254687106 | DISNEY WALT CO                                | 2,040.00   | 99.61    | 239,784.43   | 203,204.40   | 203,204.40   |
| 254687FW1 | DISNEY WALT CO                                | 28,000.00  | 88.78    | 29,067.02    | 24,857.00    | 24,857.00    |
| 25862V105 | DOUBLEVERIFY HLDGS INC                        | 5,930.00   | 26.27    | 161,055.84   | 155,781.10   | 155,781.10   |
| 23345M107 | DT MIDSTREAM INC                              | 6,237.00   | 50.20    | 298,882.58   | 313,097.40   | 313,097.40   |
| 26441C204 | DUKE ENERGY CORP NEW                          | 300.00     | 94.26    | 31,382.01    | 28,278.00    | 28,278.00    |
| 26441CAX3 | DUKE ENERGY CORP NEW                          | 94,000.00  | 91.78    | 101,213.26   | 86,271.32    | 86,271.32    |
| 26441CBS3 | DUKE ENERGY CORP NEW                          | 50,000.00  | 95.57    | 49,923.50    | 47,783.45    | 47,783.45    |
| 23355LA10 | DXC TECHNOLOGY CO                             | 58,000.00  | 86.85    | 57,920.54    | 50,375.38    | 50,375.38    |
| 26969P108 | EAGLE MATLS INC                               | 2,570.00   | 140.32   | 325,259.97   | 360,622.40   | 360,622.40   |
| 27579R104 | EAST WEST BANCORP INC                         | 1,670.00   | 76.21    | 126,724.11   | 127,270.70   | 127,270.70   |
| 278642103 | EBAY INC                                      | 1,290.00   | 45.90    | 56,834.95    | 59,211.00    | 59,211.00    |
| 278865BE9 | ECOLAB INC                                    | 33,000.00  | 98.92    | 39,772.79    | 32,642.05    | 32,642.05    |
| 285512109 | ELECTRONIC ARTS INC                           | 1,634.00   | 110.94   | 237,330.30   | 181,275.96   | 181,275.96   |
| 036752103 | ELEVANCE HEALTH INC                           | 2,460.00   | 469.67   | 959,646.11   | 1,155,388.20 | 1,155,388.20 |
| 29261A100 | ENCOMPASS HEALTH CORP                         | 840.00     | 56.52    | 47,304.97    | 47,476.80    | 47,476.80    |
| 29332G102 | ENHABIT INC                                   | 1,100.00   | 15.35    | 34,828.50    | 16,885.00    | 16,885.00    |
| 29364GAM5 | ENTERGY CORP NEW                              | 20,000.00  | 88.90    | 19,921.20    | 17,779.52    | 17,779.52    |
| 29379VBX0 | ENTERPRISE PRODS OPER LLC                     | 46,000.00  | 85.43    | 48,695.17    | 39,296.33    | 39,296.33    |
| 29415F104 | ENVISTA HOLDINGS CORPORATION COM              | 9,122.00   | 38.66    | 373,185.63   | 352,656.52   | 352,656.52   |
| 26884U109 | EPR PPTY                                      | 6,720.00   | 40.84    | 322,454.74   | 274,444.80   | 274,444.80   |
| 294429105 | EQUIFAX INC                                   | 2,197.00   | 202.53   | 392,602.40   | 444,958.41   | 444,958.41   |
| 29444UBD7 | EQUINIX INC                                   | 54,000.00  | 91.38    | 56,417.12    | 49,346.39    | 49,346.39    |

|                                |                                                |                |          |              |              |              |
|--------------------------------|------------------------------------------------|----------------|----------|--------------|--------------|--------------|
| 29444UBF2                      | EQUINIX INC                                    | 69,000.00      | 90.59    | 69,183.67    | 62,510.48    | 62,510.48    |
| 29452E101                      | EQUITABLE HLDGS INC COM                        | 7,811.00       | 31.42    | 113,479.77   | 245,421.62   | 245,421.62   |
| 294600101                      | EQUITRANS MIDSTREAM CORP                       | 7,020.00       | 6.03     | 56,840.94    | 42,330.60    | 42,330.60    |
| 29476L107                      | EQUITY RESIDENTIAL                             | 1,140.00       | 62.52    | 96,374.46    | 71,272.80    | 71,272.80    |
| 294821608                      | ERICSSON                                       | 101,352.00     | 5.50     | 834,140.75   | 557,436.00   | 557,436.00   |
| 29605J106                      | ESAB CORPORATION                               | 2,315.00       | 58.65    | 135,366.25   | 135,774.75   | 135,774.75   |
| G3223R108                      | EVEREST RE GROUP LTD                           | 902.00         | 383.97   | 213,930.16   | 346,340.94   | 346,340.94   |
| 30034W106                      | EVERGY INC                                     | 840.00         | 58.81    | 49,346.47    | 49,400.40    | 49,400.40    |
| 30063P105                      | EXACT SCIENCES CORP                            | 370.00         | 62.33    | 25,160.89    | 23,062.10    | 23,062.10    |
| 30161Q104                      | EXELIXIS INC                                   | 3,730.00       | 17.08    | 78,589.98    | 63,708.40    | 63,708.40    |
| 30161N101                      | EXELON CORP                                    | 1,156.00       | 40.39    | 36,752.81    | 46,690.84    | 46,690.84    |
| 30166NAE6                      | EXETER AUTO REC TR 2020-3                      | 52,599.70      | 99.16    | 52,597.98    | 52,155.77    | 52,155.77    |
| 30231GBD3                      | EXXON MOBIL CORP                               | 42,000.00      | 91.88    | 43,925.32    | 38,588.72    | 38,588.72    |
| 30231G102                      | EXXON MOBIL CORP                               | 13,237.00      | 109.91   | 679,396.18   | 1,454,878.67 | 1,454,878.67 |
| 302520101                      | F N B CORP                                     | 2,570.00       | 14.27    | 30,733.78    | 36,673.90    | 36,673.90    |
| 30190A104                      | F&G ANNUITIES & LIFE INC                       | 269.00         | 20.37    | 5,291.23     | 5,479.53     | 5,479.53     |
| 315616102                      | F5 INC                                         | 8,318.00       | 142.98   | 1,667,741.17 | 1,189,307.64 | 1,189,307.64 |
| 314353AA1                      | FEDERAL EX CORP 2020-1AA                       | 125,027.68     | 81.49    | 123,004.18   | 101,886.81   | 101,886.81   |
| 31428X106                      | FEDEX CORP                                     | 6,005.00       | 203.22   | 1,217,067.24 | 1,220,336.10 | 1,220,336.10 |
| G3421J106                      | FERGUSON PLC NEW                               | 2,476.00       | 144.10   | 314,665.66   | 356,791.60   | 356,791.60   |
| 3137FTBP1                      | FHLMC REMIC SERIES K-108                       | 289,800.55     | 9.22     | 21,565.77    | 26,732.07    | 26,732.07    |
| 3137FTZS9                      | FHLMC REMIC SERIES K-110                       | 298,788.44     | 8.99     | 21,917.10    | 26,874.20    | 26,874.20    |
| 3137F62P1                      | FHLMC REMIC SERIES K-118                       | 597,106.65     | 5.49     | 26,521.33    | 32,786.47    | 32,786.47    |
| 3137BKG18                      | FHLMC REMIC SERIES K-1501                      | 1,610,349.15   | 2.02     | 28,175.47    | 32,584.93    | 32,584.93    |
| 31620M106                      | FIDELITY NATL INFORMATION SVCS COM             | 5,000.00       | 63.37    | 351,969.84   | 316,850.00   | 316,850.00   |
| 31946M103                      | FIRST CTZNS BANCSHARES INC N C CL A            | 424.00         | 733.76   | 297,847.40   | 311,114.24   | 311,114.24   |
| 32051X108                      | FIRST HAWAIIAN INC                             | 2,560.00       | 27.35    | 65,964.03    | 70,016.00    | 70,016.00    |
| 337738108                      | FISERV INC                                     | 2,300.00       | 115.09   | 225,338.53   | 264,707.00   | 264,707.00   |
| 337738AP3                      | FISERV INC                                     | 52,000.00      | 96.48    | 54,820.96    | 50,168.56    | 50,168.56    |
| 339041105                      | FLEETCOR TECHNOLOGIES INC                      | 176.00         | 214.79   | 38,188.09    | 37,803.04    | 37,803.04    |
| 343412102                      | FLUOR CORP NEW                                 | 5,616.00       | 36.67    | 136,665.36   | 205,938.72   | 205,938.72   |
| 34959J108                      | FORTIVE CORP                                   | 855.00         | 66.66    | 59,272.42    | 56,994.30    | 56,994.30    |
| 35137LAM7                      | FOX CORP                                       | 88,000.00      | 96.00    | 91,579.43    | 84,484.05    | 84,484.05    |
| 35137L204                      | FOX CORP                                       | 2,010.00       | 32.25    | 54,206.69    | 64,822.50    | 64,822.50    |
| B29NF31                        | FRANCO NEVADA CORP                             | 3,719.00       | 174.17   | 581,756.64   | 647,738.23   | 647,738.23   |
| 363576109                      | GALLAGHER ARTHUR J & CO                        | 2,713.00       | 187.35   | 314,101.64   | 508,280.55   | 508,280.55   |
| G39108108                      | GATES INDL CORP PLC                            | 4,040.00       | 14.04    | 56,473.03    | 56,721.60    | 56,721.60    |
| 36266G107                      | GE HEALTHCARE TECHNOLOGIES INC COMMON STOCK    | 10,958.00      | 76.00    | 463,326.12   | 832,808.00   | 832,808.00   |
| 369550108                      | GENERAL DYNAMICS CORP                          | 937.00         | 227.91   | 216,190.98   | 213,551.67   | 213,551.67   |
| 369604301                      | GENERAL ELECTRIC CO                            | 20,676.00      | 84.71    | 991,246.97   | 1,751,463.96 | 1,751,463.96 |
| 370334104                      | GENERAL MLS INC                                | 2,720.00       | 79.51    | 188,016.95   | 216,267.20   | 216,267.20   |
| 37045V100                      | GENERAL MTRS CO                                | 33,184.00      | 38.74    | 1,687,745.50 | 1,285,548.16 | 1,285,548.16 |
| G3922B107                      | GENPACT LIMITED                                | 688.00         | 47.73    | 28,288.36    | 32,838.24    | 32,838.24    |
| 375558103                      | GILEAD SCIENCES INC                            | 1,240.00       | 80.53    | 75,272.34    | 99,857.20    | 99,857.20    |
| 37940XAE2                      | GLOBAL PMTS INC                                | 16,000.00      | 87.37    | 14,041.27    | 13,979.46    | 13,979.46    |
| 37940XAA0                      | GLOBAL PMTS INC                                | 27,000.00      | 94.37    | 27,823.33    | 25,479.44    | 25,479.44    |
| 37959E102                      | GLOBE LIFE INC                                 | 2,060.00       | 121.69   | 203,225.59   | 250,681.40   | 250,681.40   |
| 38013JAF0                      | GM FINL CONSUMER AUTOMOBILE RE B               | 150,000.00     | 99.09    | 149,970.09   | 148,627.97   | 148,627.97   |
| 38141G104                      | GOLDMAN SACHS GROUP INC                        | 3,085.00       | 351.65   | 546,467.37   | 1,084,840.25 | 1,084,840.25 |
| 38141GXS8                      | GOLDMAN SACHS GROUP INC                        | 50,000.00      | 90.81    | 49,565.00    | 45,403.35    | 45,403.35    |
| 382550101                      | GOODYEAR TIRE & RUBR CO                        | 11,639.00      | 11.36    | 205,196.45   | 132,219.04   | 132,219.04   |
| 384109104                      | GRACO INC                                      | 4,117.00       | 69.54    | 302,346.33   | 286,296.18   | 286,296.18   |
| 38526M106                      | GRAND CANYON ED INC                            | 492.00         | 113.29   | 54,040.58    | 55,738.68    | 55,738.68    |
| 39809PAG0                      | GREYSTONE CRE LTD 2021-FL3                     | 225,000.00     | 94.04    | 225,000.00   | 211,585.88   | 211,585.88   |
| 36262PAH4                      | GS MBS TRUST 2021-PJ10                         | 174,054.77     | 86.45    | 155,244.93   | 150,475.78   | 150,475.78   |
| 36259DAA1                      | GS MTG SEC TR 2018-HART                        | 110,000.00     | 93.69    | 108,040.63   | 103,061.21   | 103,061.21   |
| GS_TRS_RU10VATR INDEX_12-04-23 | GS_TRS_RUSSELL 1000 VALUE INDEX TOTAL RETURN   | 14,891.00      | 0.00     | 0.00         | 0.00         | 0.00         |
| GS_TRS_RU10VATR INDEX_12-04-23 | GS_TRS_RUSSELL 1000 VALUE INDEX TOTAL RETURN_P | -31,282,938.34 | 0.00     | 0.00         | 0.00         | 0.00         |
| GS_TRS_RU10VATR INDEX_12-04-23 | GS_TRS_RUSSELL 1000 VALUE INDEX TOTAL RETURN_R | 14,891.00      | 2,173.66 | 0.00         | 1,085,032.72 | 1,085,032.72 |
| 36260TAA3                      | GSGC TRUST 2019-600C                           | 120,000.00     | 86.86    | 122,986.32   | 104,232.52   | 104,232.52   |
| 37733W204                      | GSK PLC                                        | 6,431.00       | 34.27    | 282,598.34   | 220,390.37   | 220,390.37   |
| 406216101                      | HALLIBURTON CO                                 | 11,640.00      | 36.23    | 74,787.00    | 421,717.20   | 421,717.20   |
| 412822108                      | HARLEY DAVIDSON INC                            | 9,647.00       | 47.55    | 379,183.43   | 458,714.85   | 458,714.85   |
| 416515104                      | HARTFORD FINL SVCS GROUP INC COM               | 9,547.00       | 78.28    | 642,908.28   | 747,339.16   | 747,339.16   |
| 419870100                      | HAWAIIAN ELEC INDUSTRIES                       | 740.00         | 40.45    | 30,909.29    | 29,933.00    | 29,933.00    |
| 40412C101                      | HCA HEALTHCARE INC                             | 2,594.00       | 243.45   | 579,985.55   | 631,509.30   | 631,509.30   |
| 404119BX6                      | HCA INC                                        | 44,000.00      | 90.88    | 48,988.93    | 39,985.00    | 39,985.00    |
| 42226K105                      | HEALTHCARE RLTY TR                             | 18,949.00      | 19.50    | 403,181.66   | 369,505.50   | 369,505.50   |
| 427866108                      | HERSHEY CO                                     | 350.00         | 238.32   | 78,917.18    | 83,412.00    | 83,412.00    |
| 403949100                      | HF SINCLAIR CORP                               | 638.00         | 49.72    | 19,462.63    | 31,721.36    | 31,721.36    |
| 436440101                      | HOLOGIC INC                                    | 4,183.00       | 79.64    | 309,366.97   | 333,134.12   | 333,134.12   |
| 437076102                      | HOME DEPOT INC                                 | 1,440.00       | 296.54   | 422,808.56   | 427,017.60   | 427,017.60   |
| 438516106                      | HONEYWELL INTL INC                             | 3,966.00       | 191.48   | 730,318.97   | 759,409.68   | 759,409.68   |
| 444859102                      | HUMANA INC                                     | 625.00         | 495.02   | 259,473.16   | 309,387.50   | 309,387.50   |
| G4705A100                      | ICON PLC                                       | 1,303.00       | 225.63   | 343,176.42   | 293,995.89   | 293,995.89   |
| 45167R104                      | IDEX CORP                                      | 2,154.00       | 224.98   | 416,817.32   | 484,606.92   | 484,606.92   |
| 452308109                      | ILLINOIS TOOL WKS INC                          | 1,070.00       | 233.16   | 214,186.45   | 249,481.20   | 249,481.20   |
| 45687V106                      | INGERSOLL RAND INC                             | 5,736.00       | 58.07    | 302,115.02   | 333,089.52   | 333,089.52   |
| 458140AS9                      | INTEL CORP                                     | 32,000.00      | 96.71    | 33,858.35    | 30,946.56    | 30,946.56    |
| 45841N107                      | INTERACTIVE BROKERS GROUP INC COM CL A         | 3,516.00       | 86.11    | 245,641.26   | 302,762.76   | 302,762.76   |
| 45866FAD6                      | INTERCONTINENTAL EXCHANGE INC SR GBL NT 25     | 65,000.00      | 96.34    | 69,176.00    | 62,617.88    | 62,617.88    |
| 460146103                      | INTERNATIONAL PAPER CO                         | 4,935.00       | 36.39    | 225,662.72   | 179,584.65   | 179,584.65   |
| 46266C105                      | IQVIA HLDGS INC                                | 623.00         | 208.47   | 142,514.67   | 129,876.81   | 129,876.81   |
| 46656DAH4                      | J.P. MORGAN MTG TR 2023-2                      | 100,000.00     | 96.64    | 96,734.38    | 96,644.53    | 96,644.53    |
| 465977AZ9                      | J.P.MORGAN MORTG TR 2022-5                     | 285,563.93     | 78.40    | 231,787.63   | 223,888.80   | 223,888.80   |
| 47233W109                      | JEFFERIES FINL GROUP INC                       | 2,870.00       | 37.79    | 110,446.53   | 108,457.30   | 108,457.30   |
| 478160104                      | JOHNSON & JOHNSON                              | 6,950.00       | 153.26   | 589,321.19   | 1,065,157.00 | 1,065,157.00 |
| 478160CP7                      | JOHNSON & JOHNSON                              | 80,000.00      | 85.54    | 79,945.60    | 68,434.80    | 68,434.80    |
| 478160CQ5                      | JOHNSON & JOHNSON                              | 80,000.00      | 80.36    | 79,977.60    | 64,288.96    | 64,288.96    |
| G51502105                      | JOHNSON CTLS INTL PLC                          | 7,631.00       | 62.72    | 467,173.67   | 478,616.32   | 478,616.32   |
| 46650RAA4                      | JP MORGAN CHASE CMBS 2019-ICON A               | 90,000.00      | 96.95    | 93,957.78    | 87,257.49    | 87,257.49    |
| 46592NBP0                      | JP MORGAN MTG 2021-7 TR                        | 169,401.25     | 78.59    | 170,689.45   | 133,132.17   | 133,132.17   |
| 46644MA55                      | JP MORGAN MTG TR 2015-3                        | 36,260.82      | 90.11    | 36,587.79    | 32,672.88    | 32,672.88    |

|           |                                                      |            |          |              |              |              |
|-----------|------------------------------------------------------|------------|----------|--------------|--------------|--------------|
| 46648HAC7 | JP MORGAN MTG TR 2017-2                              | 34,884.35  | 88.11    | 35,183.74    | 30,735.64    | 30,735.64    |
| 46649KAA3 | JP MORGAN MTG TR 2018-5                              | 62,388.96  | 88.57    | 62,821.01    | 55,258.81    | 55,258.81    |
| 46650HAC2 | JP MORGAN MTG TR 2019-1                              | 10,433.84  | 92.64    | 10,475.45    | 9,666.31     | 9,666.31     |
| 46591LAC5 | JP MORGAN MTG TR 2019-INV3                           | 60,821.70  | 89.85    | 61,701.06    | 54,648.70    | 54,648.70    |
| 46591TBG8 | JP MORGAN MTG TR 2020-2                              | 45,038.38  | 89.86    | 45,346.26    | 40,471.33    | 40,471.33    |
| 46653QAC9 | JP MORGAN MTG TR 2021-14                             | 223,784.81 | 80.96    | 189,142.75   | 181,187.01   | 181,187.01   |
| 46655KAD8 | JP MORGAN MTG TR 2022-6                              | 192,028.83 | 84.18    | 168,150.37   | 161,641.77   | 161,641.77   |
| 46639NAV3 | JPMBB COML MTG SEC TR 2013-C12 B                     | 105,000.00 | 96.41    | 108,922.09   | 101,227.93   | 101,227.93   |
| 46647PCC8 | JPMORGAN CHASE & CO                                  | 31,000.00  | 81.22    | 31,946.32    | 25,179.13    | 25,179.13    |
| 46647PCW4 | JPMorgan Chase & Co                                  | 33,000.00  | 90.80    | 29,944.34    | 29,964.79    | 29,964.79    |
| 46647PCP9 | JPMORGAN CHASE & CO                                  | 136,000.00 | 86.84    | 128,863.29   | 118,099.27   | 118,099.27   |
| 46647PBX3 | JPMORGAN CHASE & CO                                  | 38,000.00  | 77.53    | 37,154.50    | 29,461.97    | 29,461.97    |
| 46625H100 | JPMORGAN CHASE & CO.                                 | 6,537.00   | 143.35   | 178,880.01   | 937,078.95   | 937,078.95   |
| 48203R104 | JUNIPER NETWORKS INC                                 | 870.00     | 30.78    | 26,658.80    | 26,778.60    | 26,778.60    |
| 49271VAH3 | KEURIG DR PEPPER INC                                 | 9,000.00   | 98.08    | 9,677.20     | 8,826.95     | 8,826.95     |
| 497266106 | KIRBY CORP                                           | 450.00     | 72.53    | 32,792.36    | 32,638.50    | 32,638.50    |
| 49803XAA1 | KITE RLTY GROUP L P                                  | 41,000.00  | 92.39    | 39,757.82    | 37,880.43    | 37,880.43    |
| 482480100 | KLA CORP                                             | 768.00     | 379.38   | 279,960.99   | 291,363.84   | 291,363.84   |
| 50085PAG2 | KREST COM MTG SEC 2021-CHIP TR C                     | 225,000.00 | 70.36    | 224,024.41   | 158,307.21   | 158,307.21   |
| 501044101 | KROGER CO                                            | 4,620.00   | 43.14    | 218,331.84   | 199,306.80   | 199,306.80   |
| 50540R409 | LABORATORY CORP AMER HLDGS                           | 279.00     | 239.36   | 44,735.52    | 66,781.44    | 66,781.44    |
| 512807108 | LAM RESEARCH CORP                                    | 610.00     | 486.01   | 332,142.08   | 296,466.10   | 296,466.10   |
| 518439104 | LAUDER ESTEE COS INC                                 | 833.00     | 243.05   | 208,256.19   | 202,460.65   | 202,460.65   |
| 51889CAB8 | LAUREL RD PRIME STD LN 2020-A A-2FX 20501125 1.40000 | 104,020.62 | 89.63    | 103,982.70   | 93,229.91    | 93,229.91    |
| 526057302 | LENNAR CORP                                          | 300.00     | 81.66    | 13,876.84    | 24,498.00    | 24,498.00    |
| 530307305 | LIBERTY BROADBAND CORP                               | 1,320.00   | 86.67    | 119,279.89   | 114,404.40   | 114,404.40   |
| 531229607 | LIBERTY MEDIA CORP DEL                               | 1,510.00   | 32.22    | 55,475.23    | 48,652.20    | 48,652.20    |
| G5494J103 | LINDE PLC                                            | 28.00      | 348.37   | 4,528.72     | 9,754.36     | 9,754.36     |
| 53815P108 | LIVERAMP HLDGS INC                                   | 1,917.00   | 23.63    | 100,956.12   | 45,298.71    | 45,298.71    |
| 540424108 | LOEWS CORP                                           | 1,940.00   | 61.09    | 126,232.50   | 118,514.60   | 118,514.60   |
| 548661107 | LOWES COS INC                                        | 770.00     | 205.75   | 143,080.25   | 158,427.50   | 158,427.50   |
| 4061412   | LVMH MOET HENNESSY                                   | 328.00     | 789.00   | 200,531.56   | 258,792.00   | 273,723.62   |
| 55820JB9  | MADISON PRK FD LTD 2016-21RR A-1B-R 20321015 FLT     | 250,000.00 | 98.30    | 250,000.00   | 245,758.25   | 245,758.25   |
| 559222401 | MAGNA INTL INC                                       | 14,392.00  | 55.73    | 1,024,625.77 | 802,066.16   | 802,066.16   |
| 56035LAE4 | MAIN STR CAP CORP                                    | 49,000.00  | 88.24    | 49,704.59    | 43,239.90    | 43,239.90    |
| 562750109 | MANHATTAN ASSOCIATES INC                             | 2,277.00   | 143.75   | 304,644.38   | 327,318.75   | 327,318.75   |
| 565849106 | MARATHON OIL CORP                                    | 25,602.00  | 25.15    | 387,998.31   | 643,890.30   | 643,890.30   |
| 56585A102 | MARATHON PETE CORP                                   | 2,470.00   | 123.60   | 179,474.86   | 305,292.00   | 305,292.00   |
| 56600D107 | MARAVAI LIFESCIENCES HLDGS INC COM CL A              | 7,010.00   | 14.75    | 195,596.77   | 103,397.50   | 103,397.50   |
| 56608KAN3 | MARBLE PT CLO XIV LTD 2018-14R A-1-R 20320120 FLT    | 280,000.00 | 98.50    | 280,000.00   | 275,790.20   | 275,790.20   |
| 570535104 | MARKEL CORP                                          | 211.00     | 1,329.86 | 241,278.45   | 280,600.46   | 280,600.46   |
| 57110NAC0 | MARLETTE FUNDING TRUST 2021-1 C                      | 100,000.00 | 96.60    | 99,974.35    | 96,598.70    | 96,598.70    |
| 571748102 | MARSH & MCLENNAN COS INC                             | 3,201.00   | 162.14   | 370,290.80   | 519,010.14   | 519,010.14   |
| 573284106 | MARTIN MARIETTA MATLS INC                            | 1,376.00   | 359.87   | 422,671.19   | 495,181.12   | 495,181.12   |
| 573874104 | MARVELL TECHNOLOGY INC                               | 860.00     | 45.15    | 47,420.51    | 38,829.00    | 38,829.00    |
| 574795100 | MASIMO CORP                                          | 740.00     | 167.31   | 98,729.10    | 123,809.40   | 123,809.40   |
| 57636Q104 | MASTERCARD INCORPORATED                              | 2,354.00   | 355.29   | 774,925.03   | 836,352.66   | 836,352.66   |
| 580135101 | MCDONALDS CORP                                       | 559.00     | 263.91   | 120,986.05   | 147,525.69   | 147,525.69   |
| 58463J304 | MEDICAL PPTYS TRUST INC                              | 11,110.00  | 10.30    | 139,436.16   | 114,433.00   | 114,433.00   |
| G5960L103 | MEDTRONIC PLC                                        | 8,966.00   | 82.80    | 793,134.64   | 742,384.80   | 742,384.80   |
| 58933Y105 | MERCK & CO INC                                       | 1,344.00   | 106.24   | 41,065.97    | 142,786.56   | 142,786.56   |
| 30303M102 | META PLATFORMS INC                                   | 3,850.00   | 174.94   | 632,076.48   | 673,519.00   | 673,519.00   |
| 30303M8G0 | META PLATFORMS INC                                   | 14,000.00  | 93.98    | 13,971.86    | 13,157.86    | 13,157.86    |
| 30303M8H8 | META PLATFORMS INC                                   | 21,000.00  | 89.60    | 20,216.07    | 18,815.31    | 18,815.31    |
| 55284AAG3 | MF1 LTD 2021-FL7                                     | 200,000.00 | 95.81    | 200,000.00   | 191,621.45   | 191,621.45   |
| 55283TAG3 | MF1 LTD 2021-FL6                                     | 225,000.00 | 92.22    | 225,168.40   | 207,505.64   | 207,505.64   |
| 552848103 | MGIC INVT CORP WIS                                   | 24,630.00  | 13.76    | 326,718.22   | 338,908.80   | 338,908.80   |
| 595017104 | MICROCHIP TECHNOLOGY INC.                            | 3,760.00   | 81.03    | 279,164.58   | 304,672.80   | 304,672.80   |
| 595112103 | MICRON TECHNOLOGY INC                                | 15,326.00  | 57.82    | 1,124,170.46 | 886,149.32   | 886,149.32   |
| 594918104 | MICROSOFT CORP                                       | 11,502.00  | 249.42   | 2,888,457.49 | 2,868,828.84 | 2,868,828.84 |
| 594918BR4 | MICROSOFT CORP                                       | 90,000.00  | 92.67    | 94,727.90    | 83,399.04    | 83,399.04    |
| 595221J03 | MID-AMER APT CMNTYS INC                              | 1,030.00   | 160.10   | 175,690.47   | 164,903.00   | 164,903.00   |
| 60682ZBA1 | MITSUBISHI UFJ FINANCIAL GROUP 3.761% 23             | 37,000.00  | 99.36    | 37,464.85    | 36,764.01    | 36,764.01    |
| 60770K107 | MODERNA INC                                          | 520.00     | 138.81   | 83,245.72    | 72,181.20    | 72,181.20    |
| 60855R100 | MOLINA HEALTHCARE INC                                | 440.00     | 275.33   | 150,078.74   | 121,145.20   | 121,145.20   |
| 609207105 | MONDELEZ INTL INC                                    | 3,195.00   | 65.18    | 162,798.48   | 208,250.10   | 208,250.10   |
| 615369105 | MOODYS CORP                                          | 2,334.00   | 290.15   | 622,139.37   | 677,210.10   | 677,210.10   |
| 61747YEC5 | MORGAN STANLEY                                       | 64,000.00  | 87.34    | 63,726.08    | 55,900.42    | 55,900.42    |
| 61747YEF7 | Morgan Stanley                                       | 53,000.00  | 105.59   | 52,691.03    | 55,962.01    | 55,962.01    |
| 61747YEF0 | Morgan Stanley                                       | 6,000.00   | 93.04    | 5,556.03     | 5,582.59     | 5,582.59     |
| 61747YEG6 | MORGAN STANLEY                                       | 62,000.00  | 92.67    | 62,000.00    | 57,457.76    | 57,457.76    |
| 61747YED3 | MORGAN STANLEY                                       | 20,000.00  | 77.79    | 19,938.00    | 15,557.60    | 15,557.60    |
| 61772BAB9 | MORGAN STANLEY                                       | 96,000.00  | 88.22    | 96,281.13    | 84,691.49    | 84,691.49    |
| 6174468Q5 | MORGAN STANLEY                                       | 93,000.00  | 93.30    | 95,269.39    | 86,768.72    | 86,768.72    |
| 61690YBZ4 | MORGAN STANLEY CAP I 2016-BNK2 C                     | 100,000.00 | 77.59    | 104,019.44   | 77,594.75    | 77,594.75    |
| 61946GAA1 | MOSAIC SOLAR LNS 2017-2                              | 229,837.10 | 90.47    | 214,833.92   | 207,937.20   | 207,937.20   |
| 61946PAA1 | MOSAIC SOLAR LOAN TR 2020-2                          | 56,505.64  | 79.34    | 56,080.07    | 44,830.78    | 44,830.78    |
| 620076307 | MOTOROLA SOLUTIONS INC                               | 1,014.00   | 262.81   | 165,260.01   | 266,489.34   | 266,489.34   |
| 55336VAG5 | MPLX LP                                              | 38,000.00  | 98.63    | 39,859.51    | 37,478.94    | 37,478.94    |
| 55336VBQ2 | MPLX LP                                              | 21,000.00  | 81.77    | 21,630.16    | 17,172.33    | 17,172.33    |
| 553498106 | MSA SAFETY INC                                       | 1,567.00   | 134.35   | 253,520.78   | 210,526.45   | 210,526.45   |
| 55354G100 | MSCI INC                                             | 590.00     | 522.15   | 299,619.43   | 308,068.50   | 308,068.50   |
| 626717102 | MURPHY OIL CORP                                      | 10,230.00  | 39.02    | 263,321.44   | 399,174.60   | 399,174.60   |
| 631103108 | NASDAQ INC                                           | 3,641.00   | 56.06    | 172,767.54   | 204,114.46   | 204,114.46   |
| 637417106 | NATIONAL RETAIL PROPERTIES INC COM                   | 1,660.00   | 45.32    | 73,763.78    | 75,231.20    | 75,231.20    |
| 63941UAA1 | NAVIENT PRIV ED LN TR 2020-G A                       | 62,995.51  | 88.79    | 62,983.72    | 55,933.53    | 55,933.53    |
| 63942BAA2 | NAVIENT PVT ED RI LN TR 2021-A A                     | 44,618.75  | 86.56    | 44,612.27    | 38,621.58    | 38,621.58    |
| 64110L106 | NETFLIX INC                                          | 470.00     | 322.13   | 160,969.72   | 151,401.10   | 151,401.10   |
| 64132YAQ5 | NEUBERGER BERMAN LN 2019-34R A-1R 20350122 FLT       | 250,000.00 | 98.35    | 247,350.00   | 245,879.12   | 245,879.12   |
| 651587107 | NEWMARKET CORP                                       | 444.00     | 343.50   | 175,300.74   | 152,514.00   | 152,514.00   |
| 65249B109 | NEWS CORP NEW                                        | 25,513.00  | 17.15    | 522,163.21   | 437,547.95   | 437,547.95   |
| 65339KCH1 | NEXTERA ENERGY CAP HLDGS INC SR GLBL DEB 27          | 94,000.00  | 97.03    | 93,963.34    | 91,212.71    | 91,212.71    |
| 654106103 | NIKE INC                                             | 2,187.00   | 118.79   | 297,191.54   | 259,793.73   | 259,793.73   |

|           |                                                 |            |        |              |              |              |
|-----------|-------------------------------------------------|------------|--------|--------------|--------------|--------------|
| 65473P105 | NISOURCE INC                                    | 3,220.00   | 27.43  | 98,813.43    | 88,324.60    | 88,324.60    |
| 655663102 | NORDSON CORP                                    | 1,416.00   | 219.64 | 266,369.51   | 311,010.24   | 311,010.24   |
| 655844108 | NORFOLK SOUTHN CORP                             | 339.00     | 224.82 | 65,255.97    | 76,213.98    | 76,213.98    |
| 665859104 | NORTHERN TR CORP                                | 2,437.00   | 95.27  | 234,964.32   | 232,172.99   | 232,172.99   |
| 629551103 | NOV INC                                         | 32,365.00  | 21.88  | 312,866.51   | 708,146.20   | 708,146.20   |
| 629377508 | NRG ENERGY INC                                  | 3,330.00   | 32.79  | 113,642.62   | 109,190.70   | 109,190.70   |
| 670346105 | NUCOR CORP                                      | 150.00     | 167.44 | 25,104.21    | 25,116.00    | 25,116.00    |
| 66700G107 | NVENT ELECTRIC PLC                              | 7,100.00   | 45.84  | 294,265.90   | 325,464.00   | 325,464.00   |
| 67181A107 | OAK STR HEALTH INC                              | 1,060.00   | 35.40  | 21,022.87    | 37,524.00    | 37,524.00    |
| 67401XAS0 | OAKTREE CLO LTD 2019-1R                         | 250,000.00 | 98.72  | 246,812.50   | 246,800.82   | 246,800.82   |
| 67448XAG1 | OBX TRUST 2021-J3                               | 400,000.00 | 68.55  | 399,469.48   | 274,211.48   | 274,211.48   |
| 67577UAJ4 | OCTAGON INV PART 2020-48R LTD A-R               | 250,000.00 | 98.42  | 250,000.00   | 246,045.25   | 246,045.25   |
| 67112RAS3 | OHA CREDIT FUNDING LTD 2019-3R A-R              | 250,000.00 | 98.40  | 249,900.00   | 246,000.00   | 246,000.00   |
| 67109BDC5 | OHA LOAN FDG 2015-1R3 LTD                       | 270,000.00 | 98.86  | 270,000.00   | 266,923.08   | 266,923.08   |
| 679369108 | OLAPLEX HLDGS INC                               | 2,040.00   | 4.92   | 29,042.26    | 10,036.80    | 10,036.80    |
| 680665205 | OLIN CORP                                       | 10,900.00  | 57.75  | 569,652.40   | 629,475.00   | 629,475.00   |
| 681919106 | OMNICO GROUP INC                                | 2,957.00   | 90.57  | 207,539.50   | 267,815.49   | 267,815.49   |
| 682680103 | ONEOK INC NEW                                   | 1,990.00   | 65.45  | 119,786.54   | 130,245.50   | 130,245.50   |
| 68389X105 | ORACLE CORP                                     | 11,037.00  | 87.40  | 404,240.80   | 964,633.80   | 964,633.80   |
| 68389XBV6 | ORACLE CORP                                     | 80,000.00  | 85.41  | 86,950.81    | 68,324.56    | 68,324.56    |
| 67103HAF4 | OREILLY AUTOMOTIVE INC                          | 87,000.00  | 93.87  | 95,328.32    | 81,670.38    | 81,670.38    |
| 68785AAD7 | OSCAR US FD TR XII LCC 2021-12 A-4              | 100,000.00 | 91.25  | 99,973.95    | 91,251.27    | 91,251.27    |
| 68902V107 | OTIS WORLDWIDE CORP                             | 13,446.00  | 84.62  | 839,618.63   | 1,137,800.52 | 1,137,800.52 |
| 69047Q102 | OVINTIV INC                                     | 13,500.00  | 42.77  | 640,708.51   | 577,395.00   | 577,395.00   |
| 693718108 | PACCAR INC                                      | 9,426.00   | 72.20  | 534,950.02   | 680,557.20   | 680,557.20   |
| 69700GAJ1 | PALMER SQUARE LTD 2019-1R                       | 250,000.00 | 98.55  | 250,000.00   | 246,366.00   | 246,366.00   |
| 92556H206 | PARAMOUNT GLOBAL                                | 15,400.00  | 21.42  | 351,146.12   | 329,868.00   | 329,868.00   |
| 704326107 | PAYCHEX INC                                     | 136.00     | 110.40 | 16,225.47    | 15,014.40    | 15,014.40    |
| 70450Y103 | PAYPAL HLDGS INC                                | 4,510.00   | 73.60  | 397,649.84   | 331,936.00   | 331,936.00   |
| 69327R101 | PDC ENERGY INC                                  | 1,150.00   | 67.11  | 93,302.95    | 77,176.50    | 77,176.50    |
| G7500T104 | PENTAIR PLC                                     | 2,939.00   | 55.94  | 166,582.93   | 164,407.66   | 164,407.66   |
| 713448108 | PEPSICO INC                                     | 365.00     | 173.53 | 52,892.15    | 63,338.45    | 63,338.45    |
| 713448EL8 | PEPSICO INC                                     | 34,000.00  | 88.14  | 36,927.64    | 29,968.42    | 29,968.42    |
| 4682329   | PERNOD RICARD                                   | 1,234.00   | 197.70 | 228,406.00   | 243,961.80   | 258,037.76   |
| G97822103 | PERRIGO CO PLC                                  | 1,340.00   | 37.69  | 53,629.35    | 50,504.60    | 50,504.60    |
| 717081103 | PFIZER INC                                      | 9,493.00   | 40.57  | 221,413.57   | 385,131.01   | 385,131.01   |
| 69335PDZ5 | PFS FINANCING CORP 2021-A                       | 100,000.00 | 93.65  | 99,993.92    | 93,649.18    | 93,649.18    |
| 718172109 | PHILIP MORRIS INTL INC                          | 7,183.00   | 97.30  | 628,609.03   | 698,905.90   | 698,905.90   |
| 718546AY0 | PHILLIPS 66                                     | 37,000.00  | 95.74  | 37,000.00    | 35,423.21    | 35,423.21    |
| 718546104 | PHILLIPS 66                                     | 600.00     | 102.56 | 48,570.18    | 61,536.00    | 61,536.00    |
| 72352L106 | PINTEREST INC                                   | 3,090.00   | 25.11  | 62,588.65    | 77,589.90    | 77,589.90    |
| 72815L107 | PLAYTIKA HLDG CORP                              | 8,710.00   | 9.60   | 87,020.09    | 83,616.00    | 83,616.00    |
| 739276103 | POWER INTEGRATIONS INC                          | 989.00     | 82.25  | 83,330.08    | 81,345.25    | 81,345.25    |
| 69351T106 | PPL CORP                                        | 40,423.00  | 27.07  | 1,163,551.79 | 1,094,250.61 | 1,094,250.61 |
| 74051N102 | PREMIER INC                                     | 4,950.00   | 32.19  | 178,825.32   | 159,340.50   | 159,340.50   |
| 742718109 | PROCTER AND GAMBLE CO                           | 4,499.00   | 137.56 | 467,211.99   | 618,882.44   | 618,882.44   |
| 743315103 | PROGRESSIVE CORP                                | 2,090.00   | 143.52 | 255,091.33   | 299,956.80   | 299,956.80   |
| 74387MAK5 | PROVIDENT FDG TMTG TR 2021-J1 A-10 20511025 FLT | 100,000.00 | 58.53  | 94,741.10    | 58,533.32    | 58,533.32    |
| 693675AA8 | PSMC TRUST 2020-3                               | 34,387.16  | 87.20  | 34,831.83    | 29,987.05    | 29,987.05    |
| 69370C100 | PTC INC                                         | 1,279.00   | 125.33 | 166,353.59   | 160,297.07   | 160,297.07   |
| 745867101 | PULTE GROUP INC                                 | 4,226.00   | 54.67  | 235,098.11   | 231,035.42   | 231,035.42   |
| 747525103 | QUALCOMM INC                                    | 440.00     | 123.53 | 36,584.37    | 54,353.20    | 54,353.20    |
| 219798105 | QUIDELORTHO CORP                                | 460.00     | 86.94  | 51,735.28    | 39,992.40    | 39,992.40    |
| 754907103 | RAYONIER INC                                    | 6,600.00   | 33.58  | 240,529.75   | 221,628.00   | 221,628.00   |
| 75513ECG4 | RAYTHEON TECHNOLOGIES CORP                      | 48,000.00  | 97.95  | 49,010.78    | 47,015.14    | 47,015.14    |
| 75513E101 | RAYTHEON TECHNOLOGIES CORP                      | 6,590.00   | 98.09  | 573,160.19   | 646,413.10   | 646,413.10   |
| 75524B104 | RBC BEARINGS INC                                | 982.00     | 229.81 | 178,643.36   | 225,673.42   | 225,673.42   |
| 75574YAE3 | READY CAP MTG FIN 2021-FL5                      | 250,000.00 | 97.58  | 250,000.00   | 243,957.13   | 243,957.13   |
| 756109AX2 | REALTY INCOME CORP                              | 92,000.00  | 87.12  | 100,280.60   | 80,155.00    | 80,155.00    |
| 758750103 | REGAL REKNORD CORPORATION                       | 1,118.00   | 157.64 | 153,626.57   | 176,241.52   | 176,241.52   |
| 759351604 | REINSURANCE GRP OF AMERICA INC COM NEW          | 540.00     | 144.47 | 68,666.94    | 78,013.80    | 78,013.80    |
| G7496G103 | RENAISSANCE HLDGS LTD                           | 620.00     | 214.90 | 134,050.64   | 133,238.00   | 133,238.00   |
| 760759100 | REPUBLIC SVCS INC                               | 145.00     | 128.93 | 9,949.24     | 18,694.85    | 18,694.85    |
| 76954A103 | RIVIAN AUTOMOTIVE INC                           | 800.00     | 19.30  | 20,845.12    | 15,440.00    | 15,440.00    |
| 773903109 | ROCKWELL AUTOMATION INC                         | 2,084.00   | 294.93 | 530,385.19   | 614,634.12   | 614,634.12   |
| 77543R102 | ROKU INC                                        | 410.00     | 64.69  | 25,309.14    | 26,522.90    | 26,522.90    |
| 776696106 | ROPER TECHNOLOGIES INC                          | 640.00     | 430.20 | 281,574.45   | 275,328.00   | 275,328.00   |
| 778296AB9 | ROSS STORES INC                                 | 62,000.00  | 98.44  | 66,261.00    | 61,032.30    | 61,032.30    |
| 78016EZQ3 | ROYAL BK CDA                                    | 50,000.00  | 88.40  | 49,870.00    | 44,198.70    | 44,198.70    |
| 780287108 | ROYAL GOLD INC                                  | 3,249.00   | 118.79 | 340,316.50   | 385,948.71   | 385,948.71   |
| 78081BAJ2 | ROYALTY PHARMA PLC                              | 29,000.00  | 85.11  | 28,718.05    | 24,682.42    | 24,682.42    |
| 78081BAH6 | ROYALTY PHARMA PLC                              | 29,000.00  | 89.74  | 28,821.65    | 26,023.64    | 26,023.64    |
| 78081BAK9 | ROYALTY PHARMA PLC                              | 51,000.00  | 78.31  | 50,499.06    | 39,936.83    | 39,936.83    |
| G7709Q104 | ROYALTY PHARMA PLC                              | 3,205.00   | 35.85  | 138,549.37   | 114,899.25   | 114,899.25   |
| 749685103 | RPM INTL INC                                    | 1,958.00   | 88.63  | 170,520.00   | 173,537.54   | 173,537.54   |
| 783549108 | RYDER SVS INC                                   | 2,690.00   | 97.91  | 227,146.29   | 263,377.90   | 263,377.90   |
| 78409V104 | S&P Global Inc                                  | 1,430.00   | 341.20 | 450,357.05   | 487,916.00   | 487,916.00   |
| 785592AS5 | SABINE PASS LIQUEFACTION LLC SR SEC GLBL NT27   | 36,000.00  | 97.50  | 34,868.16    | 35,100.00    | 35,100.00    |
| 79466L302 | SALESFORCE INC                                  | 3,192.00   | 163.61 | 713,547.31   | 522,243.12   | 522,243.12   |
| 80105N105 | SANOFI                                          | 5,185.00   | 46.85  | 253,312.92   | 242,917.25   | 242,917.25   |
| 80282YAF3 | SANTANDER CONS AUTO 2021-A                      | 100,000.00 | 91.27  | 99,985.30    | 91,270.18    | 91,270.18    |
| 80286HAG4 | SANTANDER DRIVE AUTO TR 2019-3 D                | 43,317.31  | 99.48  | 43,567.62    | 43,092.03    | 43,092.03    |
| 80285WAF4 | SANTANDER DRIVE AUTO TR 2020-3 C                | 42,463.79  | 99.35  | 42,458.92    | 42,188.54    | 42,188.54    |
| 80286XAE4 | SANTANDER DRIVE AUTO TR 2021-2 C                | 100,000.00 | 98.28  | 99,976.74    | 98,281.28    | 98,281.28    |
| 78410G104 | SBA COMMUNICATIONS CORP NEW                     | 1,020.00   | 259.35 | 358,936.96   | 264,537.00   | 264,537.00   |
| 806857108 | SCHLUMBERGER LTD                                | 4,550.00   | 53.21  | 131,836.25   | 242,105.50   | 242,105.50   |
| 80689H102 | SCHNEIDER NATIONAL INC                          | 4,790.00   | 28.06  | 112,808.39   | 134,407.40   | 134,407.40   |
| 808513105 | SCHWAB CHARLES CORP                             | 13,771.00  | 77.92  | 784,674.11   | 1,073,036.32 | 1,073,036.32 |
| 81211K100 | SEALED AIR CORP NEW                             | 2,586.00   | 48.62  | 119,892.99   | 125,731.32   | 125,731.32   |
| 816851109 | SEMPRA                                          | 270.00     | 149.96 | 33,395.79    | 40,489.20    | 40,489.20    |
| G8060N102 | SENSATA TECHNOLOGIES HLDG PLC SHS               | 2,660.00   | 50.58  | 138,045.49   | 134,542.80   | 134,542.80   |
| 81747KAG8 | SEQUOIA MORTGAGE TRUST 2021-1 A-7               | 250,000.00 | 68.50  | 256,579.81   | 171,260.13   | 171,260.13   |
| 81745RA86 | SEQUOIA MTG TR 2013-3                           | 46,345.18  | 85.09  | 46,769.33    | 39,434.41    | 39,434.41    |

|              |                                                      |              |        |              |              |              |
|--------------|------------------------------------------------------|--------------|--------|--------------|--------------|--------------|
| 81747CAA9    | SEQUOIA MTG TR 2019-CH2                              | 1,859.75     | 97.62  | 1,868.60     | 1,815.56     | 1,815.56     |
| 81748RAH0    | SEQUOIA MTG TR 2020-4                                | 100,000.00   | 70.90  | 102,218.07   | 70,900.75    | 70,900.75    |
| 780259305    | SHELL PLC                                            | 14,012.00    | 60.77  | 509,043.17   | 851,509.24   | 851,509.24   |
| 824348106    | SHERWIN WILLIAMS CO                                  | 1,244.00     | 221.35 | 303,348.60   | 275,359.40   | 275,359.40   |
| 826418BM6    | SIERRA PAC PWR CO                                    | 67,000.00    | 92.00  | 70,366.91    | 61,643.35    | 61,643.35    |
| 827048109    | SILGAN HLDGS INC                                     | 990.00       | 53.40  | 41,639.50    | 52,866.00    | 52,866.00    |
| 826919102    | SILICON LABORATORIES INC                             | 1,571.00     | 178.53 | 222,892.78   | 280,470.63   | 280,470.63   |
| 829073105    | SIMPSON MFG INC                                      | 1,654.00     | 107.86 | 165,334.18   | 178,400.44   | 178,400.44   |
| 78449RAA3    | SLG OFFICE TRUST 2021-OVA                            | 140,000.00   | 80.88  | 143,495.06   | 113,236.27   | 113,236.27   |
| 78449DAB2    | SMB PRIVATE ED LN TR 2020-PT-B A-2A 20540915 1.60000 | 126,169.98   | 88.20  | 126,356.50   | 111,279.18   | 111,279.18   |
| 831865209    | SMITH A O CORP                                       | 1,030.00     | 65.63  | 62,912.40    | 67,598.90    | 67,598.90    |
| 833445109    | SNOWFLAKE INC                                        | 60.00        | 154.38 | 15,606.70    | 9,262.80     | 9,262.80     |
| 83407CAB4    | SOFI CONSUMER LN PRGRM 2021-1 B                      | 250,000.00   | 94.62  | 249,996.48   | 236,561.53   | 236,561.53   |
| 83407EAA2    | SOFI CONSUMER LN TR 2023-1S                          | 100,000.00   | 99.96  | 99,998.46    | 99,960.29    | 99,960.29    |
| 83405DAA6    | SOFI PRFSSNAL LN PRGRM 2017-C A-1                    | 16,767.30    | 99.69  | 16,704.41    | 16,715.37    | 16,715.37    |
| 83404RAB4    | SOFI PRFSSNAL LN PRGRM 2018-B A-2FX 20470825 3.34000 | 3,562.67     | 96.57  | 35,441.59    | 33,378.39    | 33,378.39    |
| 835495102    | SONOCO PRODS CO                                      | 1,540.00     | 59.06  | 98,312.01    | 90,952.40    | 90,952.40    |
| 842587107    | SOUTHERN CO                                          | 2,061.00     | 63.06  | 108,523.15   | 129,966.66   | 129,966.66   |
| 84265V105    | SOUTHERN COPPER CORP                                 | 8,270.00     | 73.69  | 607,816.79   | 609,416.30   | 609,416.30   |
| 845437BS0    | SOUTHWESTERN ELEC PWR CO                             | 60,000.00    | 89.26  | 60,384.32    | 53,557.80    | 53,557.80    |
| 784730103    | SSR MINING IN                                        | 18,160.00    | 13.65  | 302,633.24   | 247,884.00   | 247,884.00   |
| 855244109    | STARBUCKS CORP                                       | 1,360.00     | 102.09 | 140,084.87   | 138,842.40   | 138,842.40   |
| 857477103    | STATE STR CORP                                       | 10,746.00    | 88.68  | 862,906.66   | 952,955.28   | 952,955.28   |
| 858119BN9    | STEEL DYNAMICS INC                                   | 46,000.00    | 84.77  | 46,719.09    | 38,995.58    | 38,995.58    |
| 860630102    | STIFEL FINL CORP                                     | 3,080.00     | 66.83  | 196,948.11   | 205,836.40   | 205,836.40   |
| 885158106    | STONECO LTD                                          | 4,710.00     | 8.51   | 65,273.06    | 40,082.10    | 40,082.10    |
| 863667101    | STRYKER CORPORATION                                  | 730.00       | 262.88 | 193,386.71   | 191,902.40   | 191,902.40   |
| 86563VBA6    | SUMITOMO MITSUI TR BK LTD                            | 52,000.00    | 91.17  | 51,951.64    | 47,408.56    | 47,408.56    |
| 86746CAA9    | SUNNOVA HELIOS IV ISS 2020-4 A                       | 111,845.06   | 87.61  | 114,957.85   | 97,990.97    | 97,990.97    |
| 87165B103    | SYNCHRONY FINANCIAL                                  | 5,220.00     | 35.71  | 180,987.84   | 186,406.20   | 186,406.20   |
| 871607107    | SYNOPSYS INC                                         | 1,723.00     | 363.76 | 464,341.42   | 626,758.48   | 626,758.48   |
| 87161C501    | SYNOVUS FINL CORP                                    | 150.00       | 41.81  | 5,962.66     | 6,271.50     | 6,271.50     |
| 87264ABD6    | T MOBILE USA INC                                     | 28,000.00    | 93.96  | 30,376.66    | 26,309.90    | 26,309.90    |
| 87264ABR5    | T MOBILE USA INC                                     | 8,000.00     | 90.84  | 7,279.84     | 7,267.45     | 7,267.45     |
| 874039100    | TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADS           | 2,876.00     | 87.07  | 369,663.51   | 250,413.32   | 250,413.32   |
| 874054109    | TAKE-TWO INTERACTIVE SOFTWARE COM                    | 1,002.00     | 109.55 | 176,935.52   | 109,769.10   | 109,769.10   |
| 876030107    | TAPESTRY INC                                         | 2,709.00     | 43.51  | 101,919.73   | 117,868.59   | 117,868.59   |
| 87612G101    | TARGA RES CORP                                       | 1,348.00     | 74.10  | 39,323.70    | 99,886.80    | 99,886.80    |
| H84989104    | TE CONNECTIVITY LTD                                  | 5,301.00     | 127.32 | 772,008.43   | 674,923.32   | 674,923.32   |
| 88076W103    | TERADATA CORP DEL                                    | 6,220.00     | 40.76  | 257,828.95   | 253,527.20   | 253,527.20   |
| 88162G103    | TETRA TECH INC NEW                                   | 1,255.00     | 136.89 | 163,817.87   | 171,796.95   | 171,796.95   |
| 882508104    | TEXAS INSTRS INC                                     | 1,538.00     | 171.45 | 264,301.90   | 263,690.10   | 263,690.10   |
| 883203101    | TEXTRON INC                                          | 3,150.00     | 72.53  | 200,583.96   | 228,469.50   | 228,469.50   |
| 125523100    | THE CIGNA GROUP                                      | 1,680.00     | 292.10 | 467,692.32   | 490,728.00   | 490,728.00   |
| 883556102    | THERMO FISHER SCIENTIFIC INC COM                     | 474.00       | 541.76 | 88,764.58    | 256,794.24   | 256,794.24   |
| 887389104    | TIMKEN CO                                            | 330.00       | 85.45  | 25,588.30    | 28,198.50    | 28,198.50    |
| 889478103    | TOLL BROTHERS INC                                    | 2,935.00     | 59.94  | 143,524.83   | 175,923.90   | 175,923.90   |
| B15C557      | TOTAL SE                                             | 7,277.00     | 58.57  | 383,386.26   | 426,213.89   | 450,805.32   |
| G8994E103    | TRANE TECHNOLOGIES PLC                               | 2,231.00     | 184.97 | 334,887.45   | 412,668.07   | 412,668.07   |
| 893045AE4    | TRANS-ALLEGHENY INTST LINE CO SR GLBL 144A 25        | 78,000.00    | 95.89  | 76,871.96    | 74,792.87    | 74,792.87    |
| 894001107    | TRANSUNION                                           | 2,618.00     | 65.43  | 239,565.85   | 171,295.74   | 171,295.74   |
| 894164102    | TRAVEL PLUS LEISURE CO                               | 1,130.00     | 41.95  | 51,681.79    | 47,403.50    | 47,403.50    |
| 89417E109    | TRAVELERS COMPANIES INC                              | 1,410.00     | 185.12 | 227,895.06   | 261,019.20   | 261,019.20   |
| 896945201    | TRIPADVISOR INC                                      | 1,550.00     | 21.57  | 36,839.65    | 33,433.50    | 33,433.50    |
| 89680YAA3    | TRITON CONTAINER INTERNATIONAL SR SEC 144A NT26      | 86,000.00    | 87.62  | 86,222.62    | 75,355.26    | 75,355.26    |
| 89832Q109    | TRUIST FINANCIAL CORP                                | 1,520.00     | 46.95  | 63,574.91    | 71,364.00    | 71,364.00    |
| 902494103    | TYSON FOODS INC                                      | 3,056.00     | 59.24  | 237,157.91   | 181,037.44   | 181,037.44   |
| 902681105    | UGI CORP NEW                                         | 9,010.00     | 37.23  | 372,458.40   | 335,442.30   | 335,442.30   |
| 904214103    | UMPQUA HLDGS CORP                                    | 3,380.00     | 17.66  | 68,619.07    | 59,690.80    | 59,690.80    |
| 904767704    | UNILEVER PLC                                         | 16,215.00    | 49.93  | 827,387.16   | 809,614.95   | 809,614.95   |
| 911312106    | UNITED PARCEL SERVICE INC                            | 710.00       | 182.49 | 152,430.97   | 129,567.90   | 129,567.90   |
| 911363109    | UNITED RENTALS INC                                   | 640.00       | 468.53 | 214,888.42   | 299,859.20   | 299,859.20   |
| 912909108    | UNITED STATES STL CORP NEW                           | 3,850.00     | 30.63  | 90,553.25    | 117,925.50   | 117,925.50   |
| 91282CBE0    | UNITED STATES TREAS NTS                              | 36,000.00    | 95.73  | 34,602.97    | 34,464.38    | 34,464.38    |
| 91282CCG4    | UNITED STATES TREAS NTS                              | 147,000.00   | 93.95  | 146,632.50   | 138,111.09   | 138,111.09   |
| 91282CCZ2    | UNITED STATES TREAS NTS                              | 177,000.00   | 88.45  | 175,724.09   | 156,562.03   | 156,562.03   |
| 91282CDA6    | UNITED STATES TREAS NTS                              | 16,000.00    | 97.20  | 15,985.24    | 15,552.50    | 15,552.50    |
| 91282CDH1    | UNITED STATES TREAS NTS                              | 29,000.00    | 93.17  | 28,902.58    | 27,019.84    | 27,019.84    |
| 91282CEN7    | UNITED STATES TREAS NTS                              | 1,000.00     | 94.11  | 990.06       | 941.09       | 941.09       |
| 91282CEW7    | UNITED STATES TREAS NTS                              | 1,500.00     | 95.95  | 1,524.00     | 1,439.30     | 1,439.30     |
| 91282CEY3    | UNITED STATES TREAS NTS                              | 44,000.00    | 96.28  | 43,797.19    | 42,363.75    | 42,363.75    |
| 91282CGM7    | UNITED STATES TREAS NTS                              | 4,300.00     | 96.70  | 4,253.28     | 4,158.23     | 4,158.23     |
| 91282CGP0    | UNITED STATES TREAS NTS                              | 58,000.00    | 99.27  | 57,555.29    | 57,574.06    | 57,574.06    |
| 91282CGN5    | UNITED STATES TREAS NTS                              | 62,000.00    | 99.69  | 61,812.29    | 61,806.25    | 61,806.25    |
| 91282CGE5    | UNITED STATES TREAS NTS                              | 95,800.00    | 98.28  | 95,774.03    | 94,153.44    | 94,153.44    |
| 91282CFV8    | UNITED STATES TREAS NTS                              | 12,600.00    | 101.61 | 12,838.98    | 12,802.78    | 12,802.78    |
| 91282CFF3    | UNITED STATES TREAS NTS                              | 15,000.00    | 90.88  | 13,324.01    | 13,631.25    | 13,631.25    |
| 91282CDK4    | UNITED STATES TREAS NTS                              | 265,000.00   | 89.31  | 264,926.32   | 236,678.13   | 236,678.13   |
| 91282CCY5    | UNITED STATES TREAS NTS                              | 2,000.00     | 85.64  | 1,991.99     | 1,712.81     | 1,712.81     |
| 91282CCD1    | UNITED STATES TREAS NTS                              | 13,800.00    | 98.84  | 13,793.10    | 13,640.44    | 13,640.44    |
| 91282BZ78    | UNITED STATES TREAS NTS                              | 29,100.00    | 89.86  | 28,641.61    | 26,149.08    | 26,149.08    |
| 91307C102    | UNITED THERAPEUTICS CORP DEL COM                     | 730.00       | 246.04 | 158,380.73   | 179,609.20   | 179,609.20   |
| 91324P102    | UNITEDHEALTH GROUP INC                               | 900.00       | 475.94 | 355,041.99   | 428,346.00   | 428,346.00   |
| 91529Y106    | UNUM GROUP                                           | 5,520.00     | 44.55  | 203,380.18   | 245,916.00   | 245,916.00   |
| TYM3 COMDTY  | US 10YR NOTE (CBT)Jun23                              | -6.00        | 111.66 | 0.00         | 0.00         | 0.00         |
| UXYM3 COMDTY | US 10yr Ultra Fut Jun23                              | -9.00        | 117.19 | 0.00         | 0.00         | 0.00         |
| TUM3 COMDTY  | US 2YR NOTE (CBT) Jun23                              | -2.00        | 101.86 | 0.00         | 0.00         | 0.00         |
| FVM3 COMDTY  | US 5YR NOTE (CBT) Jun23                              | -22.00       | 107.05 | 0.00         | 0.00         | 0.00         |
| 91159HJF8    | US Bancorp                                           | 31,000.00    | 97.50  | 31,000.00    | 30,224.69    | 30,224.69    |
| 902973304    | US BANCORP DEL                                       | 15,603.00    | 47.73  | 680,538.44   | 744,731.19   | 744,731.19   |
| 8AMMFOFT3    | US BANK MMDA - USBGFS 7                              | 5,914,425.89 | 100.00 | 5,914,425.89 | 5,914,425.89 | 5,914,425.89 |
| USM3 COMDTY  | US LONG BOND(CBT) Jun23                              | -8.00        | 125.22 | 0.00         | 0.00         | 0.00         |
| WNM3 COMDTY  | US ULTRA BOND CBT Jun23                              | -8.00        | 135.06 | 0.00         | 0.00         | 0.00         |

|           |                                              |            |        |              |              |              |
|-----------|----------------------------------------------|------------|--------|--------------|--------------|--------------|
| 92276F100 | VENTAS INC                                   | 3,390.00   | 48.65  | 144,954.03   | 164,923.50   | 164,923.50   |
| 92343E102 | VERISIGN INC                                 | 29.00      | 196.83 | 5,525.05     | 5,708.07     | 5,708.07     |
| 92345Y106 | VERISK ANALYTICS INC                         | 1,789.00   | 171.11 | 307,153.98   | 306,115.79   | 306,115.79   |
| 92343V104 | VERIZON COMMUNICATIONS INC                   | 3,573.00   | 38.81  | 163,525.01   | 138,668.13   | 138,668.13   |
| 92343VER1 | VERIZON COMMUNICATIONS INC                   | 36,000.00  | 95.76  | 40,982.23    | 34,474.43    | 34,474.43    |
| 92343VGN8 | VERIZON COMMUNICATIONS INC                   | 73,000.00  | 78.39  | 73,153.93    | 57,224.70    | 57,224.70    |
| 92532F100 | VERTEX PHARMACEUTICALS INC                   | 210.00     | 290.29 | 52,344.56    | 60,960.90    | 60,960.90    |
| 92539LAA8 | VERUS SEC TRUST 2021-3                       | 171,781.88 | 78.27  | 155,072.53   | 134,452.58   | 134,452.58   |
| 92840M102 | VISTRA CORP                                  | 880.00     | 21.99  | 20,174.09    | 19,351.20    | 19,351.20    |
| 92855HAA3 | VIVINT SOLAR FIN 2020-1 LLC                  | 133,788.61 | 77.15  | 133,765.32   | 103,213.52   | 103,213.52   |
| 928563AH8 | VMWARE INC                                   | 51,000.00  | 93.49  | 50,975.52    | 47,681.63    | 47,681.63    |
| 92857W308 | VODAFONE GROUP PLC NEW                       | 40,085.00  | 11.97  | 610,422.43   | 479,817.45   | 479,817.45   |
| 92888EAD5 | VOLVO FIN EQUIPEMNT 2020-1 LLC A-4           | 100,000.00 | 94.54  | 99,989.12    | 94,535.99    | 94,535.99    |
| 928881101 | VONTIER CORPORATION                          | 450.00     | 26.17  | 11,696.90    | 11,776.50    | 11,776.50    |
| 92913L262 | VOYA FDS TR VACS SER HYB FD                  | 76,254.78  | 10.04  | 886,375.24   | 765,597.96   | 765,597.96   |
| 929089100 | VOYA FINANCIAL INC                           | 2,510.00   | 74.49  | 177,374.28   | 186,969.90   | 186,969.90   |
| 92913M708 | VOYA SEPARATE PORTFOLIOS TR INVST GRD CR P   | 221,389.45 | 8.99   | 2,502,344.30 | 1,990,291.16 | 1,990,291.16 |
| 92913M757 | VOYA SEPARATE PORTFOLIOS TR SECURITIZED CR P | 450,661.71 | 8.98   | 4,239,901.88 | 4,046,942.15 | 4,046,942.15 |
| 929160109 | VULCAN MATLS CO                              | 4,305.00   | 180.91 | 673,941.18   | 778,817.55   | 778,817.55   |
| 929740108 | WABTEC                                       | 1,746.00   | 104.33 | 149,763.33   | 182,160.18   | 182,160.18   |
| 931142103 | WALMART INC                                  | 2,235.00   | 142.13 | 186,462.73   | 317,660.55   | 317,660.55   |
| 934423104 | WARNER BROS DISCOVERY INC                    | 44,704.00  | 15.62  | 845,947.52   | 698,276.48   | 698,276.48   |
| 941848103 | WATERS CORP                                  | 50.00      | 310.89 | 14,028.05    | 15,544.50    | 15,544.50    |
| 942622200 | WATSCO INC                                   | 1,571.00   | 304.71 | 380,351.20   | 478,699.41   | 478,699.41   |
| 942749102 | WATTS WATER TECHNOLOGIES INC CL A            | 4,139.00   | 175.23 | 525,243.30   | 725,276.97   | 725,276.97   |
| 95000U2K8 | WELLS FARGO & CO                             | 18,000.00  | 93.50  | 17,053.44    | 16,829.26    | 16,829.26    |
| 95000U2H5 | WELLS FARGO & CO                             | 80,000.00  | 94.89  | 81,637.31    | 75,910.88    | 75,910.88    |
| 949746101 | WELLS FARGO CO NEW                           | 50,501.00  | 46.77  | 1,795,261.59 | 2,361,931.77 | 2,361,931.77 |
| 949796AA4 | WELLS FARGO MTG SEC 2020-RR1 A-1             | 59,470.83  | 86.65  | 60,076.19    | 51,529.58    | 51,529.58    |
| 957638109 | WESTERN ALLIANCE BANCORP                     | 360.00     | 74.24  | 24,275.23    | 26,726.40    | 26,726.40    |
| 959802109 | WESTERN UN CO                                | 4,660.00   | 12.96  | 64,090.70    | 60,393.60    | 60,393.60    |
| 96042VAE9 | WESTLAKE AUTMBLE REC TR 2022-2 B             | 200,000.00 | 97.02  | 199,967.50   | 194,039.02   | 194,039.02   |
| 96042QAG5 | WESTLAKE AUTO RECE TR 2020-3 B               | 30,550.92  | 99.71  | 30,550.48    | 30,462.43    | 30,462.43    |
| 92939FAX7 | WFRBS COML MTG TR 2014-C21                   | 120,000.00 | 93.90  | 124,114.69   | 112,680.54   | 112,680.54   |
| BF13KN5   | WHEATON PRECIOUS METALS CORP                 | 6,316.00   | 56.85  | 324,424.79   | 359,064.60   | 263,147.38   |
| 969904101 | WILLIAMS SONOMA INC                          | 1,720.00   | 124.92 | 209,411.59   | 214,862.40   | 214,862.40   |
| G96629103 | WILLIS TOWERS WATSON PLC LTD SHS             | 946.00     | 234.36 | 192,316.69   | 221,704.56   | 221,704.56   |
| 97650W108 | WINTRUST FINL CORP                           | 2,390.00   | 92.13  | 203,184.89   | 220,190.70   | 220,190.70   |
| 98138H101 | WORKDAY INC                                  | 8,782.00   | 185.47 | 1,406,884.83 | 1,628,797.54 | 1,628,797.54 |
| 98311A105 | WYNDHAM HOTELS & RESORTS INC COM             | 1,120.00   | 77.02  | 74,178.38    | 86,262.40    | 86,262.40    |
| 98389B100 | XCEL ENERGY INC                              | 490.00     | 64.57  | 32,168.55    | 31,639.30    | 31,639.30    |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC                   | 2,384.00   | 123.87 | 276,164.63   | 295,306.08   | 295,306.08   |