



Annual
Investment
Report

2022–2023

RSIC

South Carolina Retirement System Investment Commission

ANNUAL INVESTMENT REPORT

July 1, 2022 – June 30, 2023

William H. Hancock, Chairman

Capitol Center
1201 Main Street, Suite 1510
Columbia, SC 29201



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01 CEO Report



November 17, 2023

The Honorable Henry D. McMaster, Governor
Members of the State Fiscal Accountability Authority
Members of the General Assembly

RE: 2022-2023 Annual Investment Report

Dear Ladies and Gentlemen:

The Retirement System Investment Commission is pleased to provide the following annual report on the Retirement System's investment portfolio performance.

For fiscal year 2022-2023, the fund returned 6.83 percent with trailing 3-, 5-, and 10-year returns of 10.79 percent, 7.19 percent, and 7.11 percent respectively. The fund began the year with a market value of \$38.3 billion and ended the fiscal year at \$40.6 billion, which includes the impact of \$266 million in net negative benefit payments, which was offset by \$2.6 billion in positive investment performance.

We were pleased to see the fund's one-year performance return to positive territory this fiscal year after a slightly negative return in fiscal year 2022. This was largely the result of a recovery in Public Equity, which represented 44.3 percent of the portfolio and returned 16.59 percent after being down 16.12 percent the year before. Private Debt was our second-best performing asset class in absolute return with a 5.66 percent return, exceeding its portfolio benchmark by 1.62 percent. All of our asset classes, with the exception of Bonds, outperformed their respective benchmarks, which led to the portfolio exceeding the total fund policy benchmark by 1.33 percent, which amounts to \$518.2 million in excess return. This year's out performance contributed to the portfolio exceeding the policy benchmark for all reported periods, with a three-year outperformance of 2.96 percent, which amounts to \$3.3 billion in excess return over the benchmark for the time-period.

However, as long-term investors, we remain conscious that one year's investment performance does not define the success of our program. Thus, we are encouraged to see that this year's performance contributed to the longer trailing 3-, 5-, and 10-year returns exceeding the 7 percent assumed rate of return. As we continue to navigate the market

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volatility associated with a higher interest rate environment than we have experienced since before the Great Financial Crisis, we believe that a steadfast focus on a long-term investment horizon provides the best opportunity for success.

For RSIC, our mission is clear – earn an investment return that helps fulfill the State’s sacred promise of benefits to our retirees, made in exchange for a lifetime of public service. As always, we appreciate the faith and trust the State places in us to fulfill this mission and believe that we are best positioned to meet the challenges ahead.

Sincerely,

A handwritten signature in blue ink, appearing to read "Michael Hitchcock", with a stylized flourish at the end.

Michael Hitchcock

02 Consultant's Letter



Memorandum

To: The Honorable Henry McMaster, Governor
State Fiscal Accountability Authority
Members of the General Assembly

From: Verus Advisory, Inc.

Date: September 25, 2023

RE: Fiscal Year Ending June 30, 2023 Review

Verus serves as the general investment consultant to the South Carolina Retirement System Investment Commission (RSIC) and is pleased to provide an overview of the market environment and a summary of performance for the fiscal year ended June 30, 2023.

Review of Fiscal Year 2023

The fiscal year started out on difficult footing. The broad market selloff that started in the first half of 2022 increased in intensity as global central banks hiked interest rates, effectively withdrawing liquidity from the financial system. U.S. headline inflation (which includes all prices) began to show signs of slowing but continued to remain high at 8.2% year-over-year as of the end of September 2022. Additionally, treasury yields increased materially, with the 10-year yield rising from 2.89% to 3.83% as the Federal Reserve reaffirmed its aggressive stance and markets questioned whether interest rates might be held at higher levels for longer than previously anticipated. Given these conditions, risk assets and fixed income asset markets were down in the first quarter of the fiscal year (July 1 – September 30, 2022), with public global equity markets falling -6.8% and core fixed income market returns returning -5%.

But conditions started improving near the end of 2022 as inflation fears began to abate as price levels demonstrated moderation. Headline inflation landed at 6.5% year-over-year in December, the lowest since October 2021. This led to market expectations for the Fed to potentially ease their tightening cycle and mitigate investor concerns of a near-term cyclical downturn. Additionally, China's rapid pivot away from a "Zero Covid" policy towards the end of Q4 added a large tailwind to the global growth outlook. Thus, risk assets posted their only positive quarter in 2022 in strong fashion, with global equities up +10% in Q4. Fixed income markets also produced positive returns as well, with the core fixed income part of the market up 1.9% in Q4.

Flipping the calendar to 2023, risk assets continued to deliver a strong start, building off the positive momentum seen towards the end of 2022. Falling headline inflation, a resilient labor market, and the first rate pause from the Federal Reserve all contributed to a more positive macroeconomic outlook, and overall sentiment eased considerably as the prospect of a "soft-landing" was revived. Global equities delivered another strong quarter in Q1 2023, up 7.3%.

Growth stocks reemerged and again delivered strong performance in the first quarter, led by the information technology sector.

In the final quarter of the fiscal year global equities persisted in their upward trajectory, with global public equities up +6.2%, as a surge in AI-focused hype help driving an expansion in the valuations of large tech firms. On the fixed income side, the Fed implemented an additional rate hike in the quarter which brought the Fed Funds rates to a level of 5.00–5.25% at the end of the fiscal year. The 10-year U.S. Treasury yield increased during the quarter from 3.48% to 3.81%, reversing the decline experienced during Q1.

Overall for the full fiscal year, public equity markets ended the period with very strong returns, with global public equities producing a return of +16.5% for the fiscal year. US Equity, represented by the Russell 3000 index, led the way up 19% in FY 2023. The growth side of the market was the main driver (up 27%), which significantly outpaced value stocks (up 11.5%) over the 1-year period. In international equity markets, developed market stocks (represented by the MSCI EAFE index) were up 18.8% for the fiscal year, while emerging market stocks (represented by the MSCI EM index) were up only 1.8%.

In fixed income markets, the overall core fixed income market (Bloomberg U.S. Aggregate index) produced negative returns, coming in a -0.9% for the fiscal year. This was largely driven by treasuries, which dropped -2.1% over the year as yields rose. Riskier credits performed well over the course of the year as credit spreads stayed surprisingly tight. To quantify, high yield bonds (Bloomberg US Corporate HY index) were up 9.1% in FY 2023, bank loans (S&P/LSTA Leveraged Loan index) up 10.7%, and Emerging Market Debt (JPM GBI-EM Global Diversified Index) up 11.4%.

Outlook

Despite the strong first half of calendar 2023, challenges remain going forward.

- Inflation is still a concern within the U.S. The Federal Reserve continues to face difficult policy decisions as inflation, while lower, sits above the two-percent target and economic and labor market strength persists. The FOMC briefly paused rate hikes in June only to further hike the benchmark rate again in July, and then pause again in September. Markets are pricing as many as two additional hikes before the end of the current tightening cycle, and sentiment is now turning to rates staying higher for longer.
- While strong asset performance has boosted investor sentiment, risks including regional banks, commercial office real estate, and sticker inflation remain. It is important to remember that rising interest rates tend to impact the economy *with a lag*. We believe many effects of interest rate rises have yet to be felt, and that the economy and markets may feel some pain by early 2024.

- Overseas, growth in advanced economies remains stunted as many central banks continue their battle against inflation. We believe growth will continue to face headwinds until inflation is under control, but for the moment, these markets have shown greater resilience than expected.
- Within emerging markets, the loudest narrative has centered on China. Reopening after the pandemic provided a material boost to activity, though positive momentum has been overshadowed by mounting geopolitical tension with the United States, a lack of broader accommodative stimulus from Beijing, and a hobbling real estate market.

South Carolina Retirement System Investment Results

As of June 30, 2023, the South Carolina Retirement System portfolio totaled \$40.6 billion, an increase of roughly \$2.3 billion from June 30, 2022. The portfolio generated a net return of 6.8% for the fiscal year, outperforming the policy benchmark return of 5.5%. The portfolio remains ahead of its benchmark for the trailing 1, 3, 5, and 10-year periods as of June 30, 2023.

The portfolio's asset allocation as of fiscal year-end is provided in the following table. Each asset class, with the exception of private equity, is consistent with the policy target and ranges set forth in the Annual Investment Plan and in the Statement of Investment Objectives and Policy. The current range for private equity is 5% - 13%, thus the asset class is slightly overweight.

Asset Class	% of Total System (Net) as of	
	June 30, 2023	Target Allocation (%)
Public Equity	44.3	46.0
Bonds	20.6	26.0
Private Equity	13.6	9.0
Private Debt	9.0	7.0
Real Assets	12.5	12.0
Total	100.0	100.0

Respectfully,

Mark E. Brubaker, CFA

Managing Director | Senior Consultant

Michael D. Patalsky, CFA

Managing Director | Senior Consultant



03 Overview

Purpose & Duties

The South Carolina Retirement System Investment Commission (RSIC) is an independent agency of the State, responsible for investing the assets held in trust for South Carolina’s public pension. There are five defined benefit plans that comprise the public pension. Collectively, the defined benefit plans are referred to as the “Retirement System” or the “Systems”. The defined benefit plans are:

- South Carolina Retirement System (SCRS)
- Police Officers Retirement System (PORS)
- Judges and Solicitors Retirement System (JSRS)
- General Assembly Retirement System (GARS)
- South Carolina National Guard Retirement System Plan (SCNG Plan)

The assets of the Retirement System are invested in conformity with the requirements of South Carolina law. The law requires the RSIC to make investment decisions and conduct every aspect of its operations in the best financial interest of the trust.

The RSIC’s long-term goal is to provide cost-effective management of the funds held in trust. This is achieved through a highly diversified portfolio designed to achieve an optimum investment return, balanced with a prudent level of portfolio risk. The RSIC’s investments

are managed by its own professional staff and outside management firms.

The RSIC is governed by eight commissioners; six appointed members, one elected member, and one ex officio non-voting member. As of Fiscal Year End 2023, members of the RSIC Commission (“Commission”) are: William H. (Bill) Hancock, CPA, Chairman; Edward Giobbe, MBA; Reynolds Williams, J.D., CFP; Melissa B. (Missy) Schumpert, CPA; William J. (Bill) Condon, Jr., J.D., M.A., CPA; Kenneth D. Deon, CPA; Holley H. Ulbrich, PH.D; and Peggy G. Boykin, CPA..

History

The RSIC was created under the State Retirement System Preservation and Investment Reform Act (Act 153). In October 2005, the Commission was established and devolved fiduciary responsibility for all investments of the Retirement System upon the RSIC. Act 153 also mandated that equity investments cannot exceed 70% (formerly 40%) of the Total Plan Portfolio (Portfolio) and created the position of Chief Investment Officer.



The assets of the Retirement System had historically been invested only in fixed income investments until a constitutional amendment was ratified in 1997. The amendment allowed the RSIC to invest in “equity securities of a corporation within the United States that is registered on a national securities exchange as provided in the Securities Exchange Act of 1934, or a successor act, or quoted through the National Association of Securities Dealers Automatic Quotation System, or a similar service” (SC Constitution Article X, §16). The Retirement System began investing in equities in June 1999; although, full diversification of the Portfolio remained constrained by the State Constitution. In November 2006, a constitutional amendment allowing for full diversification of the Retirement System’s Portfolio was approved in a statewide referendum and subsequently ratified by the Legislature in February 2007.

The Retirement Funding and Administration Act of 2017 expanded the Commission to 8 members and allows for delegation to the CIO under the direct oversight of the CEO the authority to invest up to 2% of the assets of each investment. It also prohibits the use of placement agents, defines the custodian of the Retirement System as the South Carolina Public Employee Benefit Authority (PEBA), and assigns the choice of the custodial bank to RSIC.

Disclosure of Material Interest

As of June 30, 2023, there was no material interest noted by the Commission or an employee who is a fiduciary with respect to investment and management of assets of the Retirement System, or by a related person, in a material transaction with the Retirement System within the last three years nor in any proposed material transaction of the Retirement System.

Placement Agent

All investments approved and closed during FYE 2023 follow the RSIC’s Placement Agent Policy (“Policy”). The Policy requires representation by the investment manager that no compensation was paid to a placement agent (as defined by State law) as a result of an investment by the Retirement System. During FYE 2023, all Policy-required disclosures by new investment managers indicated that no compensation was paid to a placement agent in connection with the RSIC’s investment.

04 Commissioners





William H. (Bill) Hancock

***CPA, Commission Chair,
Human Resources &
Compensation
Committee Member***

**APPOINTED BY THE STATE
TREASURER**

Mr. William H. (Bill) Hancock, CPA is a certified public accountant and the managing partner of the Brittingham Group, LLC, located in West Columbia, South Carolina. He brings more than 25 years of experience in financial and accounting services. He joined the Brittingham Group as a staff accountant in 1992 and was elected managing partner in 2013. For over 10 years, he was responsible for the Firm's investment advisory/financial planning practice before successfully selling it, requiring him to surrender his Series 7 and 66 securities and South Carolina insurance licenses. Today, he continues to provide income tax planning and preparation services for individuals and businesses as well as providing audit/attest services for municipalities, non-profits, special purpose districts, and various political subdivisions. As an active member of the community, Mr. Hancock is an Elder at Forest Lake Presbyterian Church, has served as the Chair of the Finance committee, serves on the Endowment committee, and is on several ad hoc committees for the church.

He also serves on the board of directors and the Finance committee for Presbyterian Communities of South Carolina (PCSC). PCSC has six Life Plan Communities across South Carolina and is a compassionate Christian ministry dedicated to enriching the quality of life for seniors of all faiths. For over 20 years, he was a member of the Columbia East Rotary Club, serving as Club Treasurer for most of that time. In 2012, he was appointed by South Carolina Governor Nikki Haley to be a Commissioner for the East Richland County Public Service District before resigning to serve as a Commissioner for the RSIC. A proud graduate of the Citadel, Mr. Hancock graduated in 1990 with a Bachelor of Science in Business Administration with a concentration in Accounting. He also studied at the University of South Carolina Darla Moore School of Business. Mr. Hancock resides in Columbia, South Carolina with his wife, Lori, a high school English teacher, and their two daughters. In his spare time, Mr. Hancock enjoys hunting and playing golf.



Melissa B. (Missy) Schumpert

***CPA, Human Resource &
Compensation Chair***

**APPOINTED BY THE
CHAIRMAN OF THE
HOUSE WAYS & MEANS
COMMITTEE**

Mrs. Melissa B. (Missy) Schumpert, CPA is a certified public accountant who has spent a significant portion of her professional career as the Director of Administration for the McNair Law Firm, P.A., which is now Burr & Forman LLP. In her role, Mrs. Schumpert served as a member of the senior management team and managed all financial, human resources, information technology, knowledge management, and administrative personnel and functions for all the firm's offices. In addition, she also served on the Retirement Plan Committee, which included establishing and monitoring the compliance of the plan's investment policy. She served a crucial role in the successful integration with Burr & Forman LLP to facilitate the merger and is now responsible for the administration of the firm's six offices across the Carolinas. Today, Mrs. Schumpert is an active member of the American Institute of Certified Public Accountants, the South Carolina Association of Certified Public Accountants, the Association of Legal Administrators, and Palmetto Pigeon Plant, Inc. Mrs. Schumpert earned a Bachelor of Science in Accounting from Clemson University. She has served on the Clemson University Board of Visitors and currently serves on the Senior Advisory Board for the College of Business.



Reynolds Williams

J.D., CFP, Commissioner

APPOINTED BY THE
CHAIRMAN OF THE SENATE
FINANCE COMMITTEE

Mr. Reynolds Williams is a native of Mullins, South Carolina. For his service in Vietnam, he was awarded the Bronze Star and the Combat Infantry Badge.

Mr. Williams graduated cum laude from the Baylor School for Boys in Chattanooga, Tennessee, was an Echols Scholar at the University of Virginia, and earned his Juris Doctor from the University of South Carolina School of Law.

Mr. Williams is a recipient of the American Jurisprudence Award in Contract Law and was admitted into all state and federal courts in South Carolina, the United States Court of Appeals for the Fourth Circuit, and the U.S. Supreme Court. He has served as chairman of several arbitration panels of the National Association of Securities Dealers, the American Arbitration Association, Florence County Election Commission, the Duke Private Adjudication Center, Board Chairman of Florence National Bank, and Greater Florence Chamber of Commerce.

He has also served as President of the Florence Rotary Club; on the school board at All Saints; Board of Directors of Community Bankshares, and the Board of Directors of Florence County Progress. Mr. Williams was a Faculty Seminar Participant at the 1991 U.S. Army War College. He also served as Director of IRIX Pharmaceuticals.

Mr. Williams was the President of the S.C. Chapter of the Federalist Society and is a member of the Defense Research Institute, American Board of Trial Advocates, and South Carolina Defense Trial Attorneys Association. He has served as Vice-Chairman of the State Board for Technical and Comprehensive Education.

Mr. Williams is recognized in the following books: *Leading Lawyers in America*, *Super Lawyers*, and *The Best Lawyers in America*. In 1999, Governor Beasley awarded Mr. Williams the Order of the Palmetto, South Carolina's highest honor, for his public service, civic responsibility, and friendship to the State. In 2001, he was named Business Person of the Year by the Greater Florence Chamber of Commerce.

The University of South Carolina School of Law awarded Mr. Williams the Compleat Lawyer Award for his 30+ years of "exemplary service" to the bar and the public. A former Certified Financial Planner (CFP®), Mr. Williams was recognized in a Concurrent Resolution of the S.C. House and Senate for his leadership during the RSIC's formative years.



Edward Giobbe
MBA, Commissioner

APPOINTED BY THE
GOVERNOR

Mr. Edward Giobbe is a resident of Aiken, South Carolina. He has 37 years of experience in financial services and a diverse background that includes equities and fixed income in the areas of trading, sales, and investment banking. He was a principal in the Fixed Income Division of Morgan Stanley Inc. in New York from 1978 until his retirement in 1995. Mr. Giobbe served as a member of the City of Aiken Planning Commission and remains active in community affairs.

While working at Morgan Stanley, Mr. Giobbe primarily worked with institutional sales, specializing in major financial institutions, such as bank trust departments, money managers, mutual funds, insurance companies, and pension funds. Mr. Giobbe is a retired Captain in the United States Army Reserve, completing active duty in the United States and in Japan. He earned a Bachelor's Degree from Yale University and a Master of Business Administration from the New York University Graduate School of Business Administration.



**William J. (Bill)
Condon Jr.**
J.D., M.A., CPA
*Audit & Enterprise Risk
Management Committee
Member*

APPOINTED BY THE
GOVERNOR

Mr. William J. (Bill) Condon, Jr. is a Certified Public Accountant (CPA) and an attorney. After graduating from Clemson University with a B.S. in Accounting, he began his accounting career with Ernst & Young, and in short order, became a CPA. At the accounting firm, he held positions in the audit and tax departments, serving as an Audit Manager during the last three years of his tenure at E&Y. He managed the audits of clients in various industries, including audits of companies in the financial services industry.

His experience also includes having served as Chief Financial Officer for a government agency. In this role, he oversaw the banking and investment activities, as well as the Accounting, Human Resources, and Information Technology activities at the agency. Eventually, Mr. Condon transitioned from the public sector back to the private sector, serving as a Senior Consultant for a Silicon Valley-based software development company that serviced clients throughout North America.

Mr. Condon began his legal career as a trial attorney for the United States Department of Justice, litigating civil rights cases. Looking to blend his accounting and finance experience with his legal skills, he later served as a securities-enforcement attorney for the South Carolina Attorney General's Office, as a securities-compliance and litigation attorney in private practice, and as a tax attorney litigating significant tax cases for the South Carolina Department of Revenue.

Today, Mr. Condon is an attorney for the South Carolina State Treasurer's Office, where he has served both as Deputy General Counsel and the General Counsel and has worked with many large financial institutions on custody, securities lending, Section 529 college savings program, and other banking and investment matters. Mr. Condon earned his Juris Doctor and Master in Public Policy degrees from Regent University.



Kenneth D. Deon
**CPA, Audit & Enterprise
Risk Management
Committee Member**

APPOINTED BY THE
COMPTROLLER GENERAL

Mr. Kenneth D. Deon is a CPA and retired partner with KPMG LLP's Audit practice, where he devoted his career primarily serving large state and local governments. He also provided audit and advisory services to higher education institutions, power and energy, and middle market growth companies.

Mr. Deon was the lead partner and managed large complex financial and compliance audit engagements in accordance with OMB Circular A-133 to several entities, which included the states of New York, Vermont, New Hampshire, South Carolina and the Universities of Miami and Syracuse. In his career, he served as KPMG's Albany, New York and Burlington, Vermont offices Managing Partner from 2004 through 2015. Mr. Deon also spent 10 years in the firm's southeast region, where he served as the Partner-In-Charge of the South Florida Government practice and served as the Office Managing Partner of the West Palm Beach, Florida office from 2001 through 2004.

Since retirement from KPMG, Mr. Deon has provided expert witness consulting services and recently worked as an Adjunct Lecturer in Accounting at the University of Colorado at Boulder. He is also a recent graduate of the Master of Accounting Program at Clemson University.

Mr. Deon is currently serving as the acting Chief Financial Officer of the Executive of Labor and Workforce Development for the Commonwealth of Massachusetts.



Holly H. Ulbrich
**PH.D., Human Resources
& Compensation
Committee Member**

RETIREE REPRESENTATIVE
ELECTED BY THE
COMMISSION

Dr. Holly Hewitt Ulbrich, is an Alumni Distinguished Professor Emerita of Economics at Clemson University. She holds Bachelor (1963) and Master (1964) degrees and a Ph.D. (1968) in Economics from the University of Connecticut and a Master of Theological Studies (2003) from Emory University.

Dr. Ulbrich's area of specialization is state and local public finance, and her research focused on applied issues in taxation, budgeting, and education finance. She is the author of 15 books, including textbooks in public finance and introductory economics.



Peggy G. Boykin
CPA, Audit & Enterprise
Risk Management
Committee Acting Chair

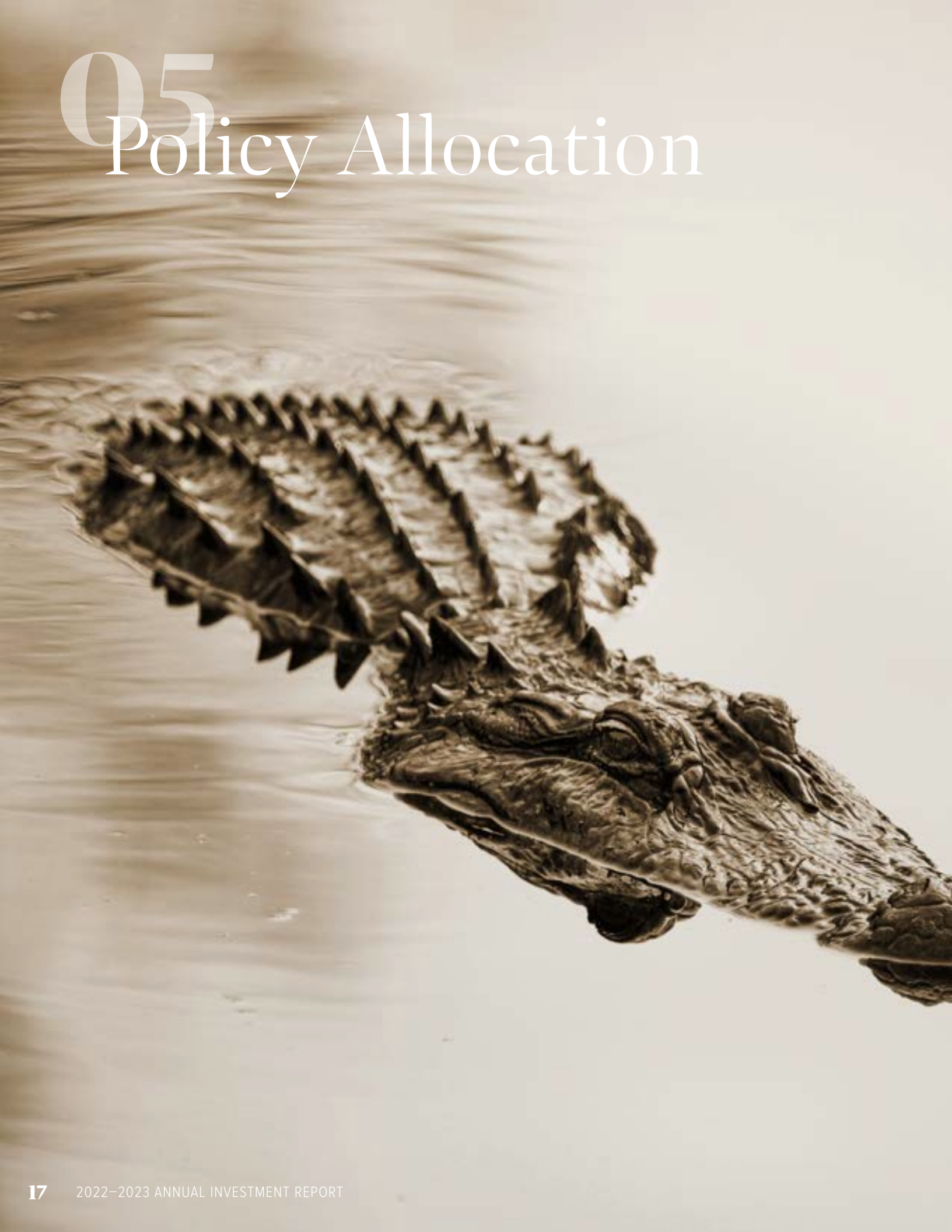
EX OFFICIO MEMBER

Mrs. Peggy G. Boykin, CPA is the Executive Director of the South Carolina Public Employee Benefit Authority (PEBA). Previously, she was the director of the South Carolina Retirement Systems and a member of PEBA's Board of Directors. Mrs. Boykin has also served as Director of Special Projects at the College of Charleston.

A native of Wagener, S.C., Mrs. Boykin earned a Bachelor's Degree in Business Administration from the College of Charleston in 1981 and her Certified Public Accountant (CPA) accreditation in 1985. Also, she is a graduate of the Budget and Control Board's Executive Institute and the Governor's Center at Duke University. Mrs. Boykin received her certified retirement administrator designation in 1999.

Mrs. Boykin is an active member of the American Institute of Certified Public Accountants, the National Council on Teacher Retirement, the National Association of State Retirement Administrators, and the National Association of Government Defined Contribution Administrators.

05 Policy Allocation



POLICY

The Commission manages the Systems' assets with a long-term horizon and seeks to earn an appropriate risk-adjusted return with consideration to the goals and circumstances of the Systems and in the exclusive interest of the members and beneficiaries. Among the decisions the Commission can make, asset allocation has the most significant impact on the portfolio's return, risk profile, and cost and is reviewed annually as part of the development of the Annual Investment Plan (AIP).

Based on the Commission's determination of the appropriate risk tolerance for the Portfolio and its long-term return expectations, it has authorized the following Policy Asset Allocation. This includes target allocations and ranges for each asset class that were adopted by the Commission for the 2022-2023 Fiscal Year.

Asset Class	Policy Targets	Policy Range		Policy Benchmark
Public Equity¹	46	30	60	MSCI ACWI IMI Net
Domestic	Index ²	Index +/- 6%		
Developed Non-US	Index	Index +/- 6%		
Emerging Market	Index	Index +/- 4%		
Equity Options	0	0	7	
Bonds¹	26	15	35	Bloomberg US Agg Total Return Value Unhedged USD
Core Bonds (IG ³)	26	10	35	
Inflation-linked (IG)	0	0	5	
Mixed Credit (non-IG)	0	0	8	
Emerging Market Debt	0	0	6	
Net Cash/Short Duration	0	0	7	
Private Equity^{1,4}	9	5	13	Burgiss All Private Equity
Private Debt^{1,4}	7	3	11	S&P LSTA + 150 bps on a 3 month lag
Real Assets^{1,4}	12	6	18	NCREIF ODCE Net
Real Estate	9	5	13	
Infrastructure	3	0	5	
Portable Alpha Hedge Funds⁵	0	0	15	

¹Component of Policy Benchmark

²Component weight of MSCI ACWI Index

³"IG" denotes "Investment Grade".

⁴RSIC staff and Consultant will notify the Commission if the collective exposure to Private Equity, Private Debt, and Private Real Assets exceeds 30 percent of total plan assets.

⁵Portable Alpha Hedge Funds are expressed as gross exposure but, as collateral supporting the Overlay program, net to zero when calculating total Plan market value. Hedge funds may not exceed 15 percent of total plan assets.

06 Manager Returns



Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
South Carolina Plan Return (Net of Fees)¹	\$40,622,853,054	100.0%	6.83%	10.79%	7.19%	7.11%
<i>South Carolina Policy Benchmark²</i>			5.49%	7.83%	5.98%	6.46%
Bonds	\$3,345,568,545	8.2%	2.67%	1.73%	2.20%	1.88%
<i>Bonds Benchmark^{4,9}</i>			-0.94%	-3.96%	-0.04%	1.37%
Cash & Short Duration¹¹	\$1,461,695,463	3.6%	3.36%	1.16%	1.82%	1.18%
Internal Cash	1,239,200,327	3.1%	3.77%	1.41%	1.67%	1.23%
Receivable Cash	7,974,971	0.0%	36.32%	3.39%	n/a	n/a
Strategic Partnership Cash	32,094,582	0.1%	-14.49%	-7.01%	-4.66%	-3.26%
Blackrock Short Duration	159,366,857	0.4%	3.32%	0.91%	n/a	n/a
Penn Ltd Term HY	23,058,726	0.1%	6.64%	3.37%	3.21%	3.07%
Investment Grade - Fixed	\$429,528,608	1.1%	0.15%	-1.86%	2.07%	0.94%
Pimco Fixed Income	418,147,639	1.0%	0.11%	-1.94%	2.04%	2.23%
SCRS Fixed Inc.	11,380,969	0.0%	2.79%	1.96%	4.02%	3.79%
Investment Grade - Floating³	\$1,272,842,368	3.1%	5.54%	4.54%	n/a	n/a
Golden Tree Structured Credit	591,006,064	1.5%	9.69%	5.77%	3.90%	n/a
Guggenheim Partners	639,944,775	1.6%	4.22%	3.41%	2.59%	n/a
Thompson River LLC	41,891,529	0.1%	-7.68%	n/a	n/a	n/a
Emerging Markets Debt	\$27,856,071	0.1%	-46.13%	-20.44%	-12%	-5.12%
Entrust EMD	4,482,066	0.0%	-85.41%	-47%	-32.56%	n/a
GMO Emerging Country Debt	23,374,005	0.1%	11.29%	-1.12%	1.18%	n/a
Mixed Credit³	\$153,646,034	0.4%	2.76%	7.18%	4.92%	4.44%
Barings Multi-Sector	2,886,438	0.0%	15.11%	9.73%	n/a	n/a
Caspian SC Hldgs LP	150,759,596	0.4%	2.47%	8.57%	6.48%	5.01%
Public Equity	\$17,235,563,592	42.4%	16.48%	11.39%	6.68%	7.88%
<i>Public Equity Benchmark^{5,9}</i>			16.14%	10.97%	7.55%	8.54%
MSCI ACWI	\$15,186,278,016	37.4%	16.95%	n/a	n/a	n/a
BlackRock MSCI ACWI	10,391,216,260	25.6%	16.95%	n/a	n/a	n/a
State Street MSCI ACWI	4,795,061,756	11.8%	16.94%	n/a	n/a	n/a
Total Developed International Equity	\$714,588,285	1.8%	10.88%	6.34%	0.39%	3.17%
Blackrock World ex-US Small Cap	714,588,285	1.8%	10.88%	6.34%	0.39%	3.17%
Total Emerging Markets Equity	\$267,469,789	0.7%	12.72%	8.76%	4.19%	4.55%
Blackrock EME SM Cap	267,469,789	0.7%	12.72%	8.76%	4.19%	4.55%
Total US Equity	\$1,067,227,502	2.6%	15.49%	13.78%	n/a	n/a
BlackRock US Small Cap	1,067,227,502	2.6%	15.49%	13.78%	n/a	n/a
Private Debt	\$3,648,650,750	9.0%	5.66%	11.88%	6.37%	6.75%
<i>Private Debt Benchmark^{6,9}</i>			4.04%	10.02%	5.14%	5.27%
Apollo - Private Debt	728,039,019	1.8%	9.62%	12.15%	9.49%	13.36%
Apollo Offshore-Private Debt	269,931,905	0.7%	13.12%	18.05%	n/a	n/a
Ares Jasper Fund	307,150,332	0.8%	8.94%	10.06%	8.05%	n/a
Ares Pathfinder Fund LP	55,335,987	0.1%	3.18%	n/a	n/a	n/a
Avenue SSF VI	11,000,988	0.0%	-2.71%	17.28%	9.16%	2.94%
Barings Cap Invest B	135,373,014	0.3%	7.35%	n/a	n/a	n/a
Barings CMS Fund	3,246,573	0.0%	63.07%	n/a	n/a	n/a
Broad Street Credit I	79,017,197	0.2%	4.02%	8.67%	5.98%	n/a
Brookfield REF IV Combined	1,347,263	0.0%	-34.96%	-8.60%	-2.98%	n/a
Brookfield REF V Combined	33,206,167	0.1%	2.73%	6.14%	6.36%	n/a
Credit Opport Partners JV	199,510,088	0.5%	3.03%	13.58%	n/a	n/a
Crescent Mezz V	535,385	0.0%	39.65%	1274.17%	399.36%	n/a
Crescent Mezz VI	11,180,391	0.0%	4.24%	14.42%	12.25%	n/a
Eagle Point Credit	49,062,796	0.1%	0.40%	13.40%	n/a	n/a
Eagle Point Defensive II	19,839,218	0.0%	n/a	n/a	n/a	n/a
Eagle Point Defensive Income	49,960,295	0.1%	-6.87%	n/a	n/a	n/a
EIG Gateway Fund	3,440,000	0.0%	-10.88%	-0.69%	-7.96%	n/a
Fortress Credit OP V	29,077,032	0.1%	2.36%	n/a	n/a	n/a
Fortress Lending Fund II	53,389,175	0.1%	3.32%	n/a	n/a	n/a
Fortress Lending Fund III	29,767,312	0.1%	n/a	n/a	n/a	n/a
GoldenTree Loan II	45,296,654	0.1%	7.59%	15.07%	n/a	n/a
GoldenTree Structured VII	13,087,103	0.0%	-4.51%	n/a	n/a	n/a

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Goldman Sachs Mezz V	-	0.0%	6.56%	8.09%	16.99%	10.09%
GSO - Private Debt	100,433,207	0.2%	-6.65%	10.65%	-0.93%	2.74%
Hark Capital III	32,711,327	0.1%	9.79%	n/a	n/a	n/a
Heitman RE Combined	53,602,569	0.1%	-0.51%	3.97%	4.61%	n/a
Highbridge Sandlapper Credit	288,663,878	0.7%	9.80%	12.99%	10.63%	n/a
Jocassee Partners	409,298,580	1.0%	4.41%	12.15%	n/a	n/a
KKR ABF Partners	44,152,611	0.1%	-5.46%	n/a	n/a	n/a
KKR Co Invest I	9,672,195	0.0%	12.73%	n/a	n/a	n/a
KKR Co Invest II	9,811,377	0.0%	15.41%	n/a	n/a	n/a
KKR Lending Partners II	8,105,154	0.0%	-5.31%	-15.59%	-16.38%	n/a
KKR Lending Partners III	104,332,492	0.3%	11.84%	15.19%	n/a	n/a
KKR Lending Partners IV	5,423,760	0.0%	n/a	n/a	n/a	n/a
KKR SSF II	59,764,155	0.1%	-25.71%	5.37%	-1.61%	n/a
Northstar Mezz V	316,287	0.0%	n/a	n/a	n/a	n/a
Owl Rock First Lien	183,034,086	0.5%	8.82%	12.73%	n/a	n/a
Owl Rock First Lien II	80,399,109	0.2%	5.07%	n/a	n/a	n/a
Owl Rock Tech Finance	103,364,639	0.3%	4.02%	10.40%	n/a	n/a
Sankaty COP IV	2,378,191	0.0%	-22.06%	19.52%	3.10%	8.19%
Sankaty COP V	8,417,978	0.0%	-5.36%	13.70%	1.94%	3.70%
Torchlight IV Combined	7,186,017	0.0%	-16.50%	-2.98%	-0.90%	5.33%
Torchlight V Combined	9,789,246	0.0%	-6.76%	5.51%	6.30%	n/a
Private Equity	\$5,532,236,754	13.6%	-0.92%	22.97%	13.47%	13.11%
<i>Private Equity Benchmark^{7,9}</i>			-5.26%	23.80%	13.98%	14.36%
Aberdeen PE VIII	53,503,321	0.1%	13.45%	36.35%	n/a	n/a
Aberdeen PE IX	92,747,799	0.2%	14.68%	n/a	n/a	n/a
Aberdeen PE IX Co Inv I	25,756,058	0.1%	36.37%	n/a	n/a	n/a
Apollo - Private Equity	417,656,656	1.0%	0.15%	20.48%	8.86%	9.60%
Apollo Offshore-Private Equity	109,047,223	0.3%	9.33%	11.35%	10.53%	n/a
Aquiline I	34,350,547	0.1%	-6.45%	2.37%	5.20%	7.51%
Aquiline II	38,800,540	0.1%	-16.03%	0.90%	2.69%	5.78%
Azalea III	1,008,010	0.0%	3.26%	-1.20%	-6.06%	-10.88%
Azalea IV	3,582,237	0.0%	23.42%	29.33%	14.92%	n/a
BCP IV Co-Invest I	73,381,000	0.2%	26.02%	71.68%	n/a	n/a
BCP V Co-Invest I	52,736,741	0.1%	19.78%	33.96%	n/a	n/a
BCP V Co-Invest II	15,343,791	0.0%	-31.39%	-3.97%	n/a	n/a
BCP V Co-Invest III	15,543,222	0.0%	-19.98%	-7.18%	n/a	n/a
BCP V Co-Invest IV	36,363,448	0.1%	23.89%	n/a	n/a	n/a
BCP V Co-Invest V	37,283,430	0.1%	46.56%	n/a	n/a	n/a
BCP V Co-Invest VI	35,232,468	0.1%	18.63%	n/a	n/a	n/a
BCP VI Co Invest II	10,177,532	0.0%	n/a	n/a	n/a	n/a
BCP VI Co-Invest I	19,589,576	0.0%	n/a	n/a	n/a	n/a
Blackrock SLS	187,781,569	0.5%	-4.33%	77.22%	n/a	n/a
BlackRock SLS CoInvest I	215,152,394	0.5%	15.98%	n/a	n/a	n/a
Bridgepoint Development Cap IV	28,738,084	0.1%	-1.29%	n/a	n/a	n/a
Bridgepoint Euro IV	11,547,976	0.0%	11.46%	8.61%	-0.79%	7.11%
Bridgepoint Euro V	-	0.0%	-46.35%	4.34%	7.51%	n/a
Bridgepoint Euro VI	-	0.0%	-1.60%	17.99%	n/a	n/a
Bridgepoint VI CoInv I	19,223,335	0.0%	16.57%	n/a	n/a	n/a
Brighton Park Cap I	90,973,662	0.2%	-3.21	20.02	n/a	n/a
Brighton Park I Co Inv II	9,559,579	0.0%	-2.23%	n/a	n/a	n/a
Brighton Park I Co Inv III	13,119,634	0.0%	-6.52%	n/a	n/a	n/a
Brighton Park I Co Inv IV	11,830,279	0.0%	17.92%	n/a	n/a	n/a
Brighton Park II	6,633,643	0.0%	n/a	n/a	n/a	n/a
Brookfield Cap Partners IV	120,603,537	0.3%	-0.61%	19.60%	18.27%	n/a
Brookfield Cap Partners V	182,329,361	0.4%	13.54%	22.92%	n/a	n/a
Brookfield Cap Partners VI	23,388,803	0.1%	n/a	n/a	n/a	n/a
Carousel Capital IV	11,069,638	0.0%	119.70%	67.27%	62.16%	54.90%
CD&R VIII	10,456,445	0.0%	9.25%	21.69%	8.93%	21.74%
CD&R XI	-	0.0%	6.04%	n/a	n/a	n/a

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Crestview II	41,344,557	0.1%	4.12%	35.92%	9.97%	12.82%
Crestview III	63,547,159	0.2%	3.41%	15.99%	14.55%	n/a
CVC Capital VIII	-	0.0%	12.11%	n/a	n/a	n/a
Edisto GCM Directed Combined	828,476,316	2.0%	17.08%	25.33%	n/a	n/a
Edisto RSIC Directed Combined	357,805,628	0.9%	-11.59%	13.41%	n/a	n/a
Francisco Agility II	36,664,018	0.1%	21.81%	n/a	n/a	n/a
Francisco Agility II Co-Inv I	12,483,767	0.0%	11.96%	n/a	n/a	n/a
Francisco Partners V	72,909,060	0.2%	5.30%	22.60%	14.29%	n/a
Francisco Partners V Co-Inv I	23,557,620	0.1%	-46.94%	n/a	n/a	n/a
Francisco Partners VI	76,094,840	0.2%	4.78%	n/a	n/a	n/a
FranciscoPrtnrs VI Co Invest I	15,000,000	0.0%	n/a	n/a	n/a	n/a
General Atlantic 2021	23,818,913	0.1%	-6.05%	n/a	n/a	n/a
Great Hill VII	55,592,002	0.1%	-2.32%	n/a	n/a	n/a
Great Hill VII Co Invest I	8,935,175	0.0%	-0.73%	n/a	n/a	n/a
Great Hill VIII	10,250,666	0.0%	-8.61%	n/a	n/a	n/a
GS Vintage V	4,560,577	0.0%	32.95%	19.47%	13.30%	18%
Hellman Friedman IX	-	0.0%	-9.77%	13.90%	n/a	n/a
Hg Genesis 10	5,155,715	0.0%	n/a	n/a	n/a	n/a
Hg Saturn 3	6,604,779	0.0%	n/a	n/a	n/a	n/a
Hg Saturn 3 Co-Invest I	11,694,747	0.0%	16.95%	n/a	n/a	n/a
Hg Saturn 3 Co-Invest II	10,857,411	0.0%	n/a	n/a	n/a	n/a
Hillhouse Focus Growth V	19,871,658	0.0%	-3.77%	n/a	n/a	n/a
Horsley Bridge 14	11,037,845	0.0%	-10.36%	n/a	n/a	n/a
Horsley Bridge 14 Plus 1	7,708,493	0.0%	-2.32%	n/a	n/a	n/a
Horsley Bridge G C	33,882,906	0.1%	-26.65%	7.60%	n/a	n/a
Horsley Bridge IV	63,288,987	0.2%	0.55%	n/a	n/a	n/a
Horsley Bridge V	141,499,077	0.3%	-3.86%	n/a	n/a	n/a
Horsley Bridge XIII	60,911,828	0.1%	-7.01%	20.14%	n/a	n/a
Industry PH V	91,915,525	0.2%	-7.83%	32%	n/a	n/a
Industry Venture Secondary VII	11,301,654	0.0%	-27.27%	10.37%	16.82%	n/a
Industry Ventures PH VI	20,754,531	0.1%	3.62%	n/a	n/a	n/a
Industry Ventures VI	501,684	0.0%	-18.11%	-6.62%	-0.78%	0.06%
KKR Asian IV	-	0.0%	5.99%	n/a	n/a	n/a
KKR CFO Co Invest I	1,500,000	0.0%	n/a	n/a	n/a	n/a
KKR CFO Co Invest II	1,500,000	0.0%	n/a	n/a	n/a	n/a
Kps Mid Cap I	16,326,108	0.0%	19.56%	21.09%	n/a	n/a
Kps Spe Sit V	38,767,312	0.1%	15.51%	n/a	n/a	n/a
Mill Point Cap II	34,006,140	0.1%	10.78%	n/a	n/a	n/a
Mill Point II Co Inv I	6,147,356	0.0%	n/a	n/a	n/a	n/a
MS - Private Equity	30,039,250	0.1%	-16.65%	-12.89%	-15.78%	-7.35%
Nordic Capital X	105,358,923	0.3%	9.02%	n/a	n/a	n/a
Nordic Capital XI	(611,273)	0.0%	n/a	n/a	n/a	n/a
Nordic X Co-Invest II	19,066,595	0.0%	27.19%	n/a	n/a	n/a
Paul Capital IX	9,441,709	0.0%	-31.57%	-24.03%	-13.57%	-6.34%
Peak Rock Capital III	19,495,005	0.0%	17.34%	n/a	n/a	n/a
PEP V	5,733,420	0.0%	375.41%	123.35%	58.94%	n/a
Providence EQ VIII	83,287,557	0.2%	-2.53%	17.56%	n/a	n/a
Providence EQ VIII Co Inv I	21,077,223	0.1%	9.51%	37.04%	n/a	n/a
Providence EQ VIII Co Inv II	32,319,655	0.1%	15.62%	n/a	n/a	n/a
Providence EQ VIII Co Inv III	39,203,887	0.1%	13.97%	n/a	n/a	n/a
Providence Strat Growth III	66,117,552	0.2%	-5.03%	35%	n/a	n/a
Providence Strat Growth IV	77,265,020	0.2%	11.23%	35.64%	n/a	n/a
Providence Strat Growth V	26,768,633	0.1%	10.60%	n/a	n/a	n/a
Providence VII Co Inv I	10,279,927	0.0%	9.39%	n/a	n/a	n/a
PSG III Co-Invest I	30,654,302	0.1%	-17.94%	17.53%	n/a	n/a
Reservoir Capital	1,398,053	0.0%	51.87%	29.53%	11.46%	12.09%
Resolve Growth I	30,656,024	0.1%	10.71%	n/a	n/a	n/a
Resolve Growth I Co-Invest I	4,612,326	0.0%	0.67%	n/a	n/a	n/a
Silver Lake VI	42,760,350	0.1%	-17.15%	n/a	n/a	n/a
Square 1 Venture 1	8,665,861	0.0%	-31.45%	8.81%	7.29%	7.54%

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Strategic Partner IX	24,259,350	0.1%	-5.66%	n/a	n/a	n/a
Strategic Partner IX Co-Inv I	18,792,165	0.0%	0.78%	n/a	n/a	n/a
TA Associates XIII	-	0.0%	-9.68%	28.69%	n/a	n/a
TA Associates XIV	-	0.0%	-5.36%	n/a	n/a	n/a
TA XIV Co Inv I	9,964,872	0.0%	n/a	n/a	n/a	n/a
Truebridge I CVE	4,602,611	0.0%	-53.43%	-0.92%	1.20%	8.23%
Truebridge II Kauff	69,270,993	0.2%	-31.20%	31.64%	25.60%	21%
Valor Equity Partners V	93,612,080	0.2%	3.31%	20%	n/a	n/a
Venture Invest Mgrs	37,354,739	0.1%	-34.83%	14.74%	14.33%	16.75%
Warburg Pincus X	1,837,975	0.0%	3.01%	56.62%	36.54%	23.23%
Westcap Co Inv I	52,066,417	0.1%	-23.86%	n/a	n/a	n/a
WestCap II Co Invest I	2,129,881	0.0%	-87.36%	n/a	n/a	n/a
WestCap II Co Invest II	15,023,430	0.0%	0.01%	n/a	n/a	n/a
WestCap II Co Invest III	18,028,970	0.0%	20.14%	n/a	n/a	n/a
WestCap II Co IV	7,518,639	0.0%	n/a	n/a	n/a	n/a
WestCap Strat OP FD	171,081,490	0.4%	-35.53%	n/a	n/a	n/a
WestCap Strat Op FD II	64,870,745	0.2%	-7.64%	n/a	n/a	n/a
WLR Transportation	37,446,805	0.1%	36.90%	n/a	n/a	n/a
Total Real Assets	\$5,077,250,649	12.5%	-1.26%	11.75%	9.07%	11.24%
<i>Real Assets Benchmark^{8,9}</i>			-10.73%	7.04%	5.98%	7.78%
Public Infrastructure	\$167,699,448	0.4%	-1.20%	6.77%	6.41%	n/a
Deutsche Infrastructure	167,699,448	0.4%	-1.20%	6.77%	6.64%	n/a
Private Infrastructure	\$1,186,105,014	2.9%	12.46%	8.99%	7.25%	n/a
Actis Infra A	74,256,535	0.2%	16.85%	-7.25%	n/a	n/a
Axium NA III	162,885,309	0.4%	7.57%	n/a	n/a	n/a
Brookfield Infrastructure IV	81,154,186	0.2%	11.44%	16.14%	n/a	n/a
Brookfield Infrastructure V-B	11,687,183	0.0%	n/a	n/a	n/a	n/a
Brookfield Supercore	207,364,584	0.5%	7.88%	8.22%	n/a	n/a
Brookfield Supercore Co-Invest I	29,417,267	0.1%	13.54%	n/a	n/a	n/a
Brookfield Supercore Co-Invest II	27,254,207	0.1%	4.75%	n/a	n/a	n/a
Brookfield Supercore Co-Invest III	32,585,063	0.1%	8.62%	n/a	n/a	n/a
Colony Cap Co-Inv I	41,160,256	0.1%	1.60%	n/a	n/a	n/a
Digital Colony I Co-Invest Com	32,982,075	0.1%	-0.02%	5.21%	n/a	n/a
Digital Colony I Combined	149,849,835	0.4%	15.97%	14.18%	n/a	n/a
Digital Colony II Co-Invest 1	43,274,300	0.1%	14.05%	n/a	n/a	n/a
Grain Spectrum III	110,338,639	0.3%	37.91%	n/a	n/a	n/a
Macquarie Infrastructure Fund	145,211,592	0.4%	17.38%	5.31%	n/a	n/a
Stonepeak Infrastructure IV	36,683,983	0.1%	4.46%	n/a	n/a	n/a
Public Real Estate	\$289,358,164	0.7%	0.03%	10.14%	6.63%	n/a
Centersquare US REIT Focused	289,358,164	0.7%	0.03%	9.97%	n/a	n/a
Private Real Estate	\$3,434,088,024	8.5%	-5.22%	11.47%	8.90%	11.57%
Apollo - Real Estate	38,137,691	0.1%	6.59%	12.36%	8.71%	0.12
Asana Equity Partners II	65,367,874	0.2%	-0.66%	12.85%	n/a	n/a
Asana Equity Partners III	12,197,548	0.0%	-22.73%	n/a	n/a	n/a
Blackstone Property	398,250,934	1.0%	-14.57%	4.73%	4.81%	n/a
Blackstone REP IX	117,936,722	0.3%	0.31%	30.18%	n/a	n/a
Blackstone REP VII	27,010,717	0.1%	9.22%	6.10%	2.49%	9.29%
Blackstone Rep X	3,367,900	0.0%	n/a	n/a	n/a	n/a
Brookfield SREP I	17,114,892	0.0%	-12.23%	1.94%	3.68%	n/a
Brookfield SREP II	50,599,000	0.1%	0.17%	14.42%	12.37%	n/a
Brookfield SREP III B LP	101,954,592	0.3%	7.36%	14.06%	n/a	n/a
Brookfield SREP IV B	50,835,058	0.1%	-2.06%	n/a	n/a	n/a
Carlyle VI	8,332,903	0.0%	-3.33%	-0.15%	-5.62%	4.62%
CBRE US Core Partners	271,319,025	0.7%	-9.99%	n/a	n/a	n/a
Centersquare Co-Invest	39,970,957	0.1%	10.14%	n/a	n/a	n/a
Centersquare Co-Invest II	34,630,738	0.1%	29.75%	n/a	n/a	n/a
Crow HRP IX	83,291,145	0.2%	3.17%	n/a	n/a	n/a
Crow HRP VII	4,353,701	0.0%	-25.39%	7.44%	8.92%	n/a
Equis XII	45,745,956	0.1%	n/a	n/a	n/a	n/a

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Greystar Equity Partners IX	2,534,445	0.0%	-8.49%	n/a	n/a	n/a
Greystar Equity Partners X	146,720,158	0.4%	-6.16%	10.29%	n/a	n/a
Greystar Equity Partners XI	40,002,662	0.1%	8.73%	n/a	n/a	n/a
Lone Star II	122,306	0.0%	190.15%	44.60%	25.70%	25.42%
Morgan Stanley Prime Property	953,806,847	2.3%	-4.95%	9.29%	7.29%	n/a
MS Real Estate	86,902,714	0.2%	8.76%	5.04%	6.41%	8.78%
Oaktree ROF V	530,671	0.0%	-56.76%	-18.60%	-14.43%	-1.15%
Oaktree ROF VI	18,495,611	0.0%	-14.54%	-7.59%	-4.83%	n/a
Resolution Recovery Partners	184,352	0.0%	41.58%	-6.48%	-5.14%	0.35%
Sculptor	2,885,326	0.0%	-5.53%	34.93%	30.42%	28.26%
Stockbridge Value Fund IV	95,188,906	0.2%	16.05%	n/a	n/a	n/a
TA Realty Fund of One	716,293,544	1.8%	-8.80%	23.66%	17.90%	n/a
TA Realty X	3,130	0.0%	11.46%	11.73%	11.88%	12.02%
Hedge Funds Portable Alpha^{10, 11}	\$4,878,864,954	12.0%	4.21%	11.10%	7.04%	7.12%
Apollo Hedge Fund	155,804,030	0.4%	5.22%	n/a	n/a	n/a
Blackstone SAF II	146,859	0.0%	-3.56%	n/a	n/a	n/a
Bridgewater PA II	182,983,372	0.5%	-19.72%	8.18%	1.97%	3.71%
DE Shaw - Low Beta HF	1,009,010,733	2.5%	11.03%	19.81%	17.33%	14.23%
GCM - Low Beta HF	3,015,458	0.0%	831.90%	256.17%	176.25%	76.17%
GSO - Mixed Credit HF	8,074,726	0.0%	-1.35%	8.73%	-3.03%	-1.59%
Lighthouse - Low Beta HF	3,355,798,282	8.3%	3.95%	9.35%	7.04%	6.76%
MS - Low Beta HF	13,627,593	0.0%	-0.01%	2.78%	-1.78%	0.20%
Polymer Asia US Fund	150,117,300	0.4%	-0.37%	n/a	n/a	n/a
Reservoir Strategic	286,601	0.0%	-4.58%	17.66%	15%	7.50%
Russell Overlay¹¹	\$904,717,809	2.2%	-57.48%	-53.06%	-30.14%	-7.61%
Russell Overlay	\$904,717,809	2.2%	-57.48%	-53.06%	-30.14%	-7.61%

¹ Plan returns are from BNYMellon and are time-weighted, total return, net of fees and expenses, and expressed in USD. Periods greater than one year are annualized. Returns generated from synthetic exposure through the Overlay Program are reflected in the Total Plan return but are not included in the asset class segment returns.

² The Policy Benchmark is calculated quarterly using a blend of asset class policy benchmarks and the policy weights for the respective asset classes. Prior to 12/31/2020 the Policy Benchmark was calculated monthly. The Policy Benchmark is set annually by the RSIC and has changed over time. The presented returns are a blend of previous policies.

³ Due to portfolio restructuring some investments may still show history attributed to former asset class.

Benchmarks:

⁴Bonds Benchmark: Bloomberg Barclays US Aggregate Bond Index

⁵Public Equity Benchmark: MSCI All Country World Index IMI

⁶Private Debt Benchmark: S&P/LSTA Leveraged Loan Index + 150 basis points on a 3-month lag

⁷Private Equity Benchmark: Burgiss All Private Equity Benchmark

⁸Real Assets Benchmark: NCREIF-Open Ended Diversified Core (ODCE) Index Net of Fees

⁹Benchmarks displayed in this report represent current policy benchmarks as of the SIOP effective 7/1/2020. Asset class benchmarks and policy weights are reviewed annually by the Commission's consultant and adopted by the Commission and have changed over time. The asset class policy benchmark return history represents a blend of these past policies.

¹⁰Hedge Funds Portable Alpha reported as gross exposure but, as collateral support to the overlay program, net to zero when calculating the total plan.

¹¹Russell Overlay reflects gain, loss and cash of overlay program. Portable Alpha hedge funds, short duration, and a portion of cash are held in the portfolio as collateral for the total notional value of the overlay program. Their total market values are displayed in this report.

07 Securities Lending

PORTFOLIO STRUCTURE

The Portfolio currently participates in a securities lending program, managed by BNYMellon, whereby securities are loaned for the purpose of generating additional income. BNYMellon is responsible for making loans of securities to various broker-dealers and collecting cash and non-cash collateral. If the collateral value falls below a predetermined level, the borrower must post additional collateral. The cash collateral is invested in short duration securities and monitored on an ongoing basis. In conjunction with generating revenue, the collateral pool seeks to maintain a net asset value (NAV) of \$1.00, which is determined by dividing the market value of the assets by the cost of those assets.

PORTFOLIO DEVELOPMENTS

The Securities Lending Program continues to employ very conservative guidelines on both the lending and reinvestment transaction. The reinvestment of the cash collateral is restricted to short duration, very low risk securities. The gross securities lending revenue for the fiscal year was approximately \$656 thousand, a decrease from \$1.5 million in the prior year.

On June 30, 2023, the NAV of the collateral pool was \$0.04. The market value of the collateral pool was approximately \$1.7 million, with an amortized cost of approximately \$46.3 million.

Asset Class	Average Lendable Securities (MV)	Average Utilization (MV)	Average Utilization	Average Lending Spread*
U.S. Agency Debt	\$ 14,064	\$ -	-	-
U.S. Corporate Bonds	242,578	20,266	8.35%	-4.71%
U.S. Equities	1,396,066	267,964	19.19%	0.34%
U.S. Mortgage Backed Securities	85,326	-	-	-
U.S. Treasuries	55,246	2,050	3.71%	0.16%
Non - U.S. Corporate	27,463	-	-	-
Non - U.S. Equity	79,927	12,365	15.47%	-0.03%
Sovereign	4,828	-	-	-

*Average Lending Spread: The difference between the benchmark Overnight Bank Funding Rate and the Weighted Average Rebate Rate (i.e. the spread reporting the intrinsic value of the security).

Source: BNYMellon

Securities Lending Activities	2018	2019	2020	2021	2022	2023
Securities Lending Income	\$2,219	\$3,342	\$2,571	\$1,134	\$828	\$869
Securities Lending Rebate ¹	(226)	(295)	177	667	674	(213)
Total Securities Lending Income	1,992	3,047	2,748	1,801	1,502	656

¹ Rebate rates establish the economic "cost" of the lending transaction; positive rebates indicate the borrower pays the lender.

Amounts expressed in thousands and thus may not add up to totals due to rounding.



08 Expenses

OVERVIEW

For fiscal year 2023, total investment and administrative expenses decreased by \$257.5 million to \$449.5 million. As a percent of total assets, total expenses decreased to 1.11% of Total Plan Assets. Investment management fees and expenses for fiscal year 2023 decreased by \$263.2 million to \$433.0 million. Although performance for the total Plan was positive for fiscal year 2023, asset classes that incur performance fees generally had negative returns, which reduced performance fees, driving total fees lower as compared to the previous fiscal year. Bank Fees and Investment Expense, which are associated with custodied accounts and primarily consist of commissions on futures contracts and bank fees, were \$2.8 million. Investment expenses are reduced by tax distributions that offset tax expenses, some of which may have occurred in previous periods. The tax distributions in 2023 were not material. General administrative expenses increased by \$1.5 million to \$13.7 million.

Brokerage fees are broken out separately as commissions paid to brokers and are considered a part of the investment cost basis. Therefore, they are not included in the reported investment management expenses.

Investment management fees and expenses generally consist of three categories: investment management fees, performance fees including carried interest allocation (both realized and accrued), and other investing expenses, such as organizational costs in limited partnership structures. Investment management fees are generally a percentage fee based on the assets under management and paid to the manager of the

fund for providing the service of investing the assets. Investment management fees are reported net of offsets, which has the effect of reducing this total. Performance fees, including carried interest allocation, are a share of the profits from an investment or fund and is paid to the investment manager to create an alignment of interests. Performance fees accrued but not yet paid are included in this total.

Investment management fees and expenses are either paid by invoice or netted from investment assets. Under Governmental Accounting Standards Board (GASB) accounting guidance, "Investment-related costs should be reported as investment expense if they are separable from (a) investment income and (b) the administrative expense of the pension plan." *The RSIC makes a good faith attempt to disaggregate netted fee amounts that are not necessarily readily separable from investment income. The RSIC oversees the third-party collection and aggregation of the netted investment fees and checks for reasonableness in order to disclose fees that would not otherwise be disclosed. In order to compare investment expense as reported by the RSIC with investment management costs reported by other public pension plans, an understanding of the actual fees and expenses included in any comparative reports is necessary. Additionally, investment plan composition directly influences the fee structure of a plan, and adjustments for differences in plan asset allocation are necessary before conclusions can be reached from such comparisons.

* GASB Statement No. 67, paragraph 26

Schedule of Investment Expenses

Investment & Administrative Expenses	2019	2020	2021	2022	2023
Total Plan Assets	\$31,979,716	\$30,982,968	\$39,158,484	\$38,287,487	\$40,622,853
Investment Management Expenses					
Investment Management Fees & Expenses ³	310,243	217,560	546,341	696,269	433,045
Bank Fees and Investment Expense ¹	5,493	2,336	589	(1,403)	2,814
Administrative Expenses ²	12,279	11,702	12,029	12,188	13,657
Total Investment and Administrative Expenses	\$328,015	\$231,599	\$558,958	\$707,054	\$449,517
Total Expenses as a Percentage of Total Assets	1.03%	0.75%	1.43%	1.85%	1.11%
Brokerage Fees	\$4,433	\$5,934	\$1,214	\$1,028	\$959
Brokerage Fees as a Percentage of Total Assets	0.01%	0.02%	0.00%	0.00%	0.00%

¹ Includes miscellaneous investment expenses, commissions on futures, and bank fees but excludes RSIC administrative costs in the form of transfers to RSIC in the amount of \$11.5 million.

Investment expenses are reduced by tax distributions that offset tax expenses, some of which may have occurred in previous periods. The tax distributions in 2023 were de minimis.

² Represents RSIC's actual expenses which equal transfers to RSIC less net change in RSIC cash on hand.

³ Fees from certain asset classes are captured on a lagged basis aligning investment costs with the reported net asset value and performance calculation. Fees were not lagged for these asset classes prior to fiscal year 2023.

Investment Management Fees and Expenses By Asset Class

Asset Class	NAV ¹	Net Performance ²	Expressed in Dollars (\$)			
			Management Fee ³	Performance Fee ⁶	Other Fees ³	Total Fees
Cash	\$ 1,783,076	3.77%	-	-	-	-
Short Duration ⁸	-	3.84%	171	-	-	171
Core Bonds (IG) ⁷	6,414,228	-1.69%	8,509	-	2,735	11,244
Mixed Credit	153,646	2.76%	702	(1,259)	398	(158)
Emerging Markets Debt	27,856	-46.13%	-	-	118	118
Global Public Equity	17,985,910	16.59%	3,466	-	-	3,466
Portable Alpha Hedge Funds ⁵	-	4.21%	85,935	84,675	25,894	196,504
Private Debt	3,648,651	5.66%	28,341	19,806	21,663	69,811
Private Equity	5,532,237	-0.93%	43,156	13,190	22,528	78,874
Public Real Estate	289,358	0.76%	1,181	-	-	1,181
Private Real Estate	3,434,088	-5.22%	36,100	(7,257)	12,269	41,111
Public Infrastructure	167,699	-1.20%	452	-	-	452
Private Infrastructure	1,186,105	12.49%	9,785	18,702	1,785	30,271
Total	\$ 40,622,853	6.83%	\$217,798	\$127,857	\$87,390	\$433,045

Asset Class	NAV ¹	Net Performance ²	Expressed in Percentages (%)			
			Management Fee ^{3,4}	Performance Fee ^{4,6}	Other Fees ^{3,4}	Total Fees ⁴
Cash	\$ 1,783,076	3.77%	0.00%	0.00%	0.00%	0.00%
Short Duration ⁸	-	3.84%	0.09%	0.00%	0.00%	0.09%
Core Bonds (IG) ⁷	6,414,228	-1.69%	0.13%	0.00%	0.04%	0.18%
Mixed Credit	153,646	2.76%	0.46%	-0.82%	0.26%	-0.10%
Emerging Markets Debt	27,856	-46.13%	0.00%	0.00%	0.42%	0.42%
Global Public Equity	17,985,910	16.59%	0.02%	0.00%	0.00%	0.02%
Portable Alpha Hedge Funds ⁵	-	4.21%	1.57%	1.55%	0.47%	3.60%
Private Debt	3,648,651	5.66%	0.78%	0.54%	0.59%	1.91%
Private Equity	5,532,237	-0.93%	0.78%	0.24%	0.41%	1.43%
Public Real Estate	289,358	0.76%	0.41%	0.00%	0.00%	0.41%
Private Real Estate	3,434,088	-5.22%	1.05%	-0.21%	0.36%	1.20%
Public Infrastructure	167,699	-1.20%	0.27%	0.00%	0.00%	0.27%
Private Infrastructure	1,186,105	12.49%	0.82%	1.58%	0.15%	2.55%
Total	\$ 40,622,853	6.83%	0.54%	0.31%	0.22%	1.07%

¹ Asset Class NAV includes the Notional Exposure of the Beta Overlay program.

² Plan Returns are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. Returns generated from synthetic exposure through the Beta Overlay Program are reflected in the total Plan return and asset class segment returns.

³ Overlay and top level strategic partnership fees are allocated to asset classes proportionately by NAV.

⁴ Fees expressed as a percentage of the ending Asset Class NAV.

⁵ Fees expressed as a percentage of gross exposure to the Beta Overlay program of \$5,462,202,680.

⁶ Performance Fees includes accrued carried interest.

⁷ Includes both Fixed Rate and Floating Rate Investment Grade Bonds.

⁸ NAV nets to zero for Portable Alpha program. Fees are expressed as a percentage of actual Short Duration NAV of \$182,425,583.



09 Delegation Authority

INVESTMENT AUTHORITY DELEGATION

Pursuant to Section 9-16-330(B) of the 1976 South Carolina Code of Laws, the Commission delegates to the Chief Investment Officer the final authority to invest subject to the oversight of the Chief Executive Officer and the requirements and limitations of the Investment Authority Delegation Policy. Investment Authority Delegation allows the RSIC to make investments without requiring prior approval of the Commission provided the investment process adheres to the RSIC's Due Diligence Guidelines and Policies. The investment process for any investment made pursuant to this policy must be substantially similar to the investment process employed prior to the adoption of this policy except

for the requirement that the Commission approve the investment prior to the closing of the investment. The size of an individual investment made pursuant to the policy is subject to specific limitations provided for the asset class applicable to the investment. An investment can be made pursuant to this policy if it a) is not the initial investment in a new asset class, b) the majority of the underlying assets comprising the investment have been previously included in the investment portfolio, and c) the strategy to be employed by the investment manager is substantially similar to an investment that has been previously subject to the Commission's investment due diligence process.

Delegated Investments

The following table is presented Pursuant to Section 9-16-90(B)(6) of the 1976 South Carolina Code of Laws:

Fund Name	Asset Class	Investment Close Date ¹	Net Asset Value ⁵	Total Fees ³	Performance Since Inception ²	Performance Inception Date ⁴
Digital Colony I	Private Equity	03/22/18	\$149,850	\$7,443	14.18%	05/01/18
Bridgepoint Europe VI	Private Equity	04/10/18	-	272	6.51%	04/01/19
Industry Ventures Partnership Holdings V	Private Equity	06/01/18	91,916	(435)	35.52%	03/01/19
Providence Strategic Growth III	Private Equity	06/11/18	66,118	(1,740)	26.95%	08/01/18
Providence Equity Partners VIII	Private Equity	07/06/18	83,288	4,132	-11.77%	11/01/18
Hellman & Friedman Capital Partners IX	Private Equity	09/29/18	-	283	13.12%	05/01/20
Owl Rock First Lien Fund	Private Debt	10/02/18	183,034	3,102	7.27%	01/01/19
Brookfield Strategic Real Estate Partners III	Private Real Estate	10/19/18	101,955	3,143	13.45%	05/01/19
Brookfield Capital Partners V	Private Equity	10/24/18	182,329	7,812	13.12%	10/01/19
KKR Lending Partners III	Private Debt	11/02/18	104,332	2,908	14.70%	01/01/19
Owl Rock Technology Finance Corp	Private Debt	12/21/18	103,365	2,937	6.89%	04/01/19
Brookfield Super Core	Private Infrastructure	12/21/18	207,365	2,517	7.29%	02/01/19
Blackstone Real Estate Partners IX	Private Real Estate	12/21/18	117,937	1,265	21.39%	10/01/19
Providence Strategic Growth IV	Private Equity	04/26/19	77,265	1,412	0.00%	03/01/20
Actis Long Life Infrastructure Fund	Private Infrastructure	04/30/19	74,257	2,762	-18.13%	07/01/19
TA Associates Fund XIII	Private Equity	05/02/19	-	1,988	18.05%	01/01/20
Great Hill Equity Partners VII	Private Equity	06/28/19	55,592	461	57.20%	08/01/20
Credit Opportunity Partners JV	Private Debt	06/28/19	199,510	1,220	5.34%	07/01/19
Horsley Bridge XIII Venture	Private Equity	09/17/19	60,912	449	13.51%	11/01/19
KPS Special Situations Fund V	Private Equity	10/09/19	38,767	2,326	22.38%	08/01/20
KPS Special Situations Mid-Cap Fund	Private Equity	10/09/19	16,326	1,173	15.81%	12/01/19
GoldenTree Loan Management II	Private Debt	10/18/19	45,297	2,888	11.95%	04/01/20
Brighton Park Capital Fund I	Private Equity	12/11/19	90,974	1,164	15.49%	02/01/20
Aberdeen US Private Equity VIII	Private Equity	12/23/19	53,503	673	28.37%	01/01/20
Brookfield Infrastructure Partners IV	Private Infrastructure	01/31/20	81,154	3,399	12.87%	04/01/20
Valor Equity V	Private Equity	02/06/20	93,612	2,252	19.41%	06/01/20
Francisco Partners GP VI	Private Equity	04/16/20	76,095	1,809	15.03%	03/01/21
Francisco Partners Agility II	Private Equity	04/16/20	36,664	2,291	11.91%	10/01/20
CVC Capital Partners VIII	Private Equity	05/01/20	-	1,959	5.36%	09/01/21
Eagle Point Credit Partners	Private Debt	05/06/20	49,063	879	14.37%	06/01/20
CD&R XI	Private Equity	05/22/20	-	26	15.02%	10/01/21
Bridgepoint Development Capital IV	Private Equity	05/28/20	28,738	1,842	39.71%	04/01/22
Barings Capital Investment Corporation	Private Debt	06/22/20	135,373	2,384	9.03%	08/01/20
Crow Holdings Realty Partners IX	Private Real Estate	06/30/20	83,291	2,040	15.70%	11/01/21
Silver Lake Partners VI	Private Equity	07/10/20	42,760	(377)	7.42%	12/01/20
Horsley Bridge Strategic Fund V	Private Equity	07/17/20	141,499	(4)	10.75%	08/01/20
Nordic Capital X	Private Equity	08/04/20	105,359	3,738	33.47%	03/01/21
Grain Spectrum Holdings III	Private Infrastructure	09/15/20	110,339	7,744	14.13%	03/01/21
Stockbridge Value Fund IV	Private Real Estate	10/13/20	95,189	2,565	17.18%	06/01/21
WestCap Strategic Operator Fund	Private Equity	10/16/20	171,081	(12,657)	31.02%	11/01/20
Fortress Lending Fund II	Private Debt	10/29/20	53,389	793	4.32%	12/01/20
Fortress COF V	Private Debt	10/29/20	29,077	425	8.56%	12/01/20
Aberdeen US PE Fund IX	Private Equity	12/08/20	92,748	1,379	35.49%	06/01/21
Mill Point II	Private Equity	12/22/20	34,006	1,265	-21.63%	06/01/21
Peak Rock Capital Fund III	Private Equity	01/04/21	19,495	1,299	19.26%	08/01/21
Hillhouse Focused Growth V	Private Equity	01/27/21	19,872	334	22.76%	03/01/21
Golden Tree Structured Products VII	Private Debt	02/06/21	13,087	215	12.46%	03/01/21
KKR Asia IV	Private Equity	02/26/21	-	927	4.44%	06/01/21
Ares Pathfinder Fund	Private Debt	03/10/21	55,336	957	20.32%	05/01/21
General Atlantic Investment Partners 2021	Private Equity	03/12/21	23,819	848	-4.67%	07/01/21
Resolve Growth Partners	Private Equity	03/18/21	30,656	1,496	5.11%	06/01/21
Hark Capital III	Private Debt	03/31/21	32,711	1,065	19.29%	06/01/21
Axiom Infrastructure II	Private Infrastructure	04/05/21	162,885	3,207	7.28%	07/01/21
Thompson Rivers LLC	Bonds	04/30/21	41,892	4,593	-0.67%	05/01/21
TA Associates XIV	Private Equity	05/06/21	-	1,069	-5.40%	11/01/21

Amounts expressed in thousands and thus may not add up to totals due to rounding.

Fund Name	Asset Class	Investment Close Date ¹	Net Asset Value ⁵	Total Fees ³	Performance Since Inception ²	Performance Inception Date ⁴
Providence Strategic Growth V	Private Equity	05/14/21	26,769	1,374	19.50%	09/01/21
Industry Ventures PH VI	Private Equity	06/09/21	20,755	602	26.02%	07/01/21
CBRE U.S. Core Partners	Private Real Estate	06/30/21	271,319	8,915	8.43%	10/01/21
Horsley Bridge 14	Private Equity	07/19/21	11,038	448	-4.46%	01/01/22
Horsley Bridge 14 Plus 1	Private Equity	07/19/21	7,708	20	-6.18%	01/01/22
Eagle Point Defensive Income	Private Debt	07/21/21	49,960	2,066	4.20%	08/01/21
Brookfield SREP IV B	Private Real Estate	07/26/21	50,835	1,293	0.00%	11/01/21
WestCap Strat Op FD II	Private Equity	07/30/21	64,871	1,307	4.59%	09/01/21
Owl Rock First Lien II	Private Debt	08/04/21	80,399	978	4.08%	09/01/21
Great Hill Part VIII	Private Equity	10/29/21	10,251	1,311	-8.61%	04/01/22
KKR ABF Partners	Private Debt	11/04/21	44,153	-	18.23%	02/01/22
Strategic Partner IX	Private Equity	11/18/21	24,259	1,023	27.35%	01/01/22
Stonepeak Infra IV	Private Infrastructure	11/26/21	36,684	1,022	13.26%	02/01/22
Barings CMS Fund	Private Debt	12/10/21	3,247	1,399	40.38%	01/01/22
Francisco Partners VII	Private Equity	02/15/22	-	-	0.00%	n/a
Francisco Agility III	Private Equity	02/15/22	-	-	0.00%	n/a
Asana Equity Partners III	Private Real Estate	03/07/22	12,198	815	-19.83%	05/01/22
KKR Lending Partners IV	Private Debt	03/15/22	5,424	1,368	0.00%	07/01/22
Polymer Asia US Fd	Portable Alpha	03/30/22	150,117	2,455	0.40%	04/01/22
Hg Saturn 3	Private Equity	03/31/22	6,605	609	0.00%	07/01/22
Hg Genesis 10	Private Equity	04/11/22	5,156	750	0.00%	11/01/22
Nordic Capital XI	Private Equity	04/25/22	(611)	607	2.34%	06/01/23
Brighton Park Cap II	Private Equity	04/26/22	6,634	1,579	32.07%	08/01/22
Brookfield Cap Partners VI	Private Equity	04/29/22	23,389	2,602	21.66%	11/01/22
Greystar Equity Partners XI	Private Real Estate	05/26/22	40,003	32	8.03%	06/01/22
Blackstone Real Estate Partners X	Private Real Estate	06/30/22	3,368	533	-35.61%	04/01/23
Brookfield Infrastructure Fund V	Private Infrastructure	07/11/22	11,687	976	0.00%	11/01/22
Cinvan 8	Private Equity	07/13/22	-	-	0.00%	n/a
EQT Exeter Industrial Value Fund VI	Private Real Estate	08/08/22	-	-	0.00%	n/a
Eagle Point Defensive Income Fund II	Private Debt	08/30/22	19,839	213	3.04%	10/01/22
Equus Investment Partnership XII	Private Debt	09/30/22	45,746	1,365	-0.23%	10/01/22
GoldenTree Loan Management III	Private Debt	11/30/22	-	-	0.00%	n/a
Fortress Lending Fund III	Private Debt	12/01/22	29,767	384	-0.50%	01/01/23
Gemspring Capital Fund III	Private Equity	01/20/23	-	-	0.00%	n/a
Hg Mercury 4	Private Equity	02/15/23	-	-	0.00%	n/a
Alpine Investors IX	Private Equity	02/28/23	-	-	0.00%	n/a
Basalt Infrastructure Partners IV	Private Infrastructure	03/07/23	-	-	0.00%	n/a
Stockbridge Value Fund V	Private Real Estate	04/18/23	-	-	0.00%	n/a
Industry Ventures Secondary X	Private Equity	05/15/23	-	-	0.00%	n/a
Falfurrias Growth Partners I	Private Equity	05/19/23	-	-	0.00%	n/a
Total			\$5,024,647	\$125,965		

¹Represents the date on which the RSIC executed the contracts and not the date the investment was funded.

²Returns are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. Periods greater than one year are annualized. Additional performance information can be found in the Manager Returns section of this report. Time-weighted methodology may not be an appropriate performance measure for private markets investments. Zero performance indicates no mark-to-market valuations have been received as of fiscal year end.

³Total fees are for the fiscal year and include management fees, performance fees including accrued carried interest, and other expenses.

⁴Performance inception begins with the first full month of performance. "n/a" signifies no full month of performance prior to fiscal year end.

⁵Negative NAV reflects valuations where the general partner has made investments and/or incurred expenses but has not yet called capital from limited partners.

Amounts expressed in thousands and thus may not add up to totals due to rounding.



10 Risk



OVERVIEW

The Commission will fulfill its fiduciary responsibility by prudently managing the assets held in trust for the sole benefit of the participants and beneficiaries of the Systems. It will seek superior long-term investment results at a reasonable level of risk.

The RSIC invests the assets of the trust to earn the required rate of return (7.0 percent as of fiscal year end) over time. In order to achieve this goal, an investor is required to expose his or her assets to risk. Instead of pooling one's risk, a prudent investor seeks to balance his or her risks to reduce the risk of severe loss. This principle of diversification is central to the RSIC's portfolio asset allocation.

The RSIC also believes that over time, an investor earns a return that is commensurate with the level of risk taken. Risk, in this sense, is a term that refers broadly to an investment's risk of loss. The RSIC typically uses the standard deviation of returns in order to quantify this economic risk of an asset, strategy, asset class, or the broad portfolio. However, there are other risks that are much more difficult to measure (and therefore, mitigate). The RSIC believes risks can be reduced through diversification, a strong due diligence process, ongoing monitoring, and risk management. Some examples of these risks include:

CONCENTRATION OF CREDIT RISK - INVESTMENTS

Concentration of credit risk is the risk of loss attributed to the magnitude of investment in a single issuer or counterparty. Concentration of credit risk shall not apply to the obligations of the U.S. Government and Federal Agencies. Concentration limits are outlined in the investment guidelines of each individual portfolio within

domestic fixed income and monitored by the investment managers. RSIC receives annual attestation of the level concentration of credit risk from those managers and has periodic ongoing due diligence calls with them.

CREDIT RISK OF DEBT SECURITIES

Credit risk is the risk that an issuer or other counterparty to an investment will not fulfill its obligations to the Systems. As a matter of practice, there are no overarching limitations for credit risk exposures within the overall bond portfolio.

Each individual portfolio within bond is managed in accordance with investment guidelines that are specific as to permissible credit quality ranges, exposure levels within individual quality tiers, and average credit quality.

CUSTODIAL CREDIT RISK - INVESTMENTS

Custodial credit risk for investments is the risk that, in the event of a failure of the counterparty, the Systems will not be able to recover the value of the investments or collateral securities that are in the possession of an outside party. Investing for the Systems is governed by Section 16, Article X of the South Carolina Constitution and Section 9-1-1310(B) and Title 9 Section 16 of the South Carolina Code of Laws. Funds held in trust for the Systems may be invested and reinvested in a variety of instruments including, but not limited to, fixed income instruments of the United States, foreign fixed income obligations, swaps, forward contracts, futures and options, domestic and international equity securities, private equity, real estate, and fund of funds.

CUSTODIAL CREDIT RISK – DEPOSITS

Custodial credit risk for deposits is the risk that in the event of a bank failure, the Systems' deposits may not be recovered. As prescribed by South Carolina state statute, the South Carolina Public Employee Benefit Authority (PEBA) is the custodian of all deposits and is responsible for securing all deposits held by banks. Deposits are insured by the Federal Deposit Insurance Corporation (FDIC) up to \$250,000; however, amounts in excess of \$250,000 are uninsured and uncollateralized. RSIC has a formal Counterparty Policy, which covers policies and procedures related to oversight and management of Counterparty Risk, including the custodial bank. To monitor custodial credit risk, the credit quality of financial institutions at which deposits are held are periodically reviewed using internal analysis and rating agencies' reports.

EQUITY RISK

Equity risk refers to the financial risk of loss that results from ownership. Equity risk is typically observed using the standard deviation of returns.

FOREIGN CURRENCY RISK

Foreign currency risk is the risk that changes in exchange rates will adversely impact the fair value of an investment. The Systems participate in foreign markets to diversify assets, reduce risk, and enhance returns. Currency forwards are used to manage currency fluctuations and are permitted by investment policy. Policy, however, forbids speculating in forwards and other derivatives.

INTEREST RATE RISK

Interest rate risk is the risk that changes in interest rates will adversely affect the fair value of an investment or portfolio. While the RSIC has no formal interest rate risk policy, interest rate risk is observed within the portfolio using effective duration (option adjusted duration), which is a measure of the price sensitivity of a bond or a portfolio of bonds to interest rate movements given a 100 basis point change in interest rates. Effective duration takes into account that expected cash flows will fluctuate as interest rates change and provides a measure of risk that changes proportionately with market rates. Investment guidelines may specify the degree of interest rate risk taken versus the benchmark within each bond portfolio.

LEVERAGE RISK

Leverage is the use of borrowed capital to increase potential investment returns. While the trust is not allowed to utilize leverage at the total plan level, certain investment vehicles, in particular alternative investment funds, can utilize leverage. The trust itself, however, is not levered at the total plan level, and the total loss exposure to the trust is limited to the capital invested/committed to the investment vehicle.

LIQUIDITY RISK

Liquidity risk is the risk of having limited access to funds, resulting from a lack of market liquidity or restrictions on the sale of ownership interests. The term "liquidity risk" distinguishes a form of market risk, which typically occurs when demand for a given security is weak or the supply of a security is low. Liquidity risk is higher for "private market" investments, such as private equity and real estate funds. While so-called "secondary sales"—privately arranged transfers of interests in these investments—are an increasingly viable option, selling these interests can be subject to restrictions and may require the seller to accept a discount to the investment's valuation. There is no publicly available exchange or marketplace on which to liquidate these ownership interests.

VALUATION RISK

The fair values of alternative investments including private equity, private debt, hedge funds, and real assets for which daily market values are not readily ascertainable are valued in good faith based on the most recent financial information available for the underlying companies and reported by the investment managers at the measurement date, adjusted for subsequent cash flow activities through June 30, 2023. The estimated fair value of these investments may differ from values that would have been used had a liquid public market existed. Valuation of investments is a joint responsibility of PEBA and RSIC. Staff from both offices serve on a joint valuation committee, which oversees and reviews the valuations provided by the custodian and/or the external investment managers.

A sepia-toned photograph of a forest. In the foreground, there are thin, bare tree branches with some small, dried leaves. A large, intricate mass of hanging moss or lichen is visible in the upper left corner. The background is a dense forest of trees, with some trunks visible. The overall lighting is soft and warm, creating a sense of depth and texture.

11 Holdings



Appendix A: Summary Schedule

	Market Value	Notional Value
Cash & Cash Equivalents		
Cash and Equivalents	\$ 1,871,295	-
Total Short Duration Cash	55,573	-
Total Fixed Income Cash	(74,164)	-
Total Public Equity Cash	(597,832)	-
Total Public Infrastructure Cash	1,781	-
Total Public Real Estate Cash	2,752	-
Total Alternatives Cash	0	-
Total Residual Assets Cash	4,781	-
Total Russell Overlay Cash	906,925	-
Total Cash & Cash Equivalents	\$ 2,171,111	-
Short Duration		
Short Duration	\$ 126,852	-
Total Short Duration	\$ 126,852	-
Fixed Income		
Core Bonds	\$ 1,779,223	-
Emerging Market Debt	27,856	-
Mixed Credit	150,959	-
Total Fixed Income	\$ 1,958,037	-
Public Equity		
Developed International Equity	\$ 714,591	-
Emerging Markets Equity	267,480	-
MSCI ACWI	15,186,319	-
US Equity	1,065,006	-
Total Public Equity	\$ 17,233,396	-
Public Infrastructure		
Public Infrastructure	\$ 165,919	-
Total Public Infrastructure	\$ 165,919	-
Public Real Estate		
Public Real Estate	\$ 286,607	-
Total Public Real Estate	\$ 286,607	-
Alternatives		
Portable Alpha Hedge Funds	\$ 4,878,865	-
Private Debt	3,648,651	-
Private Equity	5,532,237	-
Private Real Estate	3,434,088	-
Private Infrastructure	1,186,105	-
Total Alternatives	\$ 18,679,945	-
Residual Assets		
Residual Assets	\$ 3,194	-
Total Residual Assets	\$ 3,194	-
Overlay		
Futures		
Core Bonds	\$ (44,714)	\$ 5,507,028
Total Futures	\$ (44,714)	\$ 5,507,028
Swaps		
MSCI ACWI	42,507	\$ 750,346
Total Swaps	\$ 42,507	\$ 750,346
Total Overlay	\$ (2,207)	\$ 6,257,374
Total SC with Overlay	\$ 40,622,853	\$ 6,257,374

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix B: Cash and Equivalents

Asset Class	Type	Cost	Market Value
Cash & Cash Equivalents			
GENERAL ASSEMBLY COMBINED	Cash	\$ 3,063	\$ 3,049
GENERAL ASSEMBLY COMBINED	Receivables	14	14
JUDGES COMBINED	Cash	6,302	6,269
JUDGES COMBINED	Receivables	32	32
NATIONAL GUARD COMBINED	Cash	6,927	6,898
NATIONAL GUARD COMBINED	Receivables	30	30
POLICE COMBINED	Cash	37,235	37,029
POLICE COMBINED	Receivables	206	206
RETIREMENT COMBINED	Cash	119,017	118,194
RETIREMENT COMBINED	Receivables	823	823
SCRS - INTERNAL CASH	Cash	1,661,060	1,656,568
SCRS - INTERNAL CASH	Receivables	4,492	4,492
STRATEGIC PARTNERSHIP	Cash	33,068	33,068
STRATEGIC PARTNERSHIP	Payables	(974)	(974)
Cash & Cash Equivalents Total		\$ 1,871,295	\$ 1,865,699
Cash & Cash Equivalents Accrued			5,596
Cash & Cash Equivalents Net			\$ 1,871,295

Asset Class	Type	Cost	Market Value
Short Duration			
BLACKROCK SHORT DURATION	Cash	\$ 52,573	\$ 52,521
BLACKROCK SHORT DURATION	Receivables	770	770
BLACKROCK SHORT DURATION Total		\$ 53,343	\$ 53,290
PENN LTD TERM HY	Cash	\$ 1,658	\$ 1,651
PENN LTD TERM HY	Receivables	282	282
PENN LTD TERM HY Total		\$ 1,940	\$ 1,934
Short Duration Total		\$ 55,283	\$ 55,224
Short Duration Accrued			349
Short Duration Net			\$ 55,573

Asset Class	Type	Cost	Market Value
Fixed Income			
ASHMORE EXTERNAL DEBT	Cash	\$ -	\$ -
ASHMORE EXTERNAL DEBT Total		\$ -	\$ -
BARINGS MULTI SECTOR	Cash	\$ 2,301	\$ 2,292
BARINGS MULTI SECTOR	Payables	(711)	(717)
BARINGS MULTI SECTOR	Receivables	1,103	1,103
BARINGS MULTI SECTOR Total		\$ 2,692	\$ 2,678
GOLDENTREE CREDIT	Cash	\$ 31,178	\$ 31,094
GOLDENTREE CREDIT	Payables	(224,683)	(227,326)
GOLDENTREE CREDIT	Receivables	229,142	229,151
GOLDENTREE CREDIT Total		\$ 35,637	\$ 32,918
GUGGENHEIM PARTNERS	Cash	\$ 17,973	\$ 17,893
GUGGENHEIM PARTNERS	Payables	(59,974)	(60,120)
GUGGENHEIM PARTNERS	Receivables	23,120	23,123
GUGGENHEIM PARTNERS Total		\$ (18,882)	\$ (19,104)
PIMCO CORE	Cash	\$ 11,271	\$ 11,265
PIMCO CORE	Payables	(297,682)	(297,661)
PIMCO CORE	Receivables	195,629	195,514
PIMCO CORE Total		\$ (90,782)	\$ (90,883)
SCRS FIXED INCOME	Receivables	\$ 35	\$ 35
SCRS FIXED INCOME Total		\$ 35	\$ 35
Fixed Income Total		\$ (71,300)	\$ (74,356)
Fixed Income Accrued			192
Fixed Income Net			\$ (74,164)

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix B: Cash and Equivalents

Asset Class	Type	Cost	Market Value
Public Equity			
BLACKROCK EME SM CAP	Payables	\$ (10)	\$ (10)
BLACKROCK EME SM CAP Total		\$ (10)	\$ (10)
BLACKROCK MSCI ACWI	Payables	\$ (600,041)	\$ (600,041)
BLACKROCK MSCI ACWI Total		\$ (600,041)	\$ (600,041)
BLACKROCK US SM CAP	Cash	\$ 1,865	\$ 1,860
BLACKROCK US SM CAP	Payables	(1,116)	(1,116)
BLACKROCK US SM CAP	Receivables	1,473	1,473
BLACKROCK US SM CAP Total		\$ 2,222	\$ 2,217
BROCK WORLD EX US SM	Cash	\$ 10	\$ 10
BROCK WORLD EX US SM	Payables	(13)	(13)
BROCK WORLD EX US SM Total		\$ (3)	\$ (3)
Public Equity Total		\$ (597,832)	\$ (597,837)
Public Equity Accrued			5
Public Equity Net			\$ (597,832)

Asset Class	Type	Cost	Market Value
Public Infrastructure			
DEUTCHE INFRASTRUCTURE	Cash	\$ 1,414	\$ 1,409
DEUTCHE INFRASTRUCTURE	Payables	(1,830)	(1,831)
DEUTCHE INFRASTRUCTURE	Receivables	2,207	2,198
DEUTCHE INFRASTRUCTURE Total		\$ 1,792	\$ 1,777
Public Infrastructure Total		\$ 1,792	\$ 1,777
Public Infrastructure Accrued			4
Public Infrastructure Net			\$ 1,781

Asset Class	Type	Cost	Market Value
Public Real Estate			
CENTERSQUARE US REIT FOCUSED	Cash	\$ 1,843	\$ 1,839
CENTERSQUARE US REIT FOCUSED	Payables	(286)	(286)
CENTERSQUARE US REIT FOCUSED	Receivables	1,195	1,195
CENTERSQUARE US REIT FOCUSED Total		\$ 2,752	\$ 2,748
Public Real Estate Total		\$ 2,752	\$ 2,748
Public Real Estate Accrued			4
Public Real Estate Net			\$ 2,752

Asset Class	Type	Cost	Market Value
Alternatives			
ASI HARK CAPITAL III	Cash	\$ 0	\$ 0
ASI HARK CAPITAL III Total		\$ 0	\$ 0
BROOKFIELD SUPERCORE CO-INVEST I	Cash	\$ 0	\$ 0
BROOKFIELD SUPERCORE CO-INVEST I Total		\$ 0	\$ 0
MACQUARIE INFRASTRUCTURE FUND	Cash	\$ 0	\$ 0
MACQUARIE INFRASTRUCTURE FUND Total		\$ 0	\$ 0
Alternatives Total		\$ 0	\$ 0
Alternatives Accrued			-
Alternatives Net			\$ 0

Asset Class	Type	Cost	Market Value
Residual Assets			
ALGERT GLB ISCP	Receivables	\$ 294	\$ 275
ALGERT GLB ISCP Total		\$ 294	\$ 275
AQR GLOBAL ENHANCED	Cash	\$ 18	\$ 18
AQR GLOBAL ENHANCED	Receivables	1,485	1,433
AQR GLOBAL ENHANCED Total		\$ 1,503	\$ 1,451

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Asset Class	Type	Cost	Market Value
BARINGS US HIGH YIELD	Cash	\$ 16	\$ 16
BARINGS US HIGH YIELD	Receivables	0	0
BARINGS US HIGH YIELD Total		\$ 17	\$ 16
BLACKROCK CORE	Receivables	\$ 6	\$ 5
BLACKROCK CORE Total		\$ 6	\$ 5
DE SHAW WORLD ENHANCED	Receivables	\$ 1,103	\$ 1,029
DE SHAW WORLD ENHANCED Total		\$ 1,103	\$ 1,029
INTECH GLOBAL EQUITY SMALL CAP	Cash	\$ 1	\$ 1
INTECH GLOBAL EQUITY SMALL CAP	Receivables	968	938
INTECH GLOBAL EQUITY SMALL CAP Total		\$ 968	\$ 938
MAN NUMERIC ISCP	Cash	\$ 3	\$ 3
MAN NUMERIC ISCP	Receivables	375	356
MAN NUMERIC ISCP Total		\$ 377	\$ 358
MORGAN STANLEY GTAAN	Receivables	\$ 393	\$ 393
MORGAN STANLEY GTAAN Total		\$ 393	\$ 393
PINEBRIDGE BANK LOAN	Cash	\$ 44	\$ 44
PINEBRIDGE BANK LOAN	Receivables	0	0
PINEBRIDGE BANK LOAN Total		\$ 45	\$ 44
RUSS SM CAP PASS TRA	Receivables	\$ 37	\$ 36
RUSS SM CAP PASS TRA Total		\$ 37	\$ 36
RUSSEL INT SMALL CAP TRANSITION	Cash	\$ 1	\$ 1
RUSSEL INT SMALL CAP TRANSITION	Receivables	187	177
RUSSEL INT SMALL CAP TRANSITION Total		\$ 188	\$ 178
RUSSELL GLOBAL EQUITY TRANSITION	Receivables	\$ 35	\$ 34
RUSSELL GLOBAL EQUITY TRANSITION Total		\$ 35	\$ 34
RUSSELL GLOBAL TRANSITION	Receivables	\$ 20	\$ 19
RUSSELL GLOBAL TRANSITION Total		\$ 20	\$ 19
RUSSELL SM/MID CAP TRANSITION	Cash	\$ -	\$ (2)
RUSSELL SM/MID CAP TRANSITION	Receivables	2	2
RUSSELL SM/MID CAP TRANSITION Total		\$ 2	\$ -
SCRS RESIDUAL ASSETS	Cash	\$ 0	\$ 0
SCRS RESIDUAL ASSETS	Receivables	0	0
SCRS RESIDUAL ASSETS Total		\$ 0	\$ 0
Residual Assets Total		\$ 4,989	\$ 4,779
Residual Assets Accrued			3
Residual Assets Net			\$ 4,781
Asset Class	Type	Cost	Market Value
Overlay			
RUSSELL - OVERLAY	Cash	\$ 853,892	\$ 851,812
RUSSELL - OVERLAY	Payables	(56,168)	(55,979)
RUSSELL - OVERLAY	Receivables	107,984	107,984
RUSSELL - OVERLAY Total		\$ 905,708	\$ 903,817
Overlay Total		\$ 905,708	\$ 903,817
Overlay Accrued			3,108
Overlay Net			\$ 906,925
Total Cash & Cash Equivalents			\$ 2,171,111

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix C: Short Duration

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Short Duration						
ALABAMA FEDERAL AID HIGHWAY FI	\$ 99.20	0.00	9/1/2023	990 \$	990 \$	981
AMERICAN HONDA FINANCE CORP	94.89	0.01	8/9/2024	1,370	1,369	1,296
ANALOG DEVICES INC	99.92	0.06	10/1/2024	710	710	700
APTIV PLC / APTIV CORP	94.86	0.02	2/18/2025	535	535	503
ASB BANK LTD 144A	99.23	0.05	6/15/2026	800	800	792
ATHENE GLOBAL FUNDING 144A	97.25	0.03	3/8/2024	2,500	2,500	2,412
BALL CORP	99.25	0.04	11/15/2023	560	594	553
BANK OF AMERICA CORP	99.89	0.06	2/4/2025	2,600	2,600	2,574
BELL TELEPHONE CO OF CANADA OR	96.60	0.01	3/17/2024	3,100	3,099	2,988
BMW US CAPITAL LLC 144A	94.87	0.01	8/12/2024	390	390	369
BMW US CAPITAL LLC 144A	96.43	0.01	4/1/2024	500	500	481
BMW VEHICLE LEASE TRUST 2 1 A2	99.77	0.05	2/25/2025	194	194	193
BUCKEYE PARTNERS LP	97.00	0.04	10/15/2024	276	290	265
BUCKEYE PARTNERS LP	100.00	0.04	7/1/2023	272	281	266
CAPITAL ONE MULTI-ASSET A3 A3	94.09	0.01	11/16/2026	2,080	2,080	1,956
CARMAX AUTO OWNER TRUST 2 A2B	100.31	0.06	6/15/2026	424	424	424
CARMAX AUTO OWNER TRUST 3 A2A	99.22	0.04	9/15/2025	720	720	713
CATERPILLAR FINANCIAL SERVICES	97.64	0.01	1/10/2024	2,000	2,000	1,944
CATERPILLAR FINANCIAL SERVICES	98.41	0.04	5/15/2026	1,190	1,189	1,165
CHASE ISSUANCE TRUST A1 A	97.40	0.04	9/15/2027	1,880	1,880	1,828
CLEARWATER PAPER CORP 144A	97.50	0.05	2/1/2025	433	454	412
CNH EQUIPMENT TRUST 2021- C A2	99.67	0.00	1/15/2025	223	223	222
CNH EQUIPMENT TRUST 2022- B A2	99.24	0.04	12/15/2025	1,243	1,243	1,231
CNH EQUIPMENT TRUST 2023- A A2	99.57	0.05	9/15/2026	640	640	636
CONNECTICUT ST	95.60	0.01	6/1/2024	525	525	502
CREDIT SUISSE AG/NEW YORK NY	99.84	0.05	8/9/2023	3,000	3,000	2,971
DEUTSCHE BANK AG/NEW YORK NY	97.99	0.01	11/8/2023	700	700	685
ELANCO ANIMAL HEALTH INC	99.48	0.06	8/28/2023	871	935	849
ENBRIDGE INC	98.72	0.01	10/4/2023	725	725	715
FEDERAL HOME LN BK CONS BD	99.89	0.06	4/1/2024	1,800	1,800	1,767
FEDERAL NATL MTG ASSN	99.46	0.00	8/10/2023	5,100	5,100	5,066
FEDERAL NATL MTG ASSN	99.86	0.00	7/10/2023	2,500	2,495	2,494
FLORIDA POWER & LIGHT CO	98.93	0.04	5/15/2026	405	405	399
FORD CREDIT AUTO LEASE T A A2A	99.67	0.05	6/15/2025	325	325	323
FORD CREDIT AUTO OWNER T B A2A	99.85	0.06	6/15/2026	783	783	781
FORD CREDIT AUTO OWNER T C A2A	99.60	0.05	4/15/2025	1,008	1,008	1,000
FORD CREDIT AUTO OWNER TR A A2	99.70	0.01	9/15/2024	199	199	198
FORD MOTOR CREDIT CO LLC	98.98	0.03	11/17/2023	715	734	705
FORD MOTOR CREDIT CO LLC	99.29	0.06	3/18/2024	715	768	699
FREEMONT-MCMORAN INC	98.57	0.05	11/14/2024	88	95	86
GILEAD SCIENCES INC	98.86	0.01	9/29/2023	1,754	1,753	1,731
HALEON US CAPITAL LLC	97.83	0.03	3/24/2024	1,335	1,335	1,295
HAWAII ST	94.44	0.01	10/1/2024	560	560	528
HAWAII ST	98.80	0.00	10/1/2023	605	605	597
HCA INC	100.57	0.08	12/15/2023	477	546	478
HONDA AUTO RECEIVABLES 20 1 A2	99.09	0.01	10/15/2024	525	525	520
HONDA AUTO RECEIVABLES 20 2 A2	99.21	0.04	3/18/2025	1,171	1,171	1,160
HONDA AUTO RECEIVABLES 20 2 A2	99.70	0.05	4/15/2026	1,200	1,200	1,193
HONDA AUTO RECEIVABLES 20 4 A2	99.70	0.00	5/21/2024	73	73	72
HORMEL FOODS CORP	95.63	0.01	6/3/2024	835	835	798
HYUNDAI AUTO LEASE A A2A 144A	99.60	0.05	4/15/2025	858	858	851
HYUNDAI AUTO LEASE B A2A 144A	99.49	0.05	9/15/2025	561	561	557
HYUNDAI AUTO LEASE C A2A 144A	99.34	0.04	1/15/2025	213	213	211
HYUNDAI AUTO LEASE S A A2 144A	99.76	0.01	4/15/2024	243	243	242
HYUNDAI AUTO RECEIVABLES C A2A	99.79	0.00	10/15/2024	67	67	67
HYUNDAI CAPITAL AMERICA 144A	99.79	0.06	6/26/2025	395	395	394
HYUNDAI CAPITAL SERVICES 144A	98.93	0.01	9/15/2023	1,500	1,498	1,481
ICAHN ENTERPRISES LP / ICAHN E	95.51	0.05	9/15/2024	1,229	1,279	1,157
ILLINOIS ST	99.17	0.05	5/1/2025	185	185	182
INTERNATIONAL GAME TECHNO 144A	100.00	0.07	2/15/2025	200	212	195
JOHN DEERE CAPITAL CORP	94.47	0.01	9/10/2024	600	600	566
JOHN DEERE CAPITAL CORP	97.58	0.01	1/10/2024	490	490	476
JOHN DEERE CAPITAL CORP	98.60	0.00	10/10/2023	290	290	286

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
LIVE NATION ENTERTAINMENT 144A	98.45	0.05	11/1/2024	50	50	49
LOWE'S COS INC	98.98	0.05	4/1/2026	420	420	411
MERCEDES-BENZ AUTO LEASE A A2	99.53	0.05	11/17/2025	1,124	1,124	1,116
MERCEDES-BENZ AUTO RECEIV 1 A2	99.61	0.05	1/15/2026	1,150	1,150	1,141
METHANEX CORP	97.24	0.04	12/1/2024	270	285	262
MICHAEL KORS USA INC 144A	96.30	0.05	11/1/2024	845	894	807
MORGAN STANLEY	99.81	0.06	1/24/2025	1,000	1,000	988
NATIONAL RURAL UTILITIES COOPE	94.07	0.01	10/18/2024	2,475	2,473	2,323
NATIONAL SECURITIES CLEAR 144A	99.49	0.05	5/30/2025	390	390	386
NATIONWIDE BUILDING SOCIE 144A	97.05	0.01	1/22/2024	2,645	2,643	2,561
NAVIENT CORP	99.22	0.06	3/25/2024	730	789	712
NAVIENT CORP	100.00	0.07	9/25/2023	143	157	140
NESTLE HOLDINGS INC 144A	94.62	0.01	9/14/2024	3,000	3,000	2,833
NETFLIX INC	99.80	0.06	3/1/2024	120	131	117
NEW YORK LIFE GLOBAL FUND 144A	100.08	0.06	6/13/2025	1,080	1,080	1,079
NEWELL BRANDS INC	95.48	0.04	12/1/2024	295	306	281
NEWMARK GROUP INC	99.00	0.06	11/15/2023	570	608	560
NEXTERA ENERGY CAPITAL HOLDING	100.36	0.06	3/1/2025	185	185	182
NEXTERA ENERGY OPERATING 144A	97.80	0.04	7/15/2024	560	579	537
NISSAN AUTO RECEIVABLES 2 B A2	99.43	0.05	8/15/2025	1,693	1,693	1,680
NISSAN AUTO RECEIVABLES A A2B	100.17	0.06	2/17/2026	556	556	556
NOVA CHEMICALS CORP 144A	97.70	0.05	6/1/2024	455	481	443
ONEMAIN FINANCE CORP	99.66	0.06	3/15/2024	792	854	775
ONEMAIN FINANCE CORP	100.38	0.08	10/1/2023	881	999	866
OREGON EDU DISTS FULL FAITH &	95.14	0.01	6/30/2024	1,425	1,425	1,356
OWENS & MINOR INC	96.91	0.04	12/15/2024	515	545	498
PACCAR FINANCIAL CORP	96.25	0.02	8/15/2024	5,600	5,903	5,345
PACIFIC LIFE GLOBAL FUNDI 144A	100.17	0.06	6/16/2025	515	515	515
PARK AEROSPACE HOLDINGS L 144A	98.86	0.06	2/15/2024	388	422	376
PORT AUTH OF NEW YORK & NEW JE	100.00	0.01	7/1/2023	1,570	1,570	1,561
PRIME SECURITY SERVICES B 144A	99.17	0.05	4/15/2024	283	304	275
PRINCIPAL LIFE GLOBAL FUN 144A	99.65	0.06	8/23/2024	205	205	203
RADIAN GROUP INC	97.32	0.05	10/1/2024	859	915	826
ROCKWELL AUTOMATION INC	99.43	0.00	8/15/2023	445	445	442
SALESFORCE INC	95.19	0.01	7/15/2024	995	994	944
SHERWIN-WILLIAMS CO/THE	98.36	0.04	8/8/2024	450	450	435
SPRINT LLC	100.24	0.08	9/15/2023	1,674	1,880	1,639
SPRINT LLC	100.89	0.07	6/15/2024	515	573	518
STANDARD CHARTERED BANK/NEW YO	100.02	0.05	7/28/2023	1,000	1,000	990
STARWOOD PROPERTY TRUST I 144A	99.14	0.06	11/1/2023	570	596	560
SUMITOMO MITSUI TRUST BAN 144A	93.92	0.01	9/16/2024	1,000	999	937
SUMITOMO MITSUI TRUST BAN 144A	99.09	0.01	9/12/2023	1,650	1,649	1,631
SUMITOMO MITSUI TRUST BAN 144A	99.56	0.06	9/16/2024	1,000	1,000	993
SWEDBANK AB 144A	96.41	0.01	3/18/2024	3,000	2,998	2,885
TEVA PHARMACEUTICAL FINANCE NE	99.35	0.06	4/15/2024	240	258	235
TEVA PHARMACEUTICAL FINANCE NE	99.74	0.03	7/21/2023	150	151	148
THERMO FISHER SCIENTIFIC INC	98.69	0.01	10/18/2023	3,100	3,100	3,054
TOYOTA AUTO RECEIVABLES 2 D A2	99.79	0.00	8/15/2024	43	43	43
TOYOTA AUTO RECEIVABLES B A2A	99.22	0.02	1/15/2025	770	770	762
TOYOTA AUTO RECEIVABLES B A2A	99.58	0.05	5/15/2026	1,021	1,021	1,014
TOYOTA MOTOR CREDIT CORP	97.89	0.03	3/22/2024	3,000	2,998	2,916
TRAVEL + LEISURE CO	98.85	0.06	4/1/2024	1,245	1,332	1,213
TRI POINTE GROUP INC / TRI POI	99.25	0.06	6/15/2024	645	712	638
U S TREASURY NOTE	96.57	0.03	8/15/2025	1,000	995	954
U S TREASURY NOTE	97.26	0.00	1/15/2024	3,000	2,985	2,916
U S TREASURY NOTE	98.56	0.00	10/15/2023	1,600	1,597	1,576
UNILEVER CAPITAL CORP	99.06	0.00	9/14/2023	465	464	460
UNITED AIRLINES HOLDINGS INC	99.00	0.05	2/1/2024	455	468	441
VERIZON COMMUNICATIONS INC	96.51	0.01	3/22/2024	765	765	737
VICI PROPERTIES LP / VICI 144A	99.37	0.06	5/1/2024	1,935	2,022	1,905
VIDEOTRON LTD 144A	98.96	0.05	6/15/2024	262	281	259
WALMART INC	97.99	0.04	9/9/2025	1,000	999	968
WEC ENERGY GROUP INC	98.94	0.05	9/27/2025	1,025	1,024	1,001

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Appendix C: Short Duration

XCEL ENERGY INC	98.52	0.01	10/15/2023	1,930	1,928	1,899
XEROX CORP	96.67	0.04	5/15/2024	102	105	98
Short Duration Total				129,295 \$	131,048 \$	126,150
Short Duration Receivable						702
Total Short Duration					\$	126,852

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Core Bonds						
1011778 BC ULC / NEW RED 144A	\$ 85.58	0.04	10/15/2030	50	\$ 43	\$ 42
1828 CLO LTD 1A CR 144A	94.53	0.09	10/15/2031	1,325	1,166	1,228
610 FUNDING CLO 1 L 1A CR 144A	100.22	0.09	9/21/2029	1,470	1,461	1,459
610 FUNDING CLO 2RA A1R2 144A	98.10	0.07	1/20/2034	900	901	871
AASET 2018-2 US LTD 2A A 144A	86.44	0.04	11/18/2038	1,994	1,581	1,720
AASET 2019-2 TRUST 2 A 144A	83.90	0.03	10/16/2039	928	837	777
AASET 2019-2 TRUST 2 B 144A	35.13	0.04	10/16/2039	1,850	1,850	647
AASET 2020-1 TRUST 1A A 144A	83.94	0.03	1/16/2040	446	398	374
AASET 2020-1 TRUST 1A B 144A	50.05	0.04	1/16/2040	556	556	277
ABPCI DIRECT LENDIN 1A C2 144A	94.80	0.09	7/20/2033	1,000	1,000	931
ACCREDITED MORTGAGE LOAN 4 A2D	95.23	0.06	1/25/2035	1,045	1,050	994
ACCUNIA EUROPEAN CLO 3X D REGS	100.87	0.07	1/20/2031	1,200	1,371	1,194
ACCURIDE 11/17 TLB	81.25	0.00	11/17/2023	1,196	1,171	972
ACE SECURITIES CORP HO HE1 A2A	58.11	0.06	1/25/2037	1,900	911	1,103
ACRE COMMERCIAL MOR FL4 D 144A	90.29	0.08	12/18/2037	1,000	1,000	900
ACRES COMMERCIAL RE FLC 144A	93.90	0.08	1/15/2037	1,000	952	936
ADT SECURITY CORP/THE 144A	86.38	0.04	8/1/2029	1,050	936	889
ADVANCED COMPUTER 9/19	84.00	0.00	9/18/2026	1,839	1,763	1,545
ADVANCED DRAINAGE SYSTEMS 144A	98.93	0.06	6/15/2030	500	494	480
AIG CLO 2021-2 LLC 2A C 144A	96.02	0.08	7/20/2034	2,165	2,112	2,047
AIR CANADA	67.99	0.05	8/15/2029	1,600	1,273	1,067
AIR CANADA 2017-1 CLASS A 144A	88.43	0.03	7/15/2031	385	359	334
AIR CANADA 2020-2 CLASS A 144A	96.86	0.05	10/1/2030	329	329	315
ALBA 2007-1 PLC 1 C REGS	115.44	0.05	3/17/2039	1,892	2,051	2,179
ALIGNED DATA CENTER 1A A2 144A	98.91	0.06	10/15/2047	1,650	1,594	1,627
ALLEGRO CLO II-S LT 1RA C 144A	97.04	0.09	10/21/2028	990	966	945
ALLEGRO CLO IV LTD 1A CR2 144A	97.28	0.08	1/15/2030	250	250	239
ALLEGRO CLO IX LTD 3A B2 144A	97.53	0.07	10/16/2031	250	243	240
ALLIANT HOLDINGS INTERMED 144A	99.79	0.07	4/15/2028	1,600	1,600	1,555
ALLWYN ENTERTAINMENT FINA 144A	101.15	0.08	4/30/2029	400	400	399
ALME LOAN FUNDING I 4A DR 144A	101.10	0.06	1/15/2032	895	888	893
ALME LOAN FUNDING V 5A DR 144A	104.74	0.07	7/15/2031	455	452	470
ALTERNATIVE LOAN TRUST 46CB A9	71.71	0.06	10/25/2035	1,439	1,247	1,025
ALTERNATIVE LOAN TRUST J13 2A3	70.38	0.06	11/25/2035	721	556	504
ALTICE FRANCE SA/FRANCE 144A	70.99	0.05	7/15/2029	800	800	559
ALTITUDE DAL ISSUER TR	87.17	0.00	12/15/2045	1,689	1,689	1,472
ALTRIA GROUP INC	73.44	0.04	5/6/2050	140	139	102
AMC NETWORKS INC	53.76	0.04	2/15/2029	1,150	1,150	600
AMERICAN AIRLINES 2016-2 CLASS	85.83	0.04	12/15/2029	1,882	1,289	1,612
AMERICAN AIRLINES 2016-2 CLASS	89.50	0.03	12/15/2029	697	655	623
AMERICAN FINANCIAL GROUP INC/O	18.08	0.00		13	329	238
AMERICAN HOME MORTGAGE 3 2A11	69.70	0.05	10/25/2046	656	599	455
AMERICAN HONDA FINANCE CORP	99.57	0.05	5/23/2025	700	700	693
AMERICAN TOWER CORP	98.78	0.05	7/15/2028	600	598	590
AMERIQUEST MORTGAGE SECU M3 A1	53.87	0.06	10/25/2036	7,700	4,290	4,141
AMGEN INC	99.88	0.05	3/2/2028	500	499	491
AMMC CLO 20 LTD 20A E 144A	99.20	0.11	4/17/2029	1,575	1,550	1,526
AMMC CLO XIII LT 13A B1LR 144A	97.33	0.09	7/24/2029	3,245	3,058	3,104
AMWINS GROUP INC 144A	90.29	0.05	6/30/2029	600	600	542
ANCHORAGE CAPITAL 11A AR 144A	98.63	0.07	7/22/2032	1,300	1,300	1,266
ANCHORAGE CAPITAL 17A A1 144A	97.81	0.07	7/15/2034	250	244	241
ANCHORAGE CAPITAL 2A B1R 144A	103.95	0.05	4/15/2034	330	392	339
ANCHORAGE CAPITAL 6A DRR 144A	91.07	0.09	7/15/2030	1,750	1,750	1,561
ANCHORAGE CAPITAL 9A AR2 144A	98.65	0.07	7/15/2032	1,300	1,300	1,265
ANCHORAGE CAPITAL C 3RA C 144A	95.42	0.07	1/28/2031	975	974	918
ANCHORAGE CAPITAL C 4RA D 144A	91.42	0.08	1/28/2031	500	474	450
ANCHORAGE CAPITAL C 5RA E 144A	92.84	0.11	1/15/2030	2,245	2,207	2,033
ANCHORAGE CAPITAL E 2A CR 144A	104.44	0.06	4/15/2034	250	297	258
ANCHORAGE CAPITAL E 2X CR REGS	104.44	0.06	4/15/2034	3,075	2,801	3,172
ANCHORAGE CAPITAL EU 1X E REGS	97.33	0.09	1/15/2031	2,540	2,990	2,423
ANCHORAGE CAPITAL EU 3X D REGS	102.60	0.07	7/15/2032	1,070	945	1,080
ANCHORAGE CREDIT F 10A EV 144A	80.82	0.07	4/25/2038	1,247	1,175	992
ANCHORAGE CREDIT F 1A ERV 144A	78.43	0.07	7/28/2037	1,244	1,188	940
ANCHORAGE CREDIT F 2A ERV 144A	80.76	0.07	4/25/2038	663	625	527
ANCHORAGE CREDIT F 3A A2R 144A	99.50	0.08	1/28/2039	545	545	535

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
ANCHORAGE CREDIT FU 11A E 144A	79.71	0.07	4/25/2038	1,220	1,170	957
ANCHORAGE CREDIT FU 3A DR 144A	86.57	0.06	1/28/2039	250	250	214
ANCHORAGE CREDIT FU 3A ER 144A	79.39	0.07	1/28/2039	2,555	2,404	1,996
ANCHORAGE CREDIT FU 4A CR 144A	82.54	0.04	4/27/2039	1,000	1,000	810
ANCHORAGE CREDIT FUN 6A E 144A	80.63	0.07	7/25/2036	359	343	279
ANGEL OAK MORTGAGE T 1 A3 144A	92.48	0.05	9/26/2067	3,171	2,989	2,921
API GROUP DE INC 144A	90.06	0.05	10/15/2029	350	350	312
API TECHNOLOGIES 5/19 COV-LITE	68.33	0.00	5/8/2026	1,790	1,595	1,223
APIDOS CLO XXXII 32A B1 144A	99.15	0.07	1/20/2033	250	244	244
APOLLO AVIATION SECUR 3 A 144A	83.25	0.04	12/15/2038	2,256	1,592	1,869
APOLLO AVIATION SECURITIZ 1 AR	89.81	0.04	1/15/2043	536	460	480
APPLEBEE'S FUNDIN 1A A2II 144A	92.05	0.05	6/5/2049	1,307	1,191	1,198
AQUARIAN PENINSULA HOLDINGS	99.08	0.08	7/31/2034	2,138	2,118	2,117
AQUEDUCT EUROPEAN 3X B1R REGS	103.54	0.05	8/15/2034	210	215	216
AQUEDUCT EUROPEAN C 4X CR REGS	102.87	0.06	7/15/2032	920	835	935
ARBOUR CLO VI DAC 6X D REGS	103.42	0.07	11/15/2031	1,005	887	1,029
ARBOUR CLO VIII DA 8A B1R 144A	103.78	0.05	10/15/2034	640	750	657
ARCONIC CORP 144A	100.78	0.06	5/15/2025	500	499	500
AREIT 2021-CRE5 TR CRE5 A 144A	97.43	0.06	11/17/2038	864	864	839
ARES EUROPEAN CLO 12A AR 144A	107.06	0.05	4/20/2032	1,100	1,288	1,168
ARES EUROPEAN CLO V 6X ER REGS	99.66	0.09	4/15/2030	265	285	259
ARES LIII CLO LTD 53A A2 144A	98.97	0.07	4/24/2031	250	249	244
ARES XLII CLO LTD 42A D 144A	99.25	0.09	1/22/2028	1,250	1,160	1,219
ARES XLVIII CLO LTD 48A B 144A	98.31	0.07	7/20/2030	300	293	291
ARES XXXVII CLO LTD 4A BR 144A	96.58	0.07	10/15/2030	250	246	238
ARIZONA PUBLIC SERVICE CO	60.84	0.03	9/15/2050	1,600	1,410	961
ARMADA EURO CLO II D 2X E REGS	96.76	0.08	11/15/2031	885	979	846
ARMADA EURO CLO III 3A DR 144A	102.23	0.07	7/15/2031	990	862	997
ARSENAL WGH/WCG 12/19 COV-LITE	98.00	0.00	12/11/2026	1,411	1,409	1,382
ARTERA SERVICES LLC 144A	87.50	0.09	12/4/2025	1,460	1,479	1,250
ASSURANT INC	18.86	0.00		32	790	580
ASURION 2/23 B11 TLB	94.94	0.00	8/19/2028	599	563	568
AT&T INC	100.11	0.05	2/15/2034	100	100	100
ATD NEW HOLDINGS INC	48.50	0.00		1	23	66
ATHENAHEALTH GROUP INC 144A	84.17	0.07	2/15/2030	2,100	2,100	1,716
ATLAS SENIOR LOAN F 10A C 144A	91.65	0.07	1/15/2031	500	425	451
ATLAS SENIOR LOAN F 18A B 144A	97.27	0.07	1/18/2035	250	250	240
ATLAS SENIOR LOAN F 18A D 144A	86.89	0.09	1/18/2035	1,680	1,663	1,429
ATLAS SENIOR LOAN F 1A CR 144A	99.28	0.07	11/17/2027	250	250	246
ATLAS SENIOR LOAN F 1A DR 144A	97.29	0.08	11/17/2027	2,284	2,261	2,199
ATLAS SENIOR LOAN FU 8A B 144A	98.70	0.07	1/16/2030	290	275	282
ATLAS SENIOR LOAN FU 9A C 144A	99.27	0.07	4/20/2028	3,650	3,618	3,572
ATLAS SENIOR LOAN FU 9A D 144A	98.02	0.08	4/20/2028	815	766	786
ATRIUM HOTEL PORTF ATRM A 144A	97.74	0.06	6/15/2035	1,600	1,591	1,559
ATRIUM IX 9A CR2 144A	97.25	0.07	5/28/2030	3,605	3,369	3,483
ATRIUM XIV LLC 14A A2A 144A	98.77	0.07	8/23/2030	355	355	346
ATRIUM XV 15A A2R 144A	98.21	0.07	1/23/2031	1,035	1,031	1,003
AURIUM CLO VIII DAC 8X D REGS	99.14	0.07	6/23/2034	1,890	1,881	1,871
AVALARA 10/22 RC	100.00	0.00	10/19/2028	150	150	150
AVALARA 10/22 TL	-	0.00	10/19/2028	-	-	(1)
AVALARA 1L TL	98.72	0.00	8/12/2028	1,500	1,462	1,481
AVOCA CLO XI DAC 11X ER REGS	101.05	0.09	7/15/2030	1,130	1,196	1,120
AVOCA CLO XIII D 13A B1RR 144A	104.54	0.05	4/15/2034	265	311	274
AVOCA CLO XIII DA 13X ERR REGS	96.77	0.10	4/15/2034	860	820	813
AVOCA CLO XV DAC 15X ER REGS	92.93	0.08	4/15/2031	1,250	1,344	1,140
AVOCA CLO XVIII DAC 18X E REGS	96.28	0.08	4/15/2031	640	704	605
AVOCA CLO XXV DAC 25A B1 144A	104.40	0.05	10/15/2034	250	291	258
AVOCA CLO XXV DAC 25A C 144A	102.39	0.06	10/15/2034	250	291	253
AVOCA CLO XXV DAC 25A E 144A	99.00	0.10	10/15/2034	840	969	813
AVOCA CLO XXV DAC 25X D REGS	98.87	0.07	10/15/2034	910	903	887
BAIN CAPITAL CREDIT 5A B1 144A	97.36	0.07	1/20/2032	250	242	240
BAIN CAPITAL EURO CL 2X D REGS	94.81	0.07	7/17/2034	1,310	1,375	1,222
BALBOA BAY LOAN FUN 2A A2 144A	97.15	0.07	1/20/2035	250	249	240
BANC OF AMERICA COMMER UBS7 XA	1.31	0.01	9/15/2048	1,883	75	24
BANC OF AMERICA FUNDING 7 1A1	78.39	0.06	9/25/2036	1,174	783	919

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
BANC OF AMERICA FUNDING A 1A1	93.61	0.04	2/20/2036	53	47	50
BANK OF AMERICA CORP	85.28	0.04	12/31/2049	950	950	803
BANK OF NOVA SCOTIA/THE	99.47	0.05	6/12/2025	300	300	298
BANK OF NOVA SCOTIA/THE	103.86	0.09	10/27/2082	450	450	460
BANKUNITED TRUST 2005-1 1 1A1	90.58	0.06	9/25/2045	69	59	62
BARCLAYS PLC REGS	113.39	0.06	12/31/2049	700	959	791
BARDIN HILL CLO 2021 2A C 144A	94.79	0.08	10/25/2034	150	149	140
BARINGS CLO LTD 201 1A B1 144A	98.68	0.07	7/18/2029	295	295	287
BARINGS CLO LTD 2018 3A C 144A	97.88	0.07	7/20/2029	770	769	743
BARINGS EURO CLO 20 3A DE 144A	96.96	0.07	7/27/2031	1,735	1,899	1,659
BARINGS EURO CLO 201 1X D REGS	98.71	0.06	4/15/2031	665	684	648
BARINGS EURO CLO 201 2X D REGS	99.14	0.07	10/15/2031	860	917	840
BAUSCH HEALTH COS INC 144A	59.35	0.05	6/1/2028	1,300	1,300	766
BBCMS MORTGAGE TRUST 20 C15 A5	88.31	0.04	4/15/2055	3,200	3,264	2,816
BCP V MODULAR SERVICES FI 144A	92.71	0.05	11/30/2028	900	1,040	831
BEAR STEARNS ARM TRUST 1 12A5	91.40	0.04	4/25/2034	319	317	291
BEAR STEARNS ARM TRUST 10 15A1	100.98	0.05	1/25/2035	82	81	82
BEAR STEARNS ARM TRUST 2 8 1A1	92.47	0.04	1/25/2034	2	2	2
BEAR STEARNS ARM TRUST 2 9 2A1	91.84	0.04	2/25/2034	327	323	300
BETONY CLO 2 LTD 1A B 144A	96.46	0.07	4/30/2031	250	240	238
BIG COMMERCIAL MORT BIG A 144A	97.26	0.07	2/15/2039	1,500	1,496	1,459
BILBAO CLO II DAC 2A BR 144A	101.90	0.05	8/20/2035	250	297	253
BILBAO CLO II DAC 2X A2AR REGS	103.63	0.05	8/20/2035	2,035	1,836	2,096
BIMINI GROUP 11/21 COV-LITE TL	98.68	0.00	2/18/2026	436	425	426
BIMINI GROUP 2/21 COV-LITE TL	98.68	0.00	2/18/2026	1,245	1,215	1,229
BIMINI GROUP PURCHASER INC	-	0.00	2/18/2026	-	-	(17)
BIMINI GROUP PURCHASER INC	98.68	0.00	2/18/2026	251	245	248
BIRCH GROVE CLO 2 L 2A D2 144A	90.78	0.11	10/19/2034	3,025	2,935	2,683
BIRCH GROVE CLO 3 L 3A D2 144A	91.40	0.11	1/19/2035	3,405	3,263	3,041
BIRCH GROVE CLO 4 LT 4A D 144A	92.08	0.09	4/15/2034	820	708	740
BISHOPSGATE ASSET FINANCE LTD	86.89	0.05	8/14/2044	620	539	529
BLACK DIAMOND CLO 20 1A C 144A	97.66	0.10	4/24/2029	1,835	1,788	1,760
BLACK DIAMOND CLO 20 1A D 144A	88.25	0.12	4/24/2029	900	855	774
BLACK DIAMOND CLO 20 1X D REGS	88.25	0.12	4/24/2029	825	801	710
BLACK DIAMOND CLO 2X CNE REGS	101.30	0.06	1/20/2032	2,195	2,257	2,199
BLACKROCK CORP HI YLD	8.92	0.00		137	1,127	1,224
BLACKROCK DEBT STRATEGIES FD	9.79	0.00		29	287	281
BLACKROCK EUROPEA 10X B1R REGS	102.95	0.05	10/15/2034	945	968	962
BLACKROCK EUROPEAN 12A B1 144A	103.72	0.05	1/17/2035	250	290	257
BLACKROCK EUROPEAN 1X B1R REGS	104.23	0.05	3/15/2031	185	181	192
BLACKROCK EUROPEAN 2A BRR 144A	103.39	0.05	4/15/2034	250	298	256
BLACKROCK EUROPEAN 6X B1 REGS	105.50	0.05	7/15/2032	580	554	605
BLACKSTONE STRATEGIC CREDIT	10.93	0.00		100	1,074	1,091
BLOCK INC	82.60	0.00	5/1/2026	1,240	1,037	1,024
BLUE STREAM ISSUER L 1A B 144A	94.58	0.07	5/20/2053	1,000	974	944
BLUEMOUNTAIN CLO 201 2A B 144A	97.80	0.07	8/15/2031	250	234	242
BLUEMOUNTAIN EUR 202 1X B REGS	102.79	0.05	4/15/2034	595	536	605
BLUEMOUNTAIN FUJI U 1A CR 144A	97.52	0.08	7/20/2029	1,560	1,550	1,498
BLUEMOUNTAIN FUJI U 3A A2 144A	97.88	0.07	1/15/2030	250	249	241
BLUEMOUNTAIN FUJI US 3A D 144A	91.91	0.08	1/15/2030	750	700	677
BNPP IP CLO 2014-II 2A DR 144A	100.00	0.09	10/30/2025	775	763	763
BOEING CO/THE	99.26	0.06	5/1/2050	950	950	934
BOSPHORUS CLO IV DAC 4X C REGS	104.09	0.05	12/15/2030	660	732	685
BOSPHORUS CLO IV DAC 4X E REGS	96.62	0.08	12/15/2030	945	1,028	909
BOSPHORUS CLO V DAC 5A DE 144A	101.54	0.08	12/12/2032	1,380	1,525	1,395
BOSPHORUS CLO VI DAC 6X E REGS	95.66	0.09	5/25/2034	990	1,121	937
BP CAPITAL MARKETS PLC	90.90	0.05	12/31/2049	3,710	3,710	3,368
BRIDGEPOINT CLO 2 D 2A B1 144A	104.61	0.05	4/15/2035	250	305	259
BRITISH AIRWAYS 2018-1 CL 144A	90.95	0.04	3/20/2033	953	1,000	865
BRITISH AIRWAYS 2020-1 CL 144A	91.10	0.04	5/15/2034	519	519	470
BRITISH TELECOMMUNICATION 144A	81.28	0.05	11/23/2081	2,550	2,550	2,060
BRITISH TELECOMMUNICATION 144A	88.01	0.04	11/23/2081	450	450	389
BROADCOM INC 144A	75.52	0.03	11/15/2036	1,400	1,387	1,052
BSPDF 2021-FL1 ISSU FL1 D 144A	89.17	0.08	10/15/2036	1,750	1,750	1,554
BUILDERS FIRSTSOURCE INC 144A	99.05	0.06	6/15/2032	100	91	99

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
BX COMMERCIAL MORT VOLT E 144A	94.35	0.07	9/15/2036	2,000	2,000	1,881
BX COMMERCIAL MORTGA XL F 144A	98.36	0.07	10/15/2036	850	854	833
BX COMMERCIAL MORTGA XL G 144A	98.11	0.08	10/15/2036	1,700	1,707	1,662
BX TRUST 2018-BILT BILT E 144A	97.61	0.08	5/15/2030	2,185	2,133	2,125
BX TRUST 2019-ATL ATL A 144A	97.98	0.06	10/15/2036	1,500	1,489	1,466
BX TRUST 2019-OC11 OC11 E 144A	80.13	0.04	12/9/2041	3,275	2,708	2,613
BX TRUST 2021-ARIA ARIA D 144A	95.48	0.07	10/15/2036	1,960	1,869	1,865
BX TRUST 2021-ARIA ARIA E 144A	94.23	0.08	10/15/2036	1,155	1,077	1,081
BX TRUST 2021-ARIA ARIA F 144A	92.73	0.08	10/15/2036	2,090	1,928	1,924
BX TRUST 2023-DELC DELC B 144A	99.69	0.09	5/15/2038	1,250	1,247	1,240
BXMT 2020-FL3 LTD FL3 D 144A	90.26	0.08	11/15/2037	1,000	1,000	899
CAB SELAS 144A	88.77	0.03	2/1/2028	1,000	1,141	873
CABLE ONE INC	81.75	0.00	3/15/2026	500	412	409
CAESARS ENTERTAINMENT (HARRAH'	99.91	0.00	1/20/2030	1,596	1,580	1,594
CAESARS ENTERTAINMENT INC 144A	99.53	0.06	7/1/2025	500	498	482
CAIRN CLO IX DAC 9X D REGS	98.03	0.06	4/25/2032	6,075	6,722	5,866
CAIRN CLO VI DAC 6X BR REGS	109.10	0.05	7/25/2029	500	517	541
CAIRN CLO VI DAC 6X FR REGS	109.10	0.12	7/25/2029	485	582	518
CAIRN CLO VII DAC 7X E REGS	101.19	0.10	1/31/2030	1,745	1,922	1,734
CAIRN CLO X DAC 10X C1R REGS	103.49	0.06	10/15/2031	1,560	1,368	1,596
CAIRN CLO XI DAC 11X D REGS	102.08	0.08	7/15/2032	1,695	1,827	1,696
CAIRN CLO XII DAC 12A ER 144A	95.93	0.10	7/15/2034	1,480	1,641	1,387
CAIRN CLO XIV DAC 14A B1 144A	104.05	0.05	10/29/2034	1,185	1,188	1,222
CAIRN CLO XV DAC 15X B1 REGS	104.03	0.05	4/15/2036	2,140	1,868	2,202
CAMIN CARGO 6/21 TL	96.00	0.00	6/4/2026	757	748	727
CAMPA FUNDING LLC	87.98	0.00	12/31/2024	1,750	1,750	1,540
CAMPA FUNDING LLC	100.00	0.00	12/31/2024	5,250	5,250	5,239
CANYON CAPITAL CLO 2A CR 144A	96.64	0.08	10/15/2031	985	971	936
CAPITAL FOUR CLO I 1A DE 144A	99.00	0.08	1/15/2033	1,490	1,656	1,450
CAPITAL FOUR CLO I 3A B1 144A	103.56	0.05	10/15/2034	350	412	358
CAPITAL FOUR CLO I D 3A C 144A	101.68	0.06	10/15/2034	250	294	251
CAPITAL FOUR CLO II 2X C REGS	104.61	0.06	1/15/2034	965	874	996
CAPITAL FOUR CLO II 3X B1 REGS	103.56	0.05	10/15/2034	2,065	1,865	2,115
CAPITAL FOUR US CLO 1A D 144A	93.37	0.09	1/18/2035	930	921	851
CAPMARK MILITARY H AET2 A 144A	96.67	0.06	10/10/2052	915	916	881
CAPSTONE LOGISTICS 10/20 DELAY	97.61	0.00	12/31/2023	85	85	83
CAPSTONE LOGISTICS 10/20 TL	97.61	0.00	12/31/2023	1,232	1,220	1,202
CARBONE CLO LTD 1A A1 144A	99.31	0.07	1/20/2031	1,460	1,456	1,432
CARLISLE FOODSERVICE 3/18	94.00	0.00	3/14/2025	1,769	1,709	1,663
CARLYLE EURO CLO 2 2A A2A 144A	102.98	0.05	10/15/2035	260	304	265
CARLYLE EURO CLO 201 2X C REGS	97.99	0.07	8/28/2031	440	467	428
CARLYLE EURO CLO 201 3X C REGS	94.82	0.06	1/15/2031	570	560	533
CARLYLE EURO CLO 202 2A B 144A	101.26	0.06	10/15/2035	250	293	250
CARLYLE FINANCE LLC 144A	88.95	0.06	9/15/2048	2,700	2,698	2,357
CARLYLE GLOBAL MA 3X AA2R REGS	103.11	0.05	1/25/2032	155	174	158
CARLYLE GLOBAL MAR 1X A2A REGS	104.61	0.05	5/17/2031	475	450	494
CARLYLE GLOBAL MAR 2X BRR REGS	101.86	0.06	4/15/2034	635	606	637
CARLYLE GLOBAL MARK 1X DR REGS	98.43	0.07	7/15/2031	1,840	1,464	1,785
CARLYLE US CLO 201 3A A2R 144A	98.45	0.07	10/20/2032	250	250	243
CARMAX AUTO OWNER TRUST 20 4 D	103.34	0.08	4/16/2029	2,545	2,531	2,621
CARMAX AUTO OWNER TRUST 3 A2A	99.22	0.04	9/15/2025	851	851	843
CARS-DB4 LP 1A B3 144A	83.65	0.05	2/15/2050	2,000	2,028	1,669
CARVAL CLO VC LTD 2A A 144A	98.29	0.07	10/15/2034	255	255	247
CARVAL CLO VC LTD 2A B1 144A	97.42	0.07	10/15/2034	335	335	321
CASTLE MANAGEMENT 2/18 TL	99.77	0.00	2/15/2024	2,204	1,853	2,165
CASTLELAKE AIRCRAFT 1A A 144A	88.78	0.04	4/15/2039	1,023	927	906
CASTLELAKE AIRCRAFT 1A B 144A	81.25	0.07	1/15/2046	2,103	1,814	1,703
CASTLELAKE AIRCRAFT S 1 A 144A	90.23	0.04	6/15/2043	732	523	659
CATALENT PHARMA SOLUTIONS 144A	81.31	0.03	2/15/2029	300	260	240
CATALYST HEALTHCARE MANCHESTER	-	0.05	9/30/2040	37	110	(1)
CATAMARAN CLO 2014- 1A CR 144A	92.31	0.09	4/22/2030	1,199	1,115	1,086
CBAM 2017-1 LTD 1A C 144A	97.58	0.08	7/20/2030	1,755	1,711	1,686
CBAM 2018-6 LTD 6A B2R 144A	98.65	0.08	1/15/2031	250	250	243
CBAM 2021-15 LLC 15A B1 144A	98.12	0.07	1/15/2036	250	250	242
C-BASS 2007-CB5 TRUST CB5 A2	61.39	0.06	4/25/2037	3,328	1,755	2,040
CCO HOLDINGS LLC / CCO HO 144A	78.53	0.05	6/1/2033	1,500	1,495	1,172

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CCP_CDS_BP_CDX.NA.HY.40.V1_5YR	(2.77)	0.00	6/20/2028	6,300	22	(174)
CCP_CD_X_BP_ITRAXXX.EUR.38.1_5Y	(1.43)	0.00	12/20/2027	26,900	0	(385)
CCP_IRS_R_SOFR_P_2.68750%	0.68	0.00	4/2/2024	(34,500)	(270)	(234)
CCP_IRS_R_SOFR_P_2.68750%	0.79	0.00	4/2/2024	(34,500)	(270)	(272)
CCP_IRS_R_SOFR_P_2.69000%	0.79	0.00	4/2/2024	(10,800)	(85)	(85)
CCP_IRS_R_SOFR_P_2.69700%	0.68	0.00	4/2/2024	(5,700)	(45)	(39)
CCP_IRS_R_SOFR_P_2.69700%	0.78	0.00	4/2/2024	(5,700)	(45)	(45)
CCP_OIS_P_SOFR_R_3.67%	0.33	0.00	7/24/2023	(200)	(1)	(1)
CCP_OIS_P_SOFR_R_3.73%	0.37	0.00	8/1/2023	(200)	(1)	(1)
CCP_OIS_P_SOFR_R_3.78000%	0.39	0.00	7/31/2023	(300)	(1)	(1)
CCP_OIS_P_SOFR_R_3.85000%	0.23	0.00	7/27/2023	(200)	(0)	(0)
CCP_OIS_P_SOFR_R_3.85000%	0.24	0.00	7/27/2023	(200)	(0)	(0)
CCP_OIS_R_SOFR_P_2.25%	0.31	0.00	12/7/2023	(5,700)	(18)	(18)
CCP_OIS_R_SOFR_P_2.25000%	0.36	0.00	11/17/2023	(41,000)	(149)	(149)
CCP_OIS_R_SOFR_P_2.781%	0.77	0.00	4/5/2024	(69,200)	(535)	(535)
CCP_OIS_R_SOFR_P_3.06000%	0.73	0.00	7/14/2023	(100)	(1)	(1)
CCP_OIS_R_SOFR_P_3.07%	0.66	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.2%	0.32	0.00	7/6/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.2%	0.32	0.00	7/6/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.25000%	0.34	0.00	7/20/2023	(400)	(1)	(1)
CCP_OIS_R_SOFR_P_3.26%	0.33	0.00	7/26/2023	(100)	(0)	(0)
CCP_OIS_R_SOFR_P_3.26000%	0.33	0.00	7/26/2023	(300)	(1)	(1)
CCP_OIS_R_SOFR_P_3.27%	0.33	0.00	7/24/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.27000%	0.33	0.00	7/24/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.30000%	0.35	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.30000%	0.36	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.33%	0.37	0.00	8/1/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.35000%	0.23	0.00	7/27/2023	(200)	(0)	(0)
CCP_OIS_R_SOFR_P_3.35000%	0.24	0.00	7/27/2023	(200)	(0)	(0)
CCP_OIS_R_SOFR_P_3.36000%	0.73	0.00	7/14/2023	(100)	(1)	(1)
CCP_OIS_R_SOFR_P_3.37%	0.66	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.38000%	0.39	0.00	7/31/2023	(300)	(1)	(1)
CCP_OIS_R_SOFR_P_3.65%	0.32	0.00	7/6/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.65%	0.32	0.00	7/6/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.65000%	0.34	0.00	7/20/2023	(400)	(1)	(1)
CCP_OIS_R_SOFR_P_3.66%	0.33	0.00	7/26/2023	(100)	(0)	(0)
CCP_OIS_R_SOFR_P_3.66000%	0.33	0.00	7/26/2023	(300)	(1)	(1)
CCP_OIS_R_SOFR_P_3.67000%	0.33	0.00	7/24/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.75000%	0.35	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.75000%	0.36	0.00	7/10/2023	(200)	(1)	(1)
CCP_OIS_R_SOFR_P_3.75000%	0.36	0.00	11/17/2023	(41,000)	(149)	(149)
CCP_OIS_R_SOFR_P_3.75000%	0.75	0.00	9/11/2023	10,100	76	76
CCP_OIS_R_SOFR_P_3.75000%	0.80	0.00	9/12/2023	10,600	85	85
CCP_OIS_R_SOFR_P_3.85%	2.40	0.00	3/4/2024	800	19	19
CCP_OIS_R_SOFR_P_4.20%	1.00	0.00	9/6/2023	1,000	10	10
CCP_OIS_R_SOFR_P_4.23250%	0.47	0.00	9/11/2023	(10,100)	(47)	(47)
CCP_OIS_R_SOFR_P_4.25000%	0.50	0.00	9/12/2023	(10,600)	(53)	(53)
CCP_OIS_R_SOFR_P_4.71500%	0.28	0.00	9/11/2023	(20,000)	(56)	(56)
CCP_OIS_R_SOFR_P_4.75000%	0.30	0.00	9/12/2023	(10,600)	(32)	(32)
CCP_OIS_R_SOFR_P_5.10000%	0.29	0.00	3/4/2024	(6,700)	(19)	(19)
CCP_OIS_R_SOFT_P_3.75%	0.31	0.00	12/7/2023	(5,700)	(18)	(18)
CCP_CDS.SP_UL_AT&T_INC.CME	0.10	0.01	6/20/2028	1,700	0	1
CCP_CDS.SP_UL_BRITISH_TELECOM	(0.36)	0.01	6/20/2028	1,100	0	(4)
CCP_CDS.SP_UL_THE_BOEING_COMP	0.74	0.01	6/20/2027	1,300	0	9
CCP_CDS.SP_UL_THE_BOEING_COMP	0.83	0.01	12/20/2026	1,300	0	10
CCP_CDS.SP_UL_T-MOBILE_USA_I	17.43	0.05	6/20/2028	500	86	86
CCP_CDS.SP_UL_VERIZON_COMMUNI	0.20	0.01	6/20/2028	500	0	1
CCP_CDS.SP_UL_AT&T_INC.CME	-	0.00	6/20/2028	(1,700)	(7)	-
CCP_CDS.SP_UL_BRITISH_TELECOM	-	0.00	6/20/2028	(1,100)	(7)	-
CCP_CDS.SP_UL_THE_BOEING_COMP	-	0.00	12/20/2026	(1,300)	(3)	-
CCP_CDS.SP_UL_THE_BOEING_COMP	-	0.00	6/20/2027	(1,300)	(77)	-
CCP_CDS.SP_UL_T-MOBILE_USA_I	-	0.00	6/20/2028	(500)	(0)	-
CCP_CDS.SP_UL_VERIZON_COMMUNI	-	0.00	6/20/2028	(500)	(2)	-
CCP_CDS_BP_CDX.NA.HY.40.V1_5YR	-	0.05	6/20/2028	(6,300)	(0)	10
CCP_CD_X.SP_UL_CDX.NA.IG.40_CM	1.49	0.01	6/20/2028	8,600	67	126
CCP_CD_X.SP_UL_CDX.NA.IG.40_CM	-	0.00	6/20/2028	(8,600)	(0)	-

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CCP_CDX_BP ITRAXXX.EUR.38.1 5Y	-	0.01	12/20/2027	(26,900)	(202)	9
CCP_IRS_P CAD-CORRA-OIS-COMPO	(1.03)	0.04	6/21/2025	16,300	0	(182)
CCP_IRS_P EUR-EURIBOR-REUTERS	(4.11)	0.03	3/9/2033	600	0	(30)
CCP_IRS_P EUR-EURIBOR-REUTERS	0.20	0.03	9/20/2033	4,500	0	9
CCP_IRS_P USD-SOFR-COMPOUND C	(1.57)	0.03	2/22/2030	700	0	(20)
CCP_IRS_P USD-SOFR-COMPOUND C	(1.22)	0.04	3/2/2030	300	0	(7)
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.01	0.00	3/17/2031	8,090,000	113	593
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.01	0.00	3/20/2038	89,500	8	10
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.03	-0.00	4/19/2042	33,000	0	11
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.04	-0.00	6/15/2052	80,000	4	35
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.05	-0.00	3/15/2042	588,000	166	315
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.07	-0.00	2/9/2052	143,000	0	95
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.07	-0.00	2/8/2052	82,000	0	60
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.10	-0.00	12/15/2051	155,000	96	161
CCP_IRS_R USD-SOFR-COMPOUND C	(0.46)	0.00	12/20/2033	3,700	0	(17)
CCP_IRS_R USD-SOFR-COMPOUND C	(0.06)	0.00	3/10/2033	3,400	0	(2)
CCP_IRS_R USD-SOFR-COMPOUND C	2.00	0.05	6/21/2025	7,400	123	138
CCP_IRS_R USD-SOFR-COMPOUND C	2.99	0.05	6/21/2028	6,200	141	177
CCP_IRS_R USD-SOFR-COMPOUND C	13.92	0.05	6/15/2032	300	44	41
CCP_IRS_R USD-SOFR-COMPOUND C	26.78	0.05	12/21/2052	10,000	1,881	2,424
CCP_IRS_P CAD-CORRA-OIS-COMPO	-	0.05	6/21/2025	(16,300)	(179)	16
CCP_IRS_P EUR-EURIBOR-REUTERS	-	0.00	9/20/2033	(4,500)	(44)	-
CCP_IRS_P EUR-EURIBOR-REUTERS	-	0.03	3/9/2033	(600)	(0)	7
CCP_IRS_P USD-SOFR-COMPOUND C	-	0.05	2/22/2030	(700)	(0)	12
CCP_IRS_P USD-SOFR-COMPOUND C	-	0.05	3/2/2030	(300)	(0)	5
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.00	12/15/2051	(155,000)	(0)	3
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.00	3/17/2031	(8,090,000)	(3)	-
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	2/8/2052	(82,000)	(0)	1
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	2/9/2052	(143,000)	(0)	3
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	3/15/2042	(588,000)	(0)	7
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	3/20/2038	(89,500)	(0)	1
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	4/19/2042	(33,000)	(0)	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	-	0.01	6/15/2052	(80,000)	(0)	0
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.02	12/21/2052	(10,000)	(0)	93
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.02	6/15/2032	(300)	-	0
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.03	3/10/2033	(3,400)	(0)	-
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.03	6/21/2028	(6,200)	(0)	6
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.04	12/20/2033	(3,700)	(34)	-
CCP_IRS_R USD-SOFR-COMPOUND C	-	0.04	6/21/2025	(7,400)	(0)	8
CD 2016-CD2 MORTGAGE T CD2 ASB	94.82	0.03	11/10/2049	1,875	1,931	1,773
CDS SP UL REPUBLIC OF SOUTH A	(3.56)	0.01	12/20/2026	4,500	-	(162)
CDS_SP UL REPUBLIC OF SOUTH A	-	0.00	12/20/2026	(4,500)	(205)	-
CDX BP CDX.NA.IG.40.V1	0.06	0.00	9/20/2023	16,700	25	10
CEAMER FIN 2 SR SEC NTS	96.89	0.07	5/15/2038	719	719	690
CEAMER FINANCE LLC	92.07	0.00	12/31/2024	917	899	839
CEDAR FUNDING VII CL 7A C 144A	96.00	0.07	1/20/2031	2,135	2,088	2,020
CENGAGE LEARNING INC 144A	99.82	0.10	6/15/2024	7	6	7
CENTENE CORP	79.69	0.03	8/1/2031	400	327	314
CENTRAL GARDEN & PET CO	83.94	0.04	10/15/2030	150	127	125
CERBA HEALTHCARE SACA 144A	91.44	0.04	5/31/2028	500	581	456
CERBERUS LOAN FUNDIN 1A C 144A	98.25	0.10	3/22/2035	1,500	1,500	1,435
CERBERUS LOAN FUNDIN 3A C 144A	93.71	0.08	7/23/2033	1,000	1,000	920
CERBERUS LOAN FUNDIN 5A C 144A	93.48	0.08	9/22/2033	1,100	1,093	1,010
CFMT 2022-HB9 LLC HB9 M1 144A	83.78	0.03	9/25/2037	800	681	670
CHARLES SCHWAB CORP/THE	72.98	0.04	12/31/2049	2,400	2,367	1,743
CHARTER COMMUNICATIONS OPERATI	65.42	0.04	6/1/2052	500	345	325
CHASE FUNDING TRUST SERI 1 2A2	94.55	0.06	12/25/2033	1,258	1,229	1,188
CHEPLAPHARM ARZNEIMITTEL 144A	90.50	0.06	1/15/2028	1,035	1,044	910
CHESTERFIELD REINS CO	97.70	0.07	3/23/2043	1,500	1,500	1,461
CHILE GOVERNMENT INTERNATIONAL	92.59	0.03	1/31/2027	1,500	1,499	1,372
CHL MORTGAGE PASS-THR HY10 1A1	80.45	0.04	2/20/2036	332	261	266
CHL MORTGAGE PASS-THR HYB7 1A2	91.10	0.04	11/20/2034	247	204	225
CHL MORTGAGE PASS-THROU 25 2A1	84.77	0.06	2/25/2035	23	12	19
CIFC EUROPEAN FUND 1X B1 REGS	105.48	0.05	7/15/2032	100	98	104
CIFC EUROPEAN FUNDI 4X B1 REGS	103.14	0.05	8/18/2035	1,240	1,186	1,263
CIFC EUROPEAN FUNDIN 3X D REGS	102.75	0.07	1/15/2034	835	831	845

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
CIFC EUROPEAN FUNDIN 5X D REGS	99.13	0.07	11/23/2034	960	840	938
CIFC FUNDING 2015- 4A BR2 144A	96.22	0.07	4/20/2034	1,105	1,077	1,047
CIFC FUNDING 2017-1 1A D 144A	98.58	0.09	4/23/2029	425	424	412
CIFC FUNDING 2017-1 2A DR 144A	93.26	0.09	4/20/2030	1,000	1,000	916
CIFC FUNDING 2017-1 2X CR REGS	96.64	0.07	4/20/2030	995	917	947
CIFC FUNDING 2021-V 5A C 144A	97.60	0.08	7/15/2034	630	620	605
CITIGROUP INC	83.75	0.04	12/31/2049	3,400	3,400	2,832
CITIGROUP INC	85.38	0.04	12/31/2049	1,450	1,450	1,235
CITIGROUP INC	99.27	0.07	12/31/2049	350	350	339
CITIGROUP MORTGAGE LOA 10 2A2A	84.44	0.04	9/25/2037	896	718	754
CITIGROUP MORTGAGE LOA HYB3 1A	89.23	0.04	9/25/2034	116	116	103
CITIGROUP MORTGAGE LOA RES1 M1	95.35	0.06	11/25/2034	1,748	1,673	1,665
CITIGROUP MORTGAGE LOAN 11 A1A	97.01	0.07	5/25/2035	24	20	23
CITIGROUP MORTGAGE LOAN 3 2A2A	97.26	0.05	8/25/2035	39	33	38
CITIGROUP MORTGAGE LOAN T 6 A2	99.19	0.07	9/25/2035	41	36	41
CLEAN HARBORS INC 144A	100.63	0.06	2/1/2031	500	500	489
CLNY TRUST 2019-IK IKPR A 144A	97.24	0.06	11/15/2038	1,500	1,500	1,454
CML - CENTRAL PARK WEST B FUND	101.41	0.08	4/10/2025	6,289	6,259	6,350
CML - CENTRAL PARK WEST B UNFU	100.00	0.08	4/10/2025	211	211	211
CMS 0.1 2Y-10 CAP	0.16	0.00	6/20/2024	44,600	203	73
CMS 0.1 2Y-10 CAP	0.17	0.00	6/20/2024	17,400	77	30
CMS -0.2 2Y-10 CAP	0.08	0.00	12/19/2023	44,600	182	34
CMS -0.2 2Y-10 CAP	0.08	0.00	12/19/2023	17,400	67	14
CNO FINANCIAL GROUP INC	16.00	0.00		40	1,000	640
COGENT COMMUNICATIONS GRO 144A	96.75	0.07	6/15/2027	350	347	338
COMM 2016-COR1 MORTGA COR1 ASB	94.75	0.03	10/10/2049	1,323	1,363	1,251
COMMIT TO PUR FNMA SF MTG	81.70	0.02	8/1/2053	(13,900)	(11,404)	(11,356)
COMMIT TO PUR FNMA SF MTG	84.89	0.03	8/1/2053	(6,500)	(5,549)	(5,518)
COMMIT TO PUR FNMA SF MTG	88.16	0.03	8/1/2053	28,800	25,586	25,389
COMMIT TO PUR FNMA SF MTG	91.14	0.04	7/1/2053	1,600	1,465	1,458
COMMIT TO PUR FNMA SF MTG	91.23	0.04	8/1/2053	36,900	33,842	33,665
COMMIT TO PUR FNMA SF MTG	93.83	0.04	7/1/2053	13,900	13,308	13,043
COMMIT TO PUR FNMA SF MTG	93.91	0.04	8/1/2053	1,500	1,414	1,409
COMMIT TO PUR FNMA SF MTG	96.22	0.05	8/1/2053	17,300	16,781	16,647
COMMIT TO PUR FNMA SF MTG	98.05	0.05	8/1/2053	1,600	1,567	1,569
COMMIT TO PUR FNMA SF MTG	98.08	0.05	9/1/2053	13,000	12,805	12,750
COMMIT TO PUR FNMA SF MTG	99.53	0.06	9/1/2053	8,500	8,518	8,460
COMMIT TO PUR GNMA SF MTG	95.30	0.04	7/15/2053	2,000	1,873	1,906
COMMONSPIRIT HEALTH	101.85	0.06	11/1/2027	700	700	706
CONFLUENT HEALTH 10/21 COV-LIT	90.33	0.00	10/28/2028	1,087	1,085	982
CONGRUEX 4/22 TLB	96.75	0.00	4/28/2029	226	220	214
CONNECTICUT AVENU R02 2M2 144A	99.10	0.08	1/25/2042	5,120	4,976	5,067
CONNECTICUT AVENU R03 1M2 144A	96.76	0.07	12/25/2041	675	614	652
CONNECTICUT AVENU R04 1M2 144A	100.99	0.08	3/25/2042	1,570	1,516	1,583
CONNECTICUT AVENU R04 1M2 144A	102.12	0.09	5/25/2043	1,835	1,835	1,871
CONNECTICUT AVENU R05 1M2 144A	100.44	0.08	6/25/2043	1,060	1,060	1,065
CONNECTICUT AVENU R05 2M2 144A	99.63	0.08	4/25/2042	855	843	851
CONNECTICUT AVENU R06 2B1 144A	101.88	0.09	9/25/2039	1,223	1,221	1,244
CONTEGO CLO IV DAC 4X B1R REGS	104.42	0.05	1/23/2030	460	436	476
CONTEGO CLO IX DAC 9A B1 144A	104.45	0.05	1/24/2034	250	251	259
CONTINENTAL FINANCE C A B 144A	98.27	0.08	10/15/2030	935	935	913
COREBRIDGE FINANCIAL INC	95.68	0.07	12/15/2052	1,000	1,000	954
COVENANT CREDIT PART 1A D 144A	97.62	0.09	10/15/2029	3,525	3,386	3,373
CPI CG INC 144A	96.25	0.09	3/15/2026	481	481	451
CRATON HOLDINGS LLC	122.39	0.06	2/22/2041	7,000	7,000	8,568
CRESTWOOD MIDSTREAM PARTN 144A	93.38	0.06	2/1/2029	1,600	1,482	1,454
CROWN CITY CLO I 1A CR 144A	92.05	0.09	7/20/2034	500	432	452
CS AT1 CLAIMS US22546DAB29	4.00	0.00	12/31/2060	1,000	-	40
CSC HOLDINGS LLC 144A	44.50	0.05	12/1/2030	650	671	287
CSC HOLDINGS LLC 144A	67.69	0.03	2/15/2031	375	375	249
CSC HOLDINGS LLC 144A	69.95	0.04	12/1/2030	2,559	2,555	1,781
CSMC 2020-RPL5 TR RPL5 A1 144A	97.22	0.03	8/25/2060	361	338	350
CSMC TRUST 2016-NXSR NXSR ASB	95.32	0.04	12/15/2049	1,278	1,317	1,215
CUBIC 4/21 TLB	86.58	0.00	5/25/2028	228	226	195
CUBIC 4/21 TLC	86.58	0.00	5/25/2028	46	46	40
CUSHMAN & WAKEFIELD US BO 144A	90.50	0.07	5/15/2028	741	724	664

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
CVC CORDATUS LOAN 11A AR 144A	107.05	0.04	10/15/2031	1,100	1,335	1,168
CVC CORDATUS LOAN 18X CR REGS	101.96	0.06	7/29/2034	795	814	802
CVC CORDATUS LOAN 20A B1 144A	103.05	0.05	6/22/2034	250	279	257
CVC CORDATUS LOAN 3X DRR REGS	100.11	0.06	8/16/2032	1,120	1,101	1,109
CVC CORDATUS LOAN 7X DRR REGS	101.06	0.06	9/15/2031	790	721	794
CVC CORDATUS LOAN F 10X C REGS	103.00	0.05	1/27/2031	715	733	730
CVC CORDATUS LOAN F 10X D REGS	99.61	0.06	1/27/2031	1,005	1,085	989
CVC CORDATUS LOAN F 16X D REGS	104.94	0.08	6/17/2032	395	396	413
CVC CORDATUS LOAN F 22X D REGS	98.79	0.07	12/15/2034	1,030	984	1,014
CVS HEALTH CORP	99.57	0.05	1/30/2031	500	498	496
DAE AVIATION (STANDARD AERO) 2	99.04	0.00	4/6/2026	386	386	382
DAVITA INC 144A	85.83	0.05	6/1/2030	1,003	1,008	857
DBGS 2018-5BP MORTG 5BP A 144A	92.96	0.06	6/15/2033	1,500	1,493	1,390
DBGS 2019-1735 MOR 1735 A 144A	81.37	0.04	4/10/2037	1,300	1,226	1,054
DEER PARK CLO DAC 1X CR REGS	101.03	0.06	10/15/2034	1,020	876	1,018
DELL EQUIPMENT FINAN 1 A2 144A	99.47	0.02	8/23/2027	249	249	247
DELTA AIR LINES INC / SKY 144A	97.01	0.05	10/20/2028	1,600	1,600	1,537
DENALI WATER 3/21 COV-LITE TLB	88.75	0.00	3/25/2028	1,076	1,065	955
DETROIT MI RETIREMENT SYS FUND	100.00	0.05	6/15/2024	29	27	29
DETROIT MI RETIREMENT SYS FUND	100.00	0.05	6/15/2025	103	88	103
DEUCE FINCO PLC 144A	107.75	0.06	6/15/2027	750	1,063	806
DEUTSCHE BANK AG/NEW YORK NY	95.34	0.04	11/26/2025	1,900	1,915	1,804
DEUTSCHE BANK AG/NEW YORK NY	98.87	0.06	7/14/2026	1,400	1,398	1,344
DHANANI 6/18 TLB	99.00	0.00	6/10/2027	1,227	1,203	1,211
DIAMOND CLO 2018-1 L 1A E 144A	99.02	0.13	7/22/2030	1,510	1,512	1,458
DIAMOND CLO 2019-1 1A CR 144A	99.60	0.08	4/25/2029	421	421	414
DIAMOND CLO 2019-1 L 1A E 144A	99.52	0.14	4/25/2029	2,570	2,555	2,494
DRYDEN 37 SENIOR LO 37A Q 144A	73.70	0.00	1/15/2031	8,350	6,531	6,154
DRYDEN 41 SENIOR 41A SUB 144A	18.66	0.00	4/15/2031	1,200	1,024	224
DRYDEN 46 EURO C 46A B1RR 144A	103.78	0.05	4/15/2034	265	311	272
DRYDEN 46 EURO CL 46A CRR 144A	103.23	0.06	4/15/2034	250	293	255
DRYDEN 48 EURO CL 48X C1R REGS	101.83	0.06	10/15/2032	140	163	141
DRYDEN 54 SENIOR LO 54A B 144A	98.76	0.07	10/19/2029	275	268	268
DRYDEN 55 CLO LTD 55A C 144A	96.11	0.07	4/15/2031	250	239	236
DRYDEN 56 EURO CLO 56X E REGS	95.42	0.08	1/15/2032	1,355	1,531	1,268
DRYDEN 59 EURO CLO 59X C1 REGS	102.06	0.05	5/15/2032	1,275	1,295	1,292
DRYDEN 59 EURO CLO 59X D1 REGS	97.11	0.06	5/15/2032	2,045	2,170	1,969
DRYDEN 89 EURO CLO 89A B1 144A	104.13	0.05	10/18/2034	420	488	433
DYAL CAP PARTNERS IV ISSUER A	76.07	0.04	2/22/2041	845	845	632
DYAL CAP PARTNERS IV ISSUER B	76.07	0.04	2/22/2041	455	455	340
EATON VANCE CLO 201 1RA C 144A	96.22	0.08	7/15/2030	1,115	1,088	1,055
EATON VANCE LTD DURAT INC	9.36	0.00		15	167	136
EDISON INTERNATIONAL	105.15	0.07	11/15/2029	900	892	938
EG GLOBAL FINANCE PLC REGS	103.21	0.04	2/7/2025	1,848	2,141	1,897
EISNER ADVISORY/EISNERAMPER 8/	99.75	0.00	12/31/2024	115	114	115
EISNER ADVISORY/EISNERAMPER 9/	99.75	0.00	7/28/2028	1,004	974	990
ELEVATION CLO 2021 14A D2 144A	89.06	0.11	10/20/2034	4,000	3,875	3,480
ELEVATION CLO 2021- 3A CR 144A	95.64	0.08	1/25/2035	2,040	1,994	1,922
ELEVATION CLO 2021- 3A DR 144A	94.72	0.09	1/25/2035	3,255	3,222	3,029
ELLINGTON CLO I LTD 1A CR 144A	97.24	0.09	10/15/2029	395	390	377
ELLINGTON CLO I LTD 1A DR 144A	90.43	0.09	10/15/2029	2,100	2,046	1,860
ELLINGTON CLO II LTD 2A D 144A	92.82	0.09	2/15/2029	1,790	1,739	1,641
ELLINGTON CLO IV LT 4A D1 144A	97.92	0.11	4/15/2029	4,845	4,806	4,633
ELMWOOD CLO V LTD 2A CR 144A	96.37	0.08	10/20/2034	310	304	294
ENDO LUXEMBOURG FINANCE C 144A	74.00	0.06	4/1/2029	500	500	370
ENDO PHARMACEUTICALS 3/21 TLB	75.20	0.00	3/10/2028	889	880	658
ENERGY TRANSFER LP	100.65	0.06	2/15/2033	1,550	1,548	1,511
ENVIRI CORP 144A	87.04	0.06	7/31/2027	425	435	360
ÉORINOCO FUNDING LLC	100.00	0.00	12/31/2024	5,250	5,250	5,237
EPR PROPERTIES	89.42	0.05	4/15/2028	2,100	2,063	1,856
EQUINIX INC	81.37	0.03	5/15/2031	1,300	1,294	1,054
EQUITABLE HOLDINGS INC	16.12	0.00		16	389	251
EQUITABLE HOLDINGS INC	92.87	0.05	12/31/2049	3,150	3,150	2,918
EURO-BUND FUTURE (EUX)	145.91	0.00	9/7/2023	(0)	-	59
EURO-BUXL 30Y BND FUTURE (EUX)	152.30	0.00	9/7/2023	(0)	-	(7)
EURO-GALAXY III C 3A CRRR 144A	104.58	0.06	4/24/2034	665	807	688

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EURO-GALAXY III C 3X CRRR REGS	104.58	0.06	4/24/2034	165	166	171
EURO-GALAXY IV CLO 4X BRR REGS	103.16	0.05	7/30/2034	150	154	153
EURO-GALAXY V CLO 5A BRR 144A	104.43	0.05	2/15/2034	305	371	316
EURO-GALAXY V CLO 5A CRR 144A	103.76	0.06	2/15/2034	2,120	1,885	2,183
EURO-GALAXY V CLO 5X CRR REGS	103.76	0.06	2/15/2034	430	373	443
EURO-GALAXY VII CL 7A B1R 144A	103.62	0.05	7/25/2035	485	583	498
EURO-GALAXY VII CLO 7A CR 144A	103.47	0.06	7/25/2035	470	565	481
EURO-GALAXY VII CLO 7X CR REGS	103.47	0.06	7/25/2035	1,075	951	1,100
EURO-GALAXY VII CLO 7X DR REGS	101.38	0.07	7/25/2035	955	1,010	955
EUROSAIL-UK 2007-3 3X A3A REGS	126.15	0.06	6/13/2045	387	453	487
EVERGREEN ACQCO 1 LP / TV 144A	103.41	0.10	4/26/2028	950	938	945
EXPRESS OIL/MAVIS TIRE 4/21 TL	99.00	0.00	5/4/2028	374	373	371
EXTELL - DEER VALLEY RESORTS L	85.97	0.06	10/1/2055	4,500	4,500	3,814
EXTELL - HARD ROCK NYC	81.04	0.00	3/1/2050	3,750	3,750	2,989
FAGE INTERNATIONAL SA / F 144A	94.17	0.06	8/15/2026	351	328	323
FAIR OAKS LOAN FUND 1X CR REGS	103.84	0.06	4/15/2034	1,165	1,016	1,195
FAIR OAKS LOAN FUND 1X DR REGS	101.72	0.07	4/15/2034	720	710	721
FAIR OAKS LOAN FUND 3A CR 144A	102.52	0.06	10/15/2034	285	330	289
FAIR OAKS LOAN FUND 3X CR REGS	102.52	0.06	10/15/2034	115	114	116
FAIR OAKS LOAN FUND 3X DR REGS	98.59	0.07	10/15/2034	575	557	559
FALCON AEROSPACE LTD 1 A 144A	94.23	0.05	2/15/2042	467	467	439
FALCON AEROSPACE LTD 1 B 144A	87.53	0.06	2/15/2042	555	553	485
FANNIE MAE CONNEX R02 2M2 144A	97.32	0.07	11/25/2041	860	832	836
FEDERAL AGRICULTURAL MORTGAGE	22.61	0.00		36	900	801
FERTITTA ENTERTAINMENT LL 144A	87.75	0.05	1/15/2029	1,650	1,650	1,413
FHLMC POOL #QD-8103	81.73	0.02	3/1/2052	9,145	8,707	7,459
FHLMC POOL #QD-9615	91.27	0.04	4/1/2052	96	89	87
FHLMC POOL #QF-3905	91.16	0.04	11/1/2052	482	441	438
FHLMC POOL #RA-5949	94.29	0.04	5/1/2052	931	926	875
FHLMC POOL #RA-7399	94.05	0.04	5/1/2052	1,298	1,285	1,217
FHLMC POOL #RA-7561	94.44	0.04	6/1/2052	2,728	2,738	2,567
FHLMC POOL #RA-9057	98.11	0.05	5/1/2053	198	197	194
FHLMC POOL #SD-2313	100.03	0.06	2/1/2053	3,192	3,186	3,178
FHLMC POOL #SD-2524	94.10	0.04	10/1/2052	100	96	93
FHLMC POOL #SD-2608	91.18	0.04	3/1/2053	518	475	471
FHLMC POOL #SD-2654	98.08	0.05	4/1/2053	277	276	271
FHLMC POOL #SD-3039	98.37	0.05	6/1/2053	3,235	3,176	3,169
FHLMC POOL #SD-8329	98.04	0.05	5/1/2053	8,685	8,649	8,479
FHLMC MULTICLASS MTG 3201 SG	8.77	0.01	8/15/2036	522	76	45
FHLMC MULTICLASS MTG 3666 FC	98.74	0.06	5/15/2040	127	127	125
FHLMC MULTICLASS MTG 3828 SY	70.17	0.00	2/15/2041	30	31	21
FHLMC MULTICLASS MTG K065 A1	96.23	0.03	10/25/2026	1,219	1,244	1,170
FIDELITY GRAND HARB 1X DE REGS	100.91	0.08	3/15/2032	1,540	1,602	1,548
FIDELITY GRAND HARBO 1A C 144A	103.46	0.06	10/15/2034	250	290	255
FINANCE OF AMERICA HB2 M2 144A	90.93	0.06	8/1/2032	1,000	979	908
FIRST EAGLE CLARENDO 1A E 144A	99.90	0.12	1/25/2027	733	733	716
FIRST HORIZON ALTERNAT FA8 1A7	42.65	0.06	2/25/2037	987	545	416
FIRST NLC TRUST 2007 1 A1 144A	50.39	0.05	8/25/2037	1,150	727	578
FIRST NLC TRUST 2007 1 A4 144A	50.41	0.06	8/25/2037	1,157	756	582
FIRST REPUBLIC BANK/CA	0.01	0.00		94	2,339	1
FIRST REPUBLIC BANK/CA	0.01	0.00		7	184	0
FIRSTDIGITAL COMMUNICATIONS LL	97.62	0.00	12/16/2026	950	943	927
FIRSTENERGY CORP	94.91	0.04	7/15/2027	1,300	1,296	1,209
FIRSTKEY HOMES 20 SFR2 F3 144A	90.63	0.03	10/19/2037	800	710	724
FIRSTKEY HOMES 20 SFR2 G1 144A	91.47	0.04	10/19/2037	1,300	1,172	1,187
FIRSTKEY HOMES 20 SFR2 G2 144A	92.03	0.05	10/19/2037	1,300	1,187	1,194
FIRSTKEY REVOLVING TR 2021-A	98.36	0.00	11/30/2058	3,150	3,150	3,093
FITZCARRALDO FUNDING LLC	102.85	0.06	12/31/2049	6,000	6,000	6,148
FIVE GUYS FUNDING L 1A A2 144A	97.53	0.05	7/25/2047	1,970	1,851	1,905
FIVE GUYS HOLDINGS 1A A2 144A	80.86	0.02	7/25/2051	893	727	718
FLORA FOOD 3/18 (USD) COV-LITE	99.08	0.00	7/2/2025	967	925	922
FLORIDA POWER & LIGHT CO	97.95	0.04	5/15/2028	900	899	877
FNMA POOL #0909230	98.88	0.05	9/1/2023	1	1	1
FNMA POOL #0AB9663	90.30	0.03	6/1/2043	1,088	1,055	980
FNMA POOL #0AL1378	99.59	0.06	5/1/2024	0	0	0
FNMA POOL #0ALS548	101.21	0.05	5/1/2038	327	345	330

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
FNMA POOL #0AT5096	90.30	0.03	4/1/2043	73	71	66
FNMA POOL #0BX9985	98.04	0.05	4/1/2053	1,997	2,001	1,950
FNMA POOL #0BY0191	98.05	0.05	5/1/2053	1,398	1,401	1,365
FNMA POOL #0CB3242	88.10	0.03	4/1/2052	2,982	2,926	2,620
FNMA POOL #0CB3783	94.46	0.04	6/1/2052	2,083	2,094	1,960
FNMA POOL #0CB6241	96.24	0.05	5/1/2053	197	193	189
FNMA POOL #0CB6320	99.65	0.06	5/1/2053	12,362	12,480	12,262
FNMA POOL #0FS1834	94.30	0.04	5/1/2052	944	938	887
FNMA POOL #0FS2133	94.82	0.04	6/1/2052	1,762	1,783	1,665
FNMA POOL #0FS2444	94.95	0.04	7/1/2052	2,149	2,182	2,034
FNMA POOL #0FS3097	94.57	0.04	10/1/2052	96	93	90
FNMA POOL #0FS3955	91.35	0.04	8/1/2052	99	92	90
FNMA GTD REMIC P/T 03-W6 F	98.47	0.06	9/25/2042	76	73	75
FNMA GTD REMIC P/T 06-115 ES	105.44	0.06	12/25/2036	84	138	88
FNMA GTD REMIC P/T 06-116 S	7.57	0.01	12/25/2036	209	28	16
FNMA GTD REMIC P/T 07-3 SH	5.91	0.01	2/25/2037	125	15	7
FNMA GTD REMIC P/T 07-39 PI	7.83	0.02	5/25/2037	112	15	9
FNMA GTD REMIC P/T 09-106 SL	5.27	0.01	1/25/2040	563	73	30
FNMA GTD REMIC P/T 09-106 SN	6.44	0.01	1/25/2040	867	128	56
FNMA GTD REMIC P/T 09-87 CS	7.44	0.01	11/25/2039	1,170	149	87
FNMA GTD REMIC P/T 11-40 SX	61.82	0.00	11/25/2040	6	6	4
FNMA GTD REMIC P/T 11-60 OA	82.42	0.00	8/25/2039	176	163	145
FNMA GTD REMIC P/T 12-123 LF	97.97	0.06	11/25/2042	157	155	154
FNMA GTD REMIC P/T 15-87 BF	96.51	0.05	12/25/2045	518	515	500
FONTAINEBLEAU MIAM FBLU F 144A	92.57	0.04	12/10/2036	635	591	586
FONTAINEBLEAU MIAM FBLU G 144A	91.59	0.04	12/10/2036	1,865	1,719	1,702
FONTAINEBLEAU VEGAS UNFUNDED	100.00	0.02	9/30/2025	2,750	2,750	2,739
FORESEA HOLDING SA REGS	88.86	0.08	6/15/2030	114	118	101
FORSEA HLDG S A NPV	19.20	0.00		10	206	191
FORSEA HLDGS S A	19.20	0.00		1	23	21
FORTREA HOLDINGS INC 144A	102.36	0.08	7/1/2030	100	100	102
FORTRESS CREDIT O 9A A2TR 144A	97.13	0.07	10/15/2033	1,000	930	956
FORTRESS CREDIT OPP 9A CR 144A	94.86	0.08	10/15/2033	2,600	2,592	2,421
FORTRESS CREDIT OPP 9A DR 144A	88.76	0.10	10/15/2033	1,250	1,250	1,085
FR REFUEL 11/21 COV-LITE TL	96.50	0.00	11/8/2028	868	860	837
FRANCHISE GROUP 2/23 INCREMENT	92.25	0.00	3/10/2026	1,646	1,564	1,491
FRAPORT AG FRANKFURT AIRP REGS	96.23	0.02	3/31/2028	1,200	1,414	1,149
FREDDIE MAC MILITA R1 XA1 144A	6.40	0.01	11/25/2055	23,637	1,864	1,509
FREDDIE MAC MILITA R1 XA3 144A	5.78	0.01	11/25/2052	34,294	2,362	1,979
FREDDIE MAC STAC DNA2 M1B 144A	98.81	0.07	2/25/2042	2,045	1,916	2,018
FREDDIE MAC STACR DNA2 B1 144A	99.00	0.08	2/25/2050	270	259	267
FREDDIE MAC STACR DNA3 M2 144A	98.09	0.07	10/25/2033	4,510	4,357	4,418
FREDDIE MAC STACR DNA5 B1 144A	98.26	0.08	1/25/2034	815	794	800
FREDDIE MAC STACR DNA7 M2 144A	96.35	0.07	11/25/2041	3,365	3,214	3,223
FREDDIE MAC STACR HQA1 M2 144A	98.51	0.07	8/25/2033	1,496	1,444	1,471
FREDDIE MAC STACR HQA2 M2 144A	97.00	0.07	12/25/2033	2,240	2,136	2,170
FREDDIE MAC STACR HQA3 B1 144A	100.00	0.08	9/25/2049	2,515	2,498	2,512
FREDDIE MAC STRU DNA2 M1B 144A	100.37	0.08	4/25/2043	900	900	902
FREMONT HOME LOAN TRUST D 2A4	35.53	0.06	11/25/2036	5,074	1,835	1,798
FS RIALTO 2021-FL3 FL3 D 144A	90.71	0.08	11/16/2036	3,500	3,500	3,164
FS RIALTO 2022-FL5 FL5 C 144A	98.60	0.09	6/19/2037	600	594	589
FS RIALTO 2022-FL6 FL6 C 144A	99.46	0.09	8/17/2037	1,000	995	991
FS RIALTO FL2 C 144A	93.23	0.07	5/16/2038	1,000	926	929
FS RIALTO FL2 D 144A	92.27	0.08	5/16/2038	1,000	1,000	919
GAIA AVIATION LTD 1 A 144A	87.40	0.04	12/15/2044	1,879	1,456	1,639
GALAXY XIX CLO LT 19A BRR 144A	95.98	0.07	7/24/2030	1,330	1,261	1,259
GALAXY XXI CLO LTD 21A DR 144A	93.85	0.08	4/20/2031	750	713	692
GALAXY XXIV CLO LTD 24X D REGS	92.89	0.08	1/15/2031	1,600	1,453	1,460
GALAXY XXVIII CLO L 28A B 144A	97.58	0.07	7/15/2031	1,060	1,013	1,019
GALLATIN CLO IX 201 1A D1 144A	99.08	0.09	1/21/2028	665	660	648
GAM RE-REMIC TR FRR2 BK78 144A	89.76	0.02	9/27/2051	171	137	153
GAM RE-REMIC TR FRR2 CK44 144A	86.95	0.00	9/27/2051	158	130	137
GAM RE-REMIC TR FRR2 CK78 144A	70.82	0.00	9/27/2051	108	68	76
GAM RE-REMIC TR FRR2 D730 144A	86.28	0.00	9/27/2051	128	106	110
GAM RE-REMIC TR FRR2 DK49 144A	83.69	0.00	9/27/2051	125	98	105
GAM RE-REMIC TRUS FRR1 1C 144A	66.92	0.00	11/29/2050	150	106	100

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GAM RE-REMIC TRUS FRR1 1D 144A	64.97	0.00	11/29/2050	223	151	145
GAM RE-REMIC TRUS FRR1 2C 144A	64.43	0.00	11/29/2050	162	108	104
GCAT 2022-NQM5 TR NQM5 A3 144A	96.88	0.06	8/25/2067	917	865	884
GCAT 2023-NQM2 TR NQM2 A3 144A	98.91	0.07	11/25/2067	1,515	1,515	1,490
GEORGIA POWER CO	97.85	0.05	5/16/2028	600	599	583
GIBSON BRANDS 6/21 COV-LITE TL	80.00	0.00	6/25/2028	839	832	654
GIES LLC	86.28	0.08	11/30/2024	9,000	9,000	7,691
GLAM MILHSG FEE LLC	86.39	0.00	12/30/2059	1,173	1,173	799
G-LAM MILHSG FEE LLC	79.29	0.08	11/30/2024	8,521	8,521	6,756
GLAMM MILHSG FEE LLC SUB	100.00	0.00	12/31/2059	783	0	783
GLOBAL ATLANTIC FIN CO 144A	70.88	0.05	10/15/2051	2,150	2,150	1,503
GLOBAL PARTNERS LP / GLP FINANCING	92.88	0.07	1/15/2029	825	773	740
GLP CAPITAL LP / GLP FINANCING	86.41	0.04	1/15/2031	2,930	2,780	2,478
GLP CAPITAL LP / GLP FINANCING	95.23	0.05	1/15/2029	2,950	3,062	2,737
GNMA POOL #0427475	99.81	0.08	6/15/2029	3,350	3,419	3,321
GNMA POOL #0550657	102.09	0.06	9/15/2035	2,320	2,313	2,358
GNMA POOL #0569159	102.99	0.07	3/15/2032	149	156	152
GNMA POOL #0569684	104.02	0.06	2/15/2032	129	136	133
GNMA POOL #0569704	104.02	0.06	2/15/2032	201	212	208
GNMA POOL #0570518	101.92	0.06	1/15/2032	143	151	145
GNMA POOL #0574466	102.00	0.07	3/15/2032	113	119	114
GNMA POOL #0587074	102.05	0.06	5/15/2032	180	189	183
GNMA POOL #0606774	100.48	0.06	4/15/2033	8	9	8
GNMA POOL #0616263	100.45	0.06	2/15/2034	10	11	10
GNMA POOL #0645500	101.40	0.06	10/15/2035	6	7	6
GNMA POOL #0648388	100.93	0.06	11/15/2035	12	14	12
GNMA POOL #0651788	102.09	0.06	4/15/2036	1,496	1,469	1,520
GNMA POOL #0651789	102.09	0.06	4/15/2036	834	819	847
GNMA POOL #0651940	101.59	0.06	5/15/2036	466	456	471
GNMA POOL #0782570	102.79	0.06	2/15/2039	16	18	17
GNMA POOL #0784877	87.51	0.03	2/15/2048	75	76	66
GNMA POOL #0A88428	87.53	0.03	3/15/2043	130	131	114
GNMA POOL #0AD0999	87.52	0.03	5/15/2043	157	158	137
GNMA POOL #0AD1612	87.54	0.03	1/15/2043	596	600	520
GNMA POOL #0AE9873	87.52	0.03	6/15/2043	136	137	119
GNMA POOL #0AF0030	87.52	0.03	5/15/2043	75	75	65
GNMA POOL #0AF0031	87.52	0.03	6/15/2043	149	150	130
GNMA POOL #0AF0083	87.53	0.03	7/15/2043	79	79	69
GNMA POOL #0AF0084	87.53	0.03	6/15/2043	95	95	83
GNMA POOL #0AK8998	90.09	0.03	7/15/2045	46	46	41
GNMA POOL #0AU1958	87.51	0.03	10/15/2046	215	207	187
GNMA POOL #0BK5550	89.59	0.03	10/15/2049	276	293	247
GNMA POOL #0BO9513	87.51	0.03	12/15/2049	1,203	1,211	1,050
GNMA POOL #0BP6229	89.62	0.03	11/15/2049	211	224	189
GNMA POOL #0BQ0214	87.51	0.03	9/15/2049	570	574	498
GNMA GTD REMIC P/T 13-H10 FS	100.10	0.06	4/20/2063	412	420	412
GNMA GTD REMIC P/T 15-H09 FA	98.42	0.05	4/20/2065	8,810	8,799	8,658
GNMA GTD REMIC P/T 15-H11 FC	98.79	0.06	5/20/2065	4,039	4,017	3,983
GNMA GTD REMIC P/T 15-H12 FB	98.94	0.06	5/20/2065	4,409	4,400	4,355
GNMA GTD REMIC P/T 15-H14 FA	99.17	0.06	6/20/2065	7,424	7,385	7,349
GNMA GTD REMIC P/T 15-H14 FB	99.44	0.06	5/20/2065	2,136	2,133	2,121
GNMA GTD REMIC P/T 15-H15 FB	99.16	0.06	6/20/2065	5,854	5,844	5,795
GNMA GTD REMIC P/T 15-H15 FC	99.02	0.06	6/20/2065	3,435	3,425	3,396
GNMA GTD REMIC P/T 15-H16 FM	98.97	0.06	7/20/2065	4,510	4,501	4,455
GNMA GTD REMIC P/T 15-H20 FB	99.01	0.05	8/20/2065	1,061	1,059	1,049
GNMA GTD REMIC P/T 16-H11 F	99.13	0.06	5/20/2066	1,066	1,063	1,055
GNMA GTD REMIC P/T 16-H15 FA	99.52	0.06	7/20/2066	1,444	1,440	1,434
GNMA GTD REMIC P/T 16-H18 FA	99.31	0.05	8/20/2066	1,100	1,095	1,091
GNMA GTD REMIC P/T 17-H16 KF	99.29	0.06	8/20/2067	1,037	1,047	1,027
GNMA GTD REMIC P/T 22-H26 DF	100.12	0.06	12/20/2072	404	404	405
GNMA II POOL #0MA5653	99.65	0.05	12/20/2048	1,246	1,323	1,236
GOLDENTREE LOAN MAN 9A D 144A	92.97	0.08	1/20/2033	1,250	1,250	1,142
GOLDMAN SACHS GROUP INC/THE	101.63	0.07	10/28/2027	400	420	402
GOLUB CAPITAL PARTN 36A C 144A	93.67	0.07	2/5/2031	2,000	2,000	1,850
GOLUB CAPITAL PARTN 48A D 144A	95.43	0.09	4/17/2033	695	647	650
GOLUB CAPITAL PARTN 49A D 144A	89.33	0.09	8/26/2033	1,750	1,750	1,531

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
GORES PIPE LLC	100.00	0.08	11/30/2024	18,202	18,202	18,202
G-PIPE LLC	100.00	0.08	11/30/2024	116	116	116
G-PIPE LLC	1,639.84	0.08	11/30/2024	89	89	1,467
G-PUFF 2 LLC FUNDED	104.14	0.00	12/31/2025	7,500	7,500	7,811
GRAFTECH GLOBAL ENTERPRIS 144A	99.25	0.10	12/15/2028	1,600	1,559	1,586
GREAT LAKES CLO 201 1A CR 144A	98.75	0.08	10/15/2029	435	435	422
GREAT LAKES DREDGE & DOCK 144A	83.52	0.05	6/1/2029	1,350	1,280	1,122
GREAT WOLF TRUST 2 WOLF E 144A	97.04	0.08	12/15/2036	2,965	2,883	2,866
GREYSTONE CRE NOTES FL2 A 144A	98.66	0.07	9/15/2037	676	676	665
GREYWOLF CLO III L 3RA BR 144A	97.91	0.08	4/15/2033	565	558	545
GREYWOLF CLO VI LTD 1A A2 144A	98.26	0.07	4/26/2031	250	243	242
GRIFOLS SA 144A	86.79	0.05	10/15/2028	650	650	558
GS MORTGAGE SECURI DUNE E 144A	93.80	0.08	12/15/2036	2,000	2,000	1,869
GS MORTGAGE SECURI UPTN E 144A	85.58	0.03	2/10/2037	2,000	2,004	1,706
GSAA HOME EQUITY TRUST 2 9 A2A	52.08	0.07	10/25/2037	1,540	1,099	794
GSAA HOME EQUITY TRUST 20 7 A4	95.60	0.06	7/25/2037	116	104	111
GSAA TRUST 3 1A2	30.37	0.06	3/25/2047	3,085	961	934
GSAMP TRUST 2004-FM2 FM2 M1	94.68	0.06	1/25/2034	960	952	908
GSR MORTGAGE LOAN TRUS AR6 2A1	94.17	0.04	9/25/2035	130	122	122
GUGGENHEIM CLO 201 1A SUB 144A	51.01	0.00	10/15/2032	6,700	5,829	3,418
GYP HOLDINGS III CORP 144A	88.00	0.05	5/1/2029	840	840	733
HALCYON LOAN ADVISOR 2X B REGS	98.15	0.08	1/17/2030	330	324	318
HALSEYPOINT CLO 3 3A A1A 144A	99.17	0.07	11/30/2032	1,300	1,300	1,274
HALSEYPOINT CLO II 2A A1 144A	99.34	0.07	7/20/2031	1,364	1,365	1,338
HALSEYPOINT CLO II L 2A D 144A	94.50	0.09	7/20/2031	2,770	2,582	2,561
HAMILTON PROJECTS 6/20 TLB	98.88	0.00	6/17/2027	70	69	69
HANESBRANDS 2/23 TLB	100.25	0.00	3/8/2030	1,496	1,481	1,500
HANESBRANDS INC 144A	100.79	0.09	2/15/2031	650	650	633
HARBORVIEW MORTGAGE LOA 1 2A1A	89.49	0.06	3/19/2037	1,269	1,155	1,133
HARBOURVEST STRUCTURED SOLUTIO	100.00	0.00	10/5/2025	1,736	1,736	1,736
HARBOURVEST STRUCTURED SOLUTIO	109.10	0.00	10/5/2025	1,000	1,159	1,091
HARVEST CLO XII D 12X B1R REGS	104.76	0.05	11/18/2030	135	129	141
HARVEST CLO XII DA 12X CR REGS	103.63	0.05	11/18/2030	160	162	165
HARVEST CLO XIX DAC 19X D REGS	98.53	0.06	4/14/2031	1,560	1,641	1,516
HARVEST CLO XVI D 16A ARR 144A	106.51	0.04	10/15/2031	1,500	1,818	1,584
HARVEST CLO XX DAC 20A AR 144A	106.88	0.04	10/20/2031	1,100	1,338	1,166
HARVEST CLO XXIII 23A CE 144A	102.61	0.06	10/20/2032	720	717	731
HARVEST CLO XXV D 25A B1R 144A	104.19	0.05	10/21/2034	250	288	258
HARVEST CLO XXV DA 25A CR 144A	103.03	0.06	10/21/2034	250	288	255
HARVEST CLO XXVII D 27X D REGS	98.17	0.07	7/15/2034	610	584	590
HAWAIIAN BRAND INTELLECTU 144A	94.64	0.06	1/20/2026	1,000	981	935
HAYFIN EMERALD CLO 2A B1R 144A	103.57	0.05	5/27/2034	435	521	448
HCA INC	99.10	0.05	6/1/2028	200	200	197
HCA INC	99.78	0.06	6/1/2033	300	300	297
HEALTHCARE REALTY HOLDINGS LP	94.85	0.04	5/1/2025	1,200	1,199	1,130
HEALTHCHANNELS 4/18 COV-LITE	71.25	0.00	3/27/2025	959	844	683
HELP AT HOME 10/20 (DDTL 2) DE	97.00	0.00	10/22/2027	34	34	33
HELP AT HOME 10/20 TL	97.00	0.00	10/22/2027	272	270	264
HENLEY CLO I DAC 1A CR 144A	103.42	0.06	7/25/2034	310	370	317
HENLEY CLO I DAC 1X DR REGS	99.06	0.07	7/25/2034	1,015	971	993
HENLEY CLO III DAC 3A B1R 144A	104.06	0.05	12/25/2035	250	282	258
HENLEY CLO III DAC 3A ER 144A	97.98	0.10	12/25/2035	1,880	2,095	1,806
HENLEY CLO IV DAC 4A C 144A	102.98	0.06	4/25/2034	380	461	387
HENLEY CLO V DAC 5A C 144A	102.84	0.06	10/25/2034	250	296	254
HENLEY CLO VI DAC 6X D REGS	99.67	0.07	6/10/2034	630	650	617
HIGGINBOTHAM 12/21 DELAYED TL	98.88	0.00	11/25/2026	190	190	188
HIGGINBOTHAM 12/21 TL	98.88	0.00	11/25/2026	747	738	738
HIGHBRIDGE LOAN 2014 A2R 144A	98.92	0.07	7/18/2029	420	413	409
HIGHBRIDGE LOAN MANA 18 B 144A	95.75	0.07	7/18/2031	1,765	1,730	1,664
HIGHTOWER 4/21 COV-LITE TLB	97.13	0.00	4/21/2028	237	235	230
HISPANIC FOOD 8/22 COV-LITE TL	98.85	0.00	8/1/2029	199	195	197
HOLLY ENERGY PARTNERS LP 144A	98.78	0.06	4/15/2027	150	149	146
HOME POINT CAPITAL INC 144A	89.66	0.05	2/1/2026	950	952	832
HOST HOTELS & RESORTS LP	84.67	0.04	9/15/2030	3,110	3,072	2,601
HOTWIRE FUNDING LLC 1 C 144A	82.85	0.04	11/20/2051	1,000	981	827
HOTWIRE FUNDING LLC 1A C 144A	95.42	0.09	5/20/2053	2,450	2,359	2,331

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
HPS LOAN MANAGEM 2016 A2R 144A	98.18	0.07	7/19/2030	365	353	353
HPS LOAN MANAGEME 16 A1RR 144A	97.97	0.07	4/20/2034	250	244	242
HPS LOAN MANAGEMENT 18 A2 144A	98.56	0.07	10/15/2030	460	460	447
HPS LOAN MANAGEMENT 18 C 144A	95.41	0.08	10/15/2030	2,620	2,466	2,458
HSBC HOLDINGS PLC	97.73	0.05	8/11/2033	600	575	574
HSBC HOLDINGS PLC	102.39	0.06	3/9/2034	600	615	603
HSBC HOLDINGS PLC	105.51	0.07	11/3/2028	1,200	1,231	1,252
HUB INTERNATIONAL LTD 144A	103.39	0.07	6/15/2030	175	175	181
HULL STREET CLO LTD 1A D 144A	99.76	0.09	10/18/2026	1,213	1,198	1,188
HUNT COS INC 144A	79.40	0.05	4/15/2029	1,850	1,850	1,448
HUNT MH BORROWER LLC 144A	83.28	0.05	4/15/2029	7,500	7,500	6,237
HYATT HOTELS CORP	99.89	0.06	4/23/2030	570	576	563
HYPNOS HOLDCO COLLATERAL LOAN	100.00	0.05	9/27/2031	8,625	8,625	8,592
HYPNOS HOLDCO LLC INTERESTS	111.30	0.00	12/31/2049	2,875	2,875	3,200
ICG US CLO 2018-1 L 1A A1 144A	99.10	0.07	4/21/2031	1,330	1,293	1,301
ILLUMINATE BUYER LLC / IL 144A	87.14	0.09	7/1/2028	275	275	227
ILPEA PARENT 6/21 TL	98.38	0.00	6/18/2028	336	332	330
IMAGEFIRST 4/21 COV-LITE TL	97.25	0.00	4/27/2028	701	697	682
INEOS FINANCE PLC 144A	107.00	0.07	5/15/2028	1,250	1,345	1,304
ING GROEP NV	93.80	0.04	3/28/2028	1,600	1,600	1,484
INTEGRATED POWER SERVICES 11/2	97.05	0.00	11/22/2028	296	294	287
INVESCO EURO CLO I 1X BRE REGS	103.23	0.05	7/15/2031	1,115	1,096	1,140
INVESCO EURO CLO IV 4X C REGS	101.12	0.06	4/15/2033	710	637	709
IRON MOUNTAIN INC 144A	85.93	0.05	2/15/2031	1,400	1,388	1,179
IRON MOUNTAIN INC 144A	89.45	0.06	7/15/2032	2,350	2,350	2,041
ITT HOLDINGS LLC 144A	84.25	0.07	8/1/2029	3,350	3,350	2,732
IVIRON FUNDING CL UNFUNDED	100.00	0.00	10/31/2027	2,250	2,250	2,250
IVIRON FUNDING EQUITY UNFUNDED	100.00	0.00	10/31/2027	750	750	750
JACKSON FINANCIAL INC	24.76	0.00		22	550	545
JACKSON FINANCIAL INC	77.59	0.03	11/23/2031	475	382	367
JAMESTOWN CLO VI- 6RA A2B 144A	97.76	0.07	4/25/2030	400	391	386
JAPAN BANK FOR INTERNATIONAL C	93.13	0.03	7/21/2027	1,700	1,685	1,561
JAPAN INTERNATIONAL COOPERATIO	92.15	0.03	4/27/2027	3,700	3,681	3,391
JB POINDEXTER & CO INC 144A	97.77	0.07	4/15/2026	1,456	1,443	1,402
JBS USA LUX SA / JBS USA 144A	70.08	0.04	2/2/2052	600	433	410
JBS USA LUX SA / JBS USA 144A	82.00	0.04	12/1/2031	350	350	286
JEFFERIES FINANCE LLC / J 144A	81.99	0.05	8/15/2028	2,200	2,200	1,762
JELD-WEN INC 144A	101.05	0.06	5/15/2025	900	901	902
JERSEY MIKE'S FUND 1A A2I 144A	86.78	0.03	2/15/2052	1,443	1,222	1,247
JFIN CLO 2012 LTD 1A DR 144A	99.57	0.12	7/20/2028	2,435	2,414	2,368
JFIN CLO 2012 LTD 1X DR REGS	99.57	0.12	7/20/2028	500	498	486
JFIN CLO 2015-II LT 2A ER 144A	98.45	0.12	10/17/2026	1,210	1,208	1,163
JFIN CLO 2017 LTD 1A D 144A	99.70	0.09	4/24/2029	335	312	328
JOL AIR LTD 1 A 144A	88.51	0.04	4/15/2044	451	395	398
JONES DESLAURIERS INSURAN 144A	100.31	0.11	12/15/2030	700	682	699
JONES DESLAURIERS/NAVACORD 3/2	72.93	0.00	3/26/2028	1,241	979	896
JP MORGAN MORTGAG INV1 B4 144A	87.10	0.05	10/25/2049	1,414	1,257	1,226
JP MORGAN MORTGAGE ACQ FRE1 M1	96.92	0.06	10/25/2035	608	606	589
JP MORGAN MORTGAGE ACQ WMC3 A3	70.66	0.06	8/25/2036	4,703	3,398	3,319
JP MORGAN MORTGAGE TRUS A1 7A1	94.10	0.04	7/25/2035	40	38	37
JPMBB COMMERCIAL MORTG C32 ASB	95.97	0.03	11/15/2048	1,261	1,299	1,207
JPMORGAN CHASE & CO	88.85	0.02	6/1/2028	1,200	1,200	1,064
JUBILEE CLO 2015-X 16X CR REGS	107.09	0.05	12/15/2029	2,380	2,218	2,543
JUBILEE CLO 2015-X 16X ER REGS	100.41	0.08	12/15/2029	8,170	9,681	8,171
JUBILEE CLO 2018-X 21X DR REGS	100.21	0.07	4/15/2035	1,440	1,407	1,421
JUBILEE CLO 2021-X 25A B1 144A	104.04	0.05	10/15/2035	290	336	298
KAISER ALUMINUM CORP 144A	79.97	0.05	6/1/2031	1,050	1,022	836
KAISER ALUMINUM CORP 144A	87.46	0.05	3/1/2028	100	99	86
KDAC AVIATION FINANC 1A A 144A	82.66	0.04	12/15/2042	3,207	2,483	2,645
KEHE DISTRIBUTORS LLC / K 144A	100.13	0.09	10/15/2026	755	795	742
KENNEDY-WILSON INC	74.84	0.05	3/1/2031	1,700	1,706	1,244
KKR CORE HOLDING CO LL	86.98	0.04	8/12/2031	2,244	2,244	1,918
KRONOS ACQUISITION HOLDIN 144A	88.52	0.07	12/31/2027	359	359	318
KUVARE US HOLDINGS INC 144A	102.00	0.07	2/17/2051	2,200	2,200	2,218
KVK CLO 2013-1 LTD 1A CR 144A	99.45	0.08	1/14/2028	900	810	881
KVK CLO 2013-1 LTD 1A ER 144A	99.08	0.12	1/14/2028	635	630	613

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
KVK CLO 2013-1 LTD 1A SUB 144A	16.43	0.00	1/14/2028	4,500	1,646	739
LABRADOR AVIATION F 1A A1 144A	82.35	0.04	1/15/2042	1,987	1,572	1,633
LASERAWAY INTERMEDIATE 10/21 C	97.88	0.00	10/14/2027	1,152	1,129	1,101
LCCM 2021-FL2 TRUST FL2 D 144A	91.81	0.08	12/13/2038	1,000	1,000	915
LCCM 2021-FL3 TRUST FL3 C 144A	93.67	0.08	11/15/2038	2,600	2,600	2,418
LCM 29 LTD 29A AR 144A	98.60	0.07	4/15/2031	1,500	1,490	1,459
LCM 30 LTD 30A AR 144A	98.03	0.07	4/20/2031	1,300	1,300	1,258
LCM XVIII LP 19A C 144A	100.00	0.08	7/15/2027	250	251	246
LCM XXI LP 21A CR 144A	99.45	0.08	4/20/2028	250	246	245
LCM XXI LP 21A ER 144A	97.24	0.11	4/20/2028	3,282	2,969	3,120
LCM XXII LTD 22A A2R 144A	98.41	0.07	10/20/2028	555	546	539
LCPR SENIOR SECURED FINAN 144A	84.03	0.05	7/15/2029	1,750	1,750	1,429
LEHMAN XS TRUST 2007-1 14H A22	94.62	0.06	7/25/2047	839	845	793
LEHMAN XS TRUST 2007-6 6 3A2	96.18	0.06	5/25/2037	190	193	182
LEHMAN XS TRUST 2007-6 6 3A31	86.99	0.06	5/25/2037	453	458	392
LEHMAN XS TRUST 2007-6 6 3A32	86.73	0.06	5/25/2037	517	476	448
LEHMAN XS TRUST 2007-6 6 3A4	78.59	0.06	5/25/2037	617	627	482
LEVEL 3 FINANCING INC 144A	64.42	0.04	7/1/2028	2,383	2,383	1,484
LIBERTY MUTUAL GROUP INC 144A	62.90	0.04	2/1/2061	4,180	4,171	2,554
LIGHTNING 2022-1 A FUNDED	93.00	0.08	11/30/2024	1,216	1,216	1,109
LIGHTNING 2022-1 A UNFUNDED	100.00	0.08	11/30/2024	1,484	1,484	1,484
LIGHTNING 2022-1 B FUNDED	91.00	0.08	11/30/2024	270	270	239
LIGHTNING 2022-1 B UNFUNDED	100.00	0.08	11/30/2024	330	330	329
LLOYDS BANK PLC REGS	62.16	0.00	4/2/2032	2,400	1,836	1,492
LLOYDS BANKING GROUP PLC	64.14	0.04	3/7/2025	1,800	1,396	1,139
LLOYDS BANKING GROUP PLC	99.13	0.06	3/6/2029	1,600	1,600	1,556
LMH SPE AM LLC	88.62	0.00	12/31/2023	6,000	6,000	5,310
LOANCORE 2019-CRE3 CRE3 C 144A	99.66	0.07	4/15/2034	1,209	1,217	1,201
LOANCORE 2021-CRE4 CRE4 D 144A	95.60	0.08	7/15/2035	2,000	2,001	1,905
LOANCORE 2021-CRE5 CRE5 D 144A	84.62	0.08	7/15/2036	1,000	1,000	843
LOANCORE 2021-CRE6 CRE6 D 144A	89.35	0.08	11/15/2038	1,000	1,000	890
LOCKWOOD GROVE CLO 1A CRR 144A	96.89	0.08	1/25/2030	1,920	1,876	1,834
LOUISIANA ST LOCAL GOVT ENVRNM	100.72	0.05	12/1/2034	500	500	497
LSTAR SECURITIES INV 1 A1 144A	99.18	0.09	1/1/2028	9,520	9,520	9,369
LUX SPV	1.00	0.00		38,803	41,185	38,803
LYTX 2/20 DELAYED TL	97.32	0.00	2/28/2026	256	255	249
LYTX 2/20 TL	97.32	0.00	2/28/2026	727	732	708
MADISON PARK EURO 10X C1 REGS	103.39	0.05	10/25/2030	1,520	1,348	1,556
MADISON PARK EURO 10X D1 REGS	100.76	0.06	10/25/2030	2,110	2,335	2,101
MADISON PARK EURO 14A C1R 144A	103.77	0.06	7/15/2032	1,400	1,284	1,435
MADISON PARK EURO 6X B1RE REGS	105.64	0.05	10/15/2030	165	189	173
MADISON PARK EURO F 6X DR REGS	102.68	0.07	10/15/2030	790	794	800
MADISON PARK EURO F 9X DR REGS	100.42	0.07	7/15/2035	1,200	1,008	1,187
MADISON PARK FUN 19A B2R2 144A	99.75	0.07	1/22/2028	250	245	246
MADISON PARK FUNDI 11A DR 144A	96.94	0.09	7/23/2029	1,465	1,436	1,396
MADISON PARK FUNDI 12A CR 144A	98.13	0.07	4/22/2027	345	345	334
MADISON PARK FUNDI 12A FR 144A	95.33	0.13	4/22/2027	1,060	1,035	985
MADISON PARK FUNDI 34A CR 144A	98.31	0.08	4/25/2032	2,445	2,289	2,370
MADISON PARK FUNDIN 30A C 144A	97.35	0.07	4/15/2029	570	569	546
MADISON PARK FUNDIN 48A D 144A	96.97	0.09	4/19/2033	1,000	1,000	953
MAGNETITE VII LTD 7A CR2 144A	96.73	0.08	1/15/2028	1,055	1,029	1,004
MAGNETITE XXI LTD 21A BR 144A	96.84	0.07	4/20/2034	300	293	286
MAN GLG EURO CLO III 3X D REGS	97.15	0.07	10/15/2030	2,410	2,678	2,305
MAPS 2019-1 LTD 1A A 144A	89.40	0.04	3/15/2044	1,076	1,091	960
MARATHON CLO IX LTD 9A C 144A	91.88	0.09	4/15/2029	1,810	1,726	1,631
MARATHON CLO V LTD 5A BR 144A	98.76	0.07	11/21/2027	1,000	944	979
MARATHON CLO V LTD 5A BR 144A	98.82	0.07	11/21/2027	265	264	260
MARATHON CLO V LTD 5A CR 144A	98.10	0.08	11/21/2027	4,175	4,055	4,057
MARATHON CLO X LTD 10A C 144A	87.84	0.09	11/15/2029	3,220	3,125	2,791
MARBLE POINT CLO X 1A AR 144A	99.33	0.07	10/15/2030	1,109	1,109	1,086
MARBLE POINT CLO XX 3A D2 144A	90.78	0.11	10/17/2034	1,825	1,802	1,618
MARINER CLO 2016-3 3A BR2 144A	98.10	0.07	7/23/2029	250	242	242
MARINO PARK CLO DAC 1X BR REGS	103.34	0.06	1/16/2034	890	778	909
MARKEL GROUP INC	96.50	0.06	12/31/2049	3,070	3,070	2,947
MASONITE INTERNATIONAL CO 144A	95.32	0.05	2/1/2028	75	71	70
MASTR ASSET BACKED SEC FRE2 A4	60.09	0.06	3/25/2036	129	83	77

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MASTR ASSET BACKED SEC WMC4 A5	32.06	0.06	10/25/2036	5,920	1,993	1,893
MATCH GROUP HOLDINGS II L 144A	91.86	0.05	6/1/2028	1,750	1,623	1,601
MAUSER PACKAGING SOLUTION 144A	99.22	0.08	8/15/2026	800	800	769
MB2 DENTAL SOLUTIONS 1/21 DELA	98.43	0.00	1/29/2027	862	857	848
MB2 DENTAL SOLUTIONS 1/21 TL	98.43	0.00	1/29/2027	2,415	2,359	2,377
MB2 DENTAL SOLUTIONS 9/17 TL	-	0.00	9/29/2023	-	-	(1)
MB2 DENTAL SOLUTIONS LLC	98.43	0.00	1/29/2027	901	901	887
MCGRAW-HILL EDUCATION INC 144A	85.35	0.08	8/1/2029	2,226	2,226	1,826
MCGRAW-HILL EDUCATION INC 144A	86.65	0.06	8/1/2028	800	800	674
MEDLINE BORROWER LP 144A	86.77	0.05	10/1/2029	650	650	555
MERRILL LYNCH MORTGAGE IN D A1	93.08	0.06	9/25/2029	36	34	34
METLIFE INC	92.40	0.04	12/31/2049	1,560	1,560	1,424
MF1 2022-FL8 LTD FL8 A 144A	97.78	0.06	2/19/2037	2,800	2,800	2,731
MICHAELS COS INC/THE 144A	80.79	0.05	5/1/2028	300	241	240
MIDOCEAN CREDIT CLO 7A CR 144A	97.85	0.08	7/15/2029	3,700	3,700	3,562
MIDOCEAN CREDIT CLO 8A D 144A	86.16	0.08	2/20/2031	750	698	639
MIDOCEAN CREDIT CLO 9A B 144A	98.15	0.07	7/20/2031	305	305	295
MIDWEST CONNECTOR CAPITAL 144A	91.34	0.05	4/1/2029	1,725	1,749	1,556
MILEAGE PLUS HOLDINGS LLC 144A	100.24	0.07	6/20/2027	1,064	1,051	1,046
MISSION VETERINARY 4/21 TL	97.13	0.00	4/26/2028	2,002	1,992	1,944
MISYS PLC	0.01	0.00		0	0	0
MITCHELLS & BUTLERS FINAN REGS	-	0.07	6/15/2036	803	901	(3)
MITCHELLS & BUTLERS FINAN REGS	100.76	0.07	9/15/2034	1,346	1,553	1,351
MITCHELLS & BUTLERS FINAN REGS	110.27	0.06	9/15/2032	505	790	555
MITSUBISHI UFJ FINANCIAL GROUP	99.13	0.05	4/19/2034	300	300	294
MITSUBISHI UFJ FINANCIAL GROUP	99.27	0.05	2/22/2029	1,950	1,950	1,898
MIZUHO FINANCIAL GROUP INC	99.75	0.06	5/27/2029	1,050	1,050	1,027
MKS CLO 2017-2 LTD 2A D 144A	90.93	0.08	1/20/2031	440	372	393
ML CHARLIE LLC	96.41	0.00	4/29/2026	299	275	289
MOLLY AIDA FUNDING LLC	91.50	0.06	9/1/2025	5,932	5,932	5,400
MONROE CAPITAL CLO 2 1X E REGS	99.22	0.11	10/22/2026	423	414	411
MONROE CAPITAL MML C 1A E 144A	93.67	0.12	4/15/2030	950	918	865
MONROE CAPITAL MML C 1A E 144A	96.30	0.13	4/22/2029	2,155	2,153	2,022
MORGAN STANLEY ABS CAP HE8 A2C	42.68	0.06	10/25/2036	3,052	1,267	1,300
MORGAN STANLEY ABS CAP HE8 A2D	42.72	0.06	10/25/2036	8,508	4,184	3,626
MORGAN STANLEY CAPITA UB12 ASB	94.75	0.03	12/15/2049	1,913	1,970	1,807
MORGAN STANLEY EATO 16A B 144A	97.49	0.07	4/15/2035	375	363	360
MORTGAGEIT SECURITIES COR 2 A1	86.31	0.06	9/25/2037	1,069	894	922
MOSAIC SOLAR LOAN TR 1A A 144A	85.18	0.03	1/20/2053	1,268	1,221	1,077
MOUNTAIN VIEW CLO 10A BR 144A	99.98	0.07	10/13/2027	247	231	243
MOUNTAIN VIEW CLO 10A CR 144A	100.00	0.07	10/13/2027	995	959	980
MOUNTAIN VIEW CLO 2 1A AR 144A	99.22	0.07	10/16/2029	480	461	470
MOUNTAIN VIEW CLO 2 2A AR 144A	98.79	0.07	1/16/2031	2,870	2,868	2,797
MOUNTAIN VIEW CLO 20 1A D 144A	95.93	0.09	10/16/2029	665	656	626
MRFC MORTGAGE PASS-THR TBC2 A1	97.43	0.06	6/15/2030	351	334	341
MRFC MORTGAGE PASS-THR TBC3 A1	93.87	0.06	12/15/2030	14	13	13
MUELLER WATER PRODUCTS IN 144A	88.66	0.04	6/15/2029	125	109	111
N/A 1 A 144A	99.10	0.00	3/23/2024	3,349	3,181	3,319
NASSAU 2019 CFO LLC 1 A 144A	94.76	0.04	8/15/2034	660	660	622
NATIONAL GRID PLC	100.34	0.06	6/12/2028	400	400	400
NATIONAL RURAL UTILITIES COOPE	98.84	0.05	3/15/2028	300	305	292
NATIONWIDE MUTUAL INSURAN 144A	75.77	0.04	4/30/2050	1,840	1,836	1,381
NATWEST GROUP PLC	100.55	0.06	3/2/2034	600	606	591
NCR CORP 144A	86.94	0.05	10/1/2030	1,150	1,150	985
NCR CORP 144A	88.53	0.05	4/15/2029	750	750	656
NCR CORP 144A	100.09	0.06	9/1/2029	600	635	588
NEUBERGER BERMAN LO 27A B 144A	98.04	0.07	1/15/2030	250	238	242
NEUBERGER BERMAN LO 40A D 144A	94.15	0.08	4/16/2033	1,000	1,000	925
NEUBERGER BERMAN LOA 2A C 144A	103.31	0.06	4/15/2034	250	296	255
NEW ENTERPRISE STONE & LI 144A	91.01	0.05	7/15/2028	500	500	443
NEW ENTERPRISE STONE & LI 144A	96.47	0.10	7/15/2028	1,450	1,450	1,334
NEW MOUNTAIN CLO 2 L 2A A 144A	98.02	0.07	4/15/2034	250	246	242
NEWARK BSL CLO 1 LT 1A CR 144A	93.86	0.09	12/21/2029	1,630	1,585	1,505
NEWARK BSL CLO 2 LT 1A BR 144A	95.97	0.07	7/25/2030	1,210	1,170	1,145
NEWFLEET CLO 2016-1 1A ER 144A	96.50	0.11	4/20/2028	490	462	462
NEWFLEET CLO 2016-1 1X CR REGS	100.00	0.08	4/20/2028	1,599	1,486	1,576

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
NEWSTAR EXETER FUND 1RA E 144A	99.90	0.13	1/20/2027	951	952	927
NFP CORP 144A	86.82	0.07	8/15/2028	2,050	2,065	1,727
NFP CORP 144A	96.82	0.08	10/1/2030	1,300	1,300	1,234
NNN REIT INC	92.60	0.04	10/15/2028	1,800	1,787	1,650
NOMURA HOLDINGS INC	100.15	0.06	1/18/2028	300	304	292
NORTHWOODS CAPITA 21X B1R REGS	102.87	0.05	7/22/2034	260	284	265
NORTHWOODS CAPITAL 16X C REGS	94.72	0.07	11/15/2030	1,510	1,484	1,411
NORTHWOODS CAPITAL 18A CR 144A	96.19	0.08	5/20/2032	1,600	1,571	1,525
NORTHWOODS CAPITAL 23A B1 144A	103.67	0.05	3/15/2034	365	431	377
NORTHWOODS CAPITAL 23A C 144A	103.21	0.06	3/15/2034	250	295	257
NORTHWOODS CAPITAL 27A C 144A	95.41	0.08	10/17/2034	250	226	235
NRG ENERGY INC 144A	100.85	0.07	3/15/2033	750	741	740
NUSTAR LOGISTICS LP	95.40	0.06	10/1/2030	2,200	2,286	2,064
NXP BV / NXP FUNDING LLC / NXP	96.06	0.04	6/18/2026	1,600	1,682	1,535
NYMT LOAN TRUST 20 SP1 A1 144A	95.93	0.05	7/25/2062	1,448	1,405	1,383
OAK HILL EUROPEAN C 4X CR REGS	103.62	0.05	1/20/2032	555	639	569
OAK HILL EUROPEAN C 4X DR REGS	99.11	0.06	1/20/2032	3,475	3,633	3,401
OAK HILL EUROPEAN C 6X B1 REGS	104.35	0.05	1/20/2032	100	113	103
OAK HILL EUROPEAN C 7A BR 144A	105.39	0.05	10/20/2031	490	583	511
OAKTREE CLO 2019-3 3A CR 144A	96.10	0.08	10/20/2034	810	733	766
OAKTREE CLO 2019-4 4A CR 144A	97.79	0.08	10/20/2032	5,750	5,257	5,537
OAKTREE CLO 2020-1 1A BR 144A	97.45	0.07	7/15/2034	1,075	1,033	1,032
OAKTREE CLO 2020-1 1A DR 144A	93.05	0.09	7/15/2034	780	679	709
OBX 2022-NQM8 TRU NQM8 A3 144A	97.65	0.06	9/25/2062	911	888	885
OBX 2022-NQM9 TRU NQM9 A2 144A	98.79	0.06	9/25/2062	2,910	2,860	2,859
OBX 2022-NQM9 TRU NQM9 A3 144A	98.35	0.06	9/25/2062	939	915	918
OBX 2023-NQM1 TRU NQM1 A3 144A	98.52	0.07	11/25/2062	1,416	1,398	1,387
OCP CLO 2016-11 LT 11A BR 144A	98.95	0.08	10/26/2030	250	245	243
OCP CLO 2017-13 LT 13A BR 144A	96.73	0.08	7/15/2030	690	641	657
OCP CLO 2017-14 LTD 14A C 144A	92.94	0.08	11/20/2030	1,495	1,377	1,376
OCP CLO 2018-15 LTD 15A C 144A	94.18	0.09	7/20/2031	975	975	902
OCP EURO CLO 2017-2 2X D REGS	101.69	0.06	1/15/2032	1,235	1,088	1,239
OCP EURO CLO 2017-2 2X E REGS	98.77	0.09	1/15/2032	1,600	1,615	1,550
OCP EURO CLO 2019- 3A B1R 144A	103.61	0.05	4/20/2033	495	589	508
OCP EURO CLO 2020- 4A B1R 144A	104.22	0.05	9/22/2034	335	393	346
OCP EURO CLO 2020-4 4A AR 144A	106.26	0.05	9/22/2034	1,300	1,525	1,370
OCP EURO CLO 2022-5 5A B1 144A	104.38	0.05	4/20/2035	250	282	258
OCTAGON INVESTMEN 1A A2RR 144A	98.60	0.07	7/15/2029	300	300	291
OCTAGON INVESTMENT 1A BR 144A	95.60	0.08	3/17/2030	1,230	1,213	1,158
OCTAGON INVESTMENT 1A BR3 144A	95.57	0.07	2/14/2031	575	558	544
OCTAGON INVESTMENT 1A CRR 144A	96.20	0.08	7/19/2030	725	725	687
OCTAGON INVESTMENT P 2A B 144A	96.69	0.07	7/25/2030	310	302	296
OCTAGON LOAN FUNDI 1A SUB 144A	25.08	0.00	11/18/2031	2,472	2,051	620
ODEBRECHT OIL & GAS FINAN 144A	0.20	0.00	12/31/2049	322	8	1
OFSI BSL VIII LTD 1A BR 144A	97.56	0.07	8/16/2029	3,455	3,302	3,321
OHA CREDIT FUNDING 4A CR 144A	96.38	0.08	10/22/2036	750	739	712
OHA CREDIT PARTNE 9A ACOM 144A	0.11	0.00	10/20/2025	301	226	0
OIL CHANGER 2/21 DELAYED TL	98.59	0.00	2/8/2027	636	636	627
OIL CHANGER 2/21 TL	98.59	0.00	2/8/2027	924	923	904
ONCOR ELECTRIC DELIVERY C 144A	97.25	0.04	5/15/2028	500	499	483
ONEAMERICA FINANCIAL PART 144A	72.32	0.04	10/15/2050	1,480	1,471	1,057
ONEMAIN FINANCE CORP	100.85	0.09	1/15/2029	250	250	252
ONEMAIN FINANCIAL IS 2A D 144A	84.83	0.03	9/14/2035	120	101	102
ORACLE CORP	85.28	0.03	3/25/2031	500	425	423
ORACLE CORP	104.12	0.06	11/9/2029	400	400	413
ORIGEN PVE	0.00	0.00		6,616	2,033	1
ORINOCO FUNDING LLC	95.05	0.00	12/31/2024	1,750	1,750	1,663
OSAT 2021-RPL1 TR RPL1 A1 144A	93.16	0.02	5/25/2065	3,742	3,530	3,485
OTRANTO PARK CLO DAC 1A B 144A	105.73	0.05	5/15/2035	250	273	262
OWL ROCK CLO II LT 2A ALR 144A	97.56	0.07	4/20/2033	1,600	1,545	1,539
OWL ROCK CLO X LLC 10A B 144A	99.45	0.09	4/20/2035	2,250	2,250	2,176
OWNIT MORTGAGE LOAN TRUST 5 M1	93.05	0.06	10/25/2036	75	62	70
OXFORD FINANCE FUNDI 1A B 144A	98.08	0.04	2/15/2028	623	623	610
OZLM FUNDING IV LT 4A A2R 144A	98.63	0.07	10/22/2030	485	462	472
OZLM FUNDING IV LTD 4A CR 144A	94.21	0.09	10/22/2030	922	901	853
OZLM VI LTD 6A A2AS 144A	96.87	0.07	4/17/2031	475	452	453

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OZLM VI LTD 6A B1S 144A	96.50	0.08	4/17/2031	285	261	271
OZLM VIII LTD 8A CRR 144A	96.39	0.09	10/17/2029	585	530	554
OZLM XIV LTD 14A A1JR 144A	97.97	0.07	7/15/2034	275	275	265
OZLM XIV LTD 14A CRR 144A	92.73	0.09	7/15/2034	1,680	1,513	1,527
OZLM XIX LTD 19A CR 144A	91.99	0.09	1/15/2035	2,135	2,124	1,923
OZLM XVI LTD 16A C 144A	95.02	0.09	5/16/2030	500	484	469
OZLM XXII LTD 22A A2 144A	96.64	0.07	1/17/2031	535	512	509
OZLM XXIV LTD 24X C1R REGS	92.75	0.09	7/20/2032	1,725	1,572	1,570
OZLME IV DAC 4X D REGS	98.18	0.06	7/27/2032	280	293	270
PABST BREWING 5/21 COV-LITE	69.70	0.00	5/4/2028	1,779	1,730	1,223
PACIFIC GAS AND ELECTRIC CO	86.53	0.04	3/1/2032	1,200	1,196	1,021
PACIFIC GAS AND ELECTRIC CO	89.77	0.04	3/1/2029	1,200	1,199	1,060
PACIFIC GAS AND ELECTRIC CO	91.56	0.03	3/1/2026	1,500	1,590	1,359
PACIFIC GAS AND ELECTRIC CO	92.77	0.03	1/1/2026	1,500	1,576	1,368
PALMER SQUARE CLO 20 4A C 144A	96.36	0.08	10/15/2034	740	726	702
PALMER SQUARE EUROPE 1A A 144A	107.18	0.04	4/15/2031	894	1,060	958
PALMER SQUARE EUROPE 1X D REGS	99.30	0.07	4/15/2034	740	625	724
PALMER SQUARE LOAN F 3A B 144A	97.91	0.07	7/20/2029	400	386	386
PALMER SQUARE LOAN F 3A C 144A	95.85	0.08	7/20/2029	1,000	1,000	943
PALMER SQUARE LOAN F 4A E 144A	98.94	0.14	11/25/2028	790	797	770
PAPA JOHN'S INTERNATIONAL 144A	84.65	0.04	9/15/2029	180	155	150
PAR PACIFIC 2/23 COV-LITE TL	98.17	0.00	2/28/2030	1,596	1,572	1,554
PARALLEL 2015-1 LTD 1A E 144A	95.58	0.11	7/20/2027	6,915	6,735	6,466
PARALLEL 2021-2 LTD 2A A2 144A	97.96	0.07	10/20/2034	250	250	241
PARK AVENUE INSTIT 2A A2R 144A	96.39	0.07	10/15/2034	3,235	3,067	3,070
PARK PLACE TECHNOLOGIES 10/20	96.97	0.00	12/31/2023	1,625	1,561	1,576
PARK PLACE TECHNOLOGIES 11/20	93.84	0.00	11/10/2025	159	159	149
PARK PLACE TECHNOLOGIES 11/20	96.97	0.00	11/10/2027	1,509	1,449	1,463
PARKLAND CORP 144A	86.71	0.05	5/1/2030	450	450	387
PARTNERRE FINANCE B LLC	83.50	0.05	10/1/2050	820	820	675
PARTNERRE LTD	19.02	0.00		13	331	252
PATRONS' LEGACY 144A	98.00	0.06	12/23/2063	2,232	2,188	2,185
PATRONS' LEGACY 144A	99.03	0.06	12/17/2053	3,976	3,938	3,929
PELICAN PRODUCTS 12/21 COV-LIT	90.38	0.00	12/29/2028	75	74	68
PENN ENTERTAINMENT INC 144A	82.00	0.04	7/1/2029	650	650	520
PENTA CLO 4 DAC 4X D REGS	100.24	0.06	12/17/2030	480	508	480
PENTA CLO 8 DAC 8X CR REGS	104.06	0.06	1/15/2034	855	872	879
PENTA CLO 9 DAC 9A D 144A	98.92	0.07	7/25/2036	1,155	968	1,128
PERMIAN PRODUCTION 11/20 PIK T	99.50	0.00	11/23/2025	70	67	69
PERMIAN RESOURCES LLC COMMON	0.05	0.00		34	0	2
PERSHING SQUARE HOLDINGS 144A	76.04	0.03	10/1/2031	3,100	3,090	2,332
PERSHING SQUARE HOLDINGS 144A	77.40	0.03	11/15/2030	1,000	1,000	770
PETERBOROUGH PROGRESS HEA REGS	-	0.06	10/2/2042	71	124	(1)
PETSMART INC / PETSMART F 144A	92.40	0.05	2/15/2028	900	900	815
PFIZER INVESTMENT ENTERPRISES	98.27	0.04	5/19/2028	600	599	586
PGT INNOVATIONS INC 144A	93.28	0.04	10/1/2029	550	550	507
PHFS RESIDENTIAL OPPORTUNITIES	1,217.65	0.00		92	103,694	111,593
PIONEER NATURAL RESOURCES CO	99.36	0.05	3/29/2026	300	300	294
PLAY POWER 5/19 COV-LITE TLB	78.19	0.00	5/7/2026	1,267	1,155	959
PLURALSIGHT 4/21 RC	96.07	0.00	4/6/2027	164	164	155
PLURALSIGHT 4/21 TL	94.75	0.00	4/6/2027	2,185	2,137	2,006
PREFERRED TERM SECURITIES 144A	71.12	0.06	3/22/2037	4,944	3,297	3,509
PREFERRED TERM SECURITIES 144A	75.69	0.06	12/22/2037	1,792	1,364	1,354
PREFERRED TERM SECURITIES 144A	76.45	0.06	9/22/2037	858	661	655
PREFERRED TERM SECURITIES 144A	76.57	0.06	6/22/2037	6,743	4,561	5,153
PREFERRED TERM SECURITIES 144A	76.74	0.06	3/22/2038	134	111	102
PRHTA SENIOR LIEN SER N (2039)	52.76	0.00	12/6/2049	2,940	2,615	1,551
PRIME SECURITY SERVICES B 144A	88.21	0.03	8/31/2027	675	646	594
PRINCIPAL LIFE GLOBAL FUN 144A	99.32	0.06	6/28/2028	400	400	397
PRKCM 2022-AFC2 T AFC2 A3 144A	97.19	0.06	8/25/2057	525	522	508
PROJECT 29 HOLDING CO	95.75	0.00	5/3/2024	1,000	1,000	957
PROJECT SILVER 1 A 144A	84.91	0.04	7/15/2044	1,958	1,652	1,659
PROMONTORY INTERFINANCIAL/INTR	89.13	0.00	11/5/2029	700	692	624
PROVIDUS CLO II DAC 2X CR REGS	105.03	0.06	7/15/2031	1,860	1,704	1,930
PROVIDUS CLO III 3X B1RE REGS	103.75	0.05	7/18/2034	1,020	921	1,047
PROVIDUS CLO IV DA 4X B1R REGS	103.47	0.05	4/20/2034	1,265	1,301	1,296

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PROVIDUS CLO V DAC 5X D REGS	99.12	0.06	2/15/2035	1,305	1,336	1,279
PROVIDUS CLO VI DAC 6X D REGS	98.50	0.07	5/20/2034	935	904	910
PRPM 2021-5 LLC 5 A1 144A	90.71	0.02	6/25/2026	1,419	1,296	1,286
PRPM 2023-1 LLC 1 A1 144A	99.35	0.07	2/25/2028	1,341	1,331	1,331
PURE FISHING 12/18 TL	72.00	0.00	12/19/2025	1,763	1,688	1,269
PURPLE FINANCE CLO 1 1X D REGS	99.37	0.07	1/25/2031	950	1,054	932
PURPLE FINANCE CLO 2 2X D REGS	103.15	0.08	4/20/2032	320	342	325
PURPLE FINANCE CLO 2X DE REGS	103.15	0.08	4/20/2032	425	454	432
PYE-BARKER 2/21 DELAYED TL	97.52	0.00	11/26/2027	1,713	1,689	1,670
QBE INSURANCE GROUP LTD 144A	95.17	0.06	12/31/2049	600	603	566
QUIRCH FOODS 4/22 TL	95.13	0.00	10/27/2027	1,416	1,391	1,346
RACE POINT VIII CL 8A BR2 144A	98.14	0.07	2/20/2030	250	240	243
RADIATE HOLDCO LLC / RADI 144A	79.79	0.05	9/15/2026	1,550	1,550	1,216
RALI SERIES 2006-QO2 TR QO2 A1	20.15	0.06	2/25/2046	909	326	182
RALI SERIES 2006-QO2 TR QO2 A2	20.69	0.06	2/25/2046	828	389	171
RALI SERIES 2006-QO2 TR QO2 A3	21.42	0.06	2/25/2046	1,293	609	276
RALI SERIES 2006-QO6 TR QO6 A1	23.83	0.06	6/25/2046	6,066	2,492	1,441
READY CAPITAL MORT FL10 A 144A	100.28	0.08	10/25/2039	899	892	895
REGATTA X FUNDING LT 3A B 144A	97.62	0.07	1/17/2031	500	488	481
REGATTA XX FUNDING L 2A A 144A	97.88	0.07	10/15/2034	245	239	236
REGATTA XXII FUNDING 2A A 144A	98.17	0.07	7/20/2035	250	245	242
REINSURANCE GROUP OF AMERICA I	25.46	0.00		28	710	710
RENAISSANCE HOME EQUITY L 4 A1	87.83	0.06	3/25/2034	264	245	232
RESONETICS 4/21 COV-LITE TL	96.88	0.00	4/28/2028	12	12	12
RICHMOND PARK CLO 1 1A ER 144A	105.83	0.09	7/14/2031	1,555	1,781	1,615
RITCHIE BROS HOLDINGS INC 144A	100.78	0.07	3/15/2028	300	300	296
RMAC SECURITIES NS1X A2A REGS	121.80	0.05	6/12/2044	906	1,298	1,101
ROCKET MORTGAGE LLC / ROC 144A	88.50	0.03	10/15/2026	200	200	176
ROCKFORD TOWER CLO 1A A2 144A	95.32	0.07	7/20/2034	265	265	249
ROCKFORD TOWER EUROP 1X C REGS	103.43	0.06	1/20/2033	200	196	204
ROGERS COMMUNICATIONS INC 144A	80.29	0.05	3/15/2052	950	891	750
ROMANIAN GOVERNMENT INTER REGS	76.87	0.02	4/14/2033	1,800	1,512	1,375
ROMARK CLO V LTD 5A B 144A	97.28	0.07	1/15/2035	250	250	239
ROMARK CLO V LTD 5A D 144A	93.41	0.09	1/15/2035	2,145	2,124	1,963
RR 4 LTD 4A C 144A	92.34	0.09	4/15/2030	250	232	226
RRE 5 LOAN MANAGEM 5A A2R 144A	104.79	0.05	1/15/2037	329	306	341
RRE 5 LOAN MANAGEM 5X A2R REGS	104.79	0.05	1/15/2037	1,140	1,151	1,182
RRE 6 LOAN MANAGEM 6X A2E REGS	103.89	0.05	4/15/2035	2,645	2,289	2,720
RRE 9 LOAN MANAGEME 9A A2 144A	104.65	0.05	10/15/2036	250	293	259
SABRE GBL INC 144A	88.76	0.07	9/1/2025	1,018	1,020	879
SALES TAX SECURITIZATION CORP	84.85	0.03	1/1/2033	1,800	1,800	1,500
SAMMONS FINANCIAL GROUP I 144A	77.66	0.03	4/16/2031	1,100	849	847
SANTANDER HOLDINGS USA INC	98.94	0.06	3/9/2029	500	499	485
SANTANDER UK GROUP HOLDINGS PL	100.48	0.07	1/10/2029	200	204	195
SAPPHIRE AVIATION FI 1A B 144A	70.16	0.04	3/15/2040	1,870	1,870	1,309
SARANAC CLO I LTD 1A CR 144A	95.69	0.08	7/26/2029	2,095	2,016	1,974
SARANAC CLO VI LTD 6A A1R 144A	98.81	0.07	8/13/2031	1,600	1,600	1,576
SCHUR FLEXIBLES 6/22 EXIT COV-	103.28	0.00	9/30/2026	89	91	90
SCHUR FLEXIBLES 6/22 TL	103.28	0.00	9/30/2026	131	138	135
SCHUR FLEXIBLES 9/21 COV-LITE	395.49	0.00	9/30/2027	1	1	209
SCHUR FLEXIBLES 9/22 TAKE-BACK	77.82	0.00	9/28/2027	250	292	188
SCHUR FLEXIBLES 9/22 WC TRANCH	103.28	0.00	9/30/2026	91	99	94
SCIENTIFIC GAMES HOLDINGS 144A	88.00	0.07	3/1/2030	300	300	257
SCIL IV LLC / SCIL USA HO 144A	91.15	0.05	11/1/2026	900	900	812
SCIL IV LLC / SCIL USA HO 144A	109.10	0.10	7/15/2028	500	544	546
SCULPTOR CLO XXIX 29A D2 144A	91.15	0.10	10/22/2034	1,270	1,111	1,133
SCULPTOR EUROPEAN 1X BRR REGS	103.83	0.05	4/18/2034	1,320	1,194	1,356
SCULPTOR EUROPEAN C 2A BR 144A	103.83	0.05	4/15/2034	830	998	852
SCULPTOR EUROPEAN C 6X CR REGS	102.01	0.06	10/15/2034	965	845	972
SEAL FOR LIFE 12/19 TL	99.25	0.00	7/23/2025	174	171	173
SEAL FOR LIFE 12/20 TL	99.25	0.00	7/23/2025	1,463	1,434	1,451
SECURITIZED ASSET BACK WM4 A2C	28.40	0.06	11/25/2036	6,762	1,970	1,914
SEGOVIA EUROPEAN CL 3A CR 144A	104.05	0.06	1/25/2035	250	287	256
SEGOVIA EUROPEAN CL 6A AR 144A	106.30	0.05	7/20/2032	1,100	1,314	1,160
SELECTIVE INSURANCE GROUP INC	16.37	0.00		30	750	491
SEQUOIA MORTGAGE TRUST 2 3 1A1	85.34	0.06	7/20/2036	246	200	209

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
SEQUOIA MORTGAGE TRUST 20 2 A1	87.07	0.06	3/20/2035	1,202	1,116	1,044
SERVICE LOGIC 10/20 TL	-	0.00	10/29/2027	-	-	(6)
SERVPRO MASTER ISSU 1A A2 144A	82.11	0.02	4/25/2051	980	743	800
SHACKLETON 2015-VII 8A ER 144A	93.86	0.11	10/20/2027	1,430	1,415	1,312
SHACKLETON 2015-VII 8X DR REGS	99.70	0.08	10/20/2027	1,290	1,231	1,266
SHACKLETON 2019-XI 14A DR 144A	93.00	0.09	7/20/2034	1,485	1,345	1,354
SHERWOOD FINANCING PLC 144A	93.12	0.05	11/15/2026	1,400	1,623	1,295
SITECORE 1L DDTL EUR FUNDED	108.22	0.00	3/12/2026	463	538	498
SITECORE HOLDING 3/21 (USD) TL	99.19	0.00	3/12/2026	478	474	471
SITECORE HOLDING 3/21 TLB	99.19	0.00	3/12/2026	172	170	169
SITECORE HOLDING III A/S	99.19	0.00	3/12/2026	381	381	375
SITECORE HOLDING III A/S	108.22	0.00	3/12/2026	579	672	622
SITECORE HOLDING III COMMITMEN	99.19	0.00	3/12/2026	534	533	527
SK INVICTUS INTERMEDIATE 144A	79.46	0.05	10/30/2029	1,000	1,000	786
SLM STUDENT LOAN TRUST 20 7 A4	99.71	0.05	10/25/2029	289	286	285
SOLERA 6/21 COV-LITE RC	89.50	0.00	6/4/2026	300	288	268
SONIC CAPITAL LLC 1A AZI 144A	90.42	0.04	1/20/2050	389	351	351
SOTHEBY'S/BIDFAIR HOLDING 144A	77.41	0.06	6/1/2029	900	900	692
SOUND POINT CLO XV 1A CR 144A	97.71	0.08	1/23/2029	2,815	2,745	2,711
SOUND POINT CLO XV 3A A1R 144A	98.88	0.07	10/20/2030	1,444	1,444	1,409
SOUND POINT CLO XV L 1A D 144A	96.03	0.09	1/23/2029	930	918	877
SOUND POINT CLO XVI 2A AR 144A	98.86	0.07	7/25/2030	1,350	1,350	1,319
SOUND POINT CLO XVI 2A CR 144A	96.25	0.08	7/25/2030	1,405	1,375	1,333
SOUND POINT EURO C 1A B1R 144A	104.29	0.05	5/25/2034	250	301	258
SOUND POINT EURO CL 2X DR REGS	100.31	0.07	1/26/2036	1,010	986	999
SOUND POINT EURO CL 5X B1 REGS	102.86	0.05	7/25/2035	395	345	402
SOUND POINT EURO CL 7X DE REGS	99.71	0.07	1/25/2035	1,135	1,103	1,117
SOUND POINT EURO CLO 3X E REGS	97.67	0.09	4/15/2033	2,385	2,545	2,282
SOUND POINT EURO CLO 5X D REGS	100.92	0.07	7/25/2035	1,125	971	1,120
SOUND POINT EURO CLO 7A D 144A	99.71	0.07	1/25/2035	970	949	954
SOUND POINT EURO CLO 7X D REGS	99.71	0.07	1/25/2035	1,935	1,686	1,904
SPIRIT AEROSYSTEMS INC	83.87	0.05	6/15/2028	900	906	753
SPRITE 2021-1 LTD 1 A 144A	89.51	0.04	11/15/2046	1,402	1,391	1,252
ST PAUL'S CLO III- 3RX CR REGS	102.25	0.05	1/15/2032	755	707	764
ST PAUL'S CLO III- 3RX DR REGS	98.02	0.06	1/15/2032	1,310	1,433	1,267
ST PAUL'S CLO IV 4X BRRE REGS	103.77	0.06	4/25/2030	100	119	103
ST PAUL'S CLO IV 4X BRRR REGS	103.77	0.06	4/25/2030	715	809	735
ST PAUL'S CLO IV 4X CRRE REGS	99.55	0.06	4/25/2030	635	616	625
ST PAUL'S CLO IV 4X CRRR REGS	99.55	0.06	4/25/2030	2,015	2,243	1,982
ST PAUL'S CLO VII 7A CRR 144A	102.90	0.06	7/18/2034	250	306	254
STACK INFRASTRUCTUR 1A A2 144A	96.81	0.06	3/25/2048	1,000	980	967
STANDARD CHARTERED PLC 144A	102.27	0.08	11/16/2025	700	700	709
STANDARD INDUSTRIES INC/N 144A	80.54	0.03	1/15/2031	1,050	1,050	829
STANDARD INDUSTRIES INC/N 144A	86.60	0.04	7/15/2030	1,150	1,083	973
START LTD/BERMUDA 1 A 144A	86.65	0.04	5/15/2043	290	267	251
STARWOOD PROPERTY TRUST I 144A	93.75	0.04	12/31/2024	100	95	94
STATION CASINOS LLC 144A	84.25	0.05	12/1/2031	250	250	210
STEELE CREEK CLO 20 1RA C 144A	95.37	0.08	4/21/2031	730	652	686
STEELE CREEK CLO 201 1A C 144A	95.94	0.07	10/15/2030	925	879	873
STRATA CLO I LTD 1A D 144A	96.30	0.10	1/15/2031	4,205	4,186	3,966
STRATUS CLO 2021-2 L 2A D 144A	96.20	0.08	12/28/2029	450	422	426
STRUCTURED ADJUSTABLE RA 12 9A	98.51	0.05	9/25/2034	576	577	565
STRUCTURED ASSET MN1A A1 144A	59.75	0.06	1/25/2037	1,925	1,347	1,148
STWD 2021-FL2 LTD FL2 A 144A	96.37	0.07	4/18/2038	1,300	1,300	1,253
STWD 2021-FL2 LTD FL2 D 144A	87.02	0.08	4/18/2038	1,000	1,000	867
SUBURBAN PROPANE PARTNERS 144A	83.72	0.05	6/1/2031	1,050	1,038	875
SUNDYNE 3/20 COV-LITE TLB	98.13	0.00	3/17/2027	677	665	664
SUTTER HEALTH	99.72	0.05	8/15/2033	600	600	596
SVC ABS LLC 1A B 144A	92.20	0.06	2/20/2053	3,397	3,184	3,126
SYMPHONY CLO XIX LT 19A D 144A	92.57	0.08	4/16/2031	320	318	291
SYNDIGO 12/20 TL	93.00	0.00	12/15/2027	209	206	194
TALLMAN PARK CLO LTD 1A C 144A	96.94	0.08	4/20/2034	855	838	817
TARGA RESOURCES PARTNERS LP /	96.24	0.06	3/1/2030	1,850	1,769	1,746
TBW MORTGAGE-BACKED TRUST 6 A4	73.73	0.06	1/25/2037	186	168	136
TCFC PC LEASECO LP	78.18	0.00	11/5/2057	6,427	6,427	4,985
TCFC PC LEASECO LP	78.19	0.00	11/5/2057	570	570	442

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
TCI-SYMPHONY CLO 2 1A AR2 144A	98.89	0.07	10/13/2032	1,500	1,500	1,463
TCI-SYMPHONY CLO 20 1A CR 144A	95.00	0.07	7/15/2030	2,970	2,788	2,777
TEAM.BLUE 3/21 TLB	104.74	0.00	12/31/2024	549	653	575
TEAMSYSTEM SPA 144A	105.85	0.07	2/15/2028	1,450	1,753	1,512
TELOS CLO 2014-5 LT 5A CR 144A	99.49	0.08	4/17/2028	345	344	338
TELOS CLO 2014-6 LT 6A CR 144A	99.93	0.08	1/17/2027	28	28	27
TEP MANAGEMENT LLC	90.50	0.00	12/17/2025	859	850	777
TERWIN MORTGAGE TRU 6 1A2 144A	34.27	0.00	7/25/2037	167	63	57
TEXAS NATURAL GAS SECURITIZTN	102.92	0.05	4/1/2041	500	500	508
TEXGEN POWER LLC	28.00	0.00		17	676	478
THARALDSON HOTEL PO THL A 144A	98.68	0.06	11/11/2034	1,134	1,133	1,115
THOMPSON RIVER LLC	1.00	0.00		41,892	38,464	41,892
THUNDERBIRD 2022-1 A FUNDED	93.00	0.08	11/30/2024	1,211	1,211	1,104
THUNDERBIRD 2022-1 A UNFUNDED	100.00	0.08	11/30/2024	1,489	1,489	1,487
THUNDERBIRD 2022-1 B FUNDED	91.00	0.08	11/30/2024	269	269	238
THUNDERBIRD 2022-1 B UNFUNDED	100.00	0.08	11/30/2024	331	331	331
TICP CLO IX LTD 9A D 144A	96.76	0.08	1/20/2031	1,950	1,950	1,855
TIKEHAU CLO III DAC 3X B REGS	104.65	0.05	12/1/2030	100	104	104
TIKEHAU CLO III DAC 3X D REGS	99.41	0.06	12/1/2030	925	986	914
TK ELEVATOR MIDCO GMBH REGS	108.28	0.08	7/15/2027	125	145	133
T-MOBILE USA INC	97.92	0.05	7/15/2028	500	499	486
TORO EUROPEAN CLO 2A B1RR 144A	103.90	0.06	7/25/2034	250	294	257
TORO EUROPEAN CLO 2A CRR 144A	102.54	0.06	7/25/2034	320	376	324
TORO EUROPEAN CLO 6 6X CR REGS	103.27	0.06	1/12/2032	1,480	1,586	1,509
TORONTO-DOMINION BANK/THE	101.59	0.08	10/31/2082	600	600	601
TOWD POINT MORTGA GR4A A1 144A	127.16	0.06	10/20/2051	869	1,149	1,094
TOWD POINT MORTGAG A14X A REGS	126.50	0.06	5/20/2045	1,707	2,247	2,145
TRANSDIGM INC 144A	100.39	0.07	8/15/2028	1,500	1,500	1,470
TRANSMONTAIGNE PARTNERS LP / T	86.47	0.06	2/15/2026	800	706	673
TRICO GROUP/FIRST BRANDS 3/21	97.69	0.00	3/30/2027	1,573	1,522	1,508
TRIMARAN CAVU 2021-1 1A D 144A	94.94	0.09	4/23/2032	2,555	2,381	2,383
TRINITAS CLO XII LT 12A C 144A	98.46	0.09	4/25/2033	920	922	892
TRINITAS EURO CLO I 1X B REGS	104.62	0.06	10/20/2032	130	158	135
TRINITAS EURO CLO I 1X D REGS	102.94	0.08	10/20/2032	515	508	522
TRINITAS EURO CLO I 2A DR 144A	104.33	0.08	4/15/2035	1,010	1,097	1,035
TRINITY INDUSTRIES INC	98.62	0.05	10/1/2024	500	485	487
TRIPADVISOR INC 144A	100.00	0.07	7/15/2025	200	200	194
TRTX 2021-FL4 ISSUE FL4 A 144A	96.52	0.07	3/15/2038	1,128	1,128	1,086
TSG ENTMT FIN LLC	81.53	0.06	9/25/2031	4,380	4,380	3,567
U S TREASURY BOND	-	0.04	11/15/2052	-	-	0
U S TREASURY BOND	61.97	0.02	11/15/2050	2,900	2,867	1,791
U S TREASURY BOND	65.87	0.02	11/15/2051	1,200	1,043	788
U S TREASURY BOND	72.14	0.02	2/15/2052	5,900	4,302	4,206
U S TREASURY BOND	73.07	0.02	11/15/2041	3,400	3,329	2,476
U S TREASURY BOND	77.27	0.03	2/15/2045	29,800	28,725	22,747
U S TREASURY BOND	82.29	0.03	8/15/2042	200	208	163
U S TREASURY BOND	82.74	0.03	5/15/2052	1,000	870	824
U S TREASURY BOND	83.51	0.03	5/15/2043	2,200	2,808	1,829
U S TREASURY BOND	84.16	0.03	2/15/2048	3,200	4,190	2,657
U S TREASURY BOND	86.36	0.03	8/15/2044	500	650	426
U S TREASURY BOND	93.71	0.04	8/15/2043	3,200	4,517	2,955
U S TREASURY BOND	97.41	0.04	5/15/2043	1,600	1,554	1,550
U S TREASURY NOTE	92.41	0.02	8/15/2027	30	29	27
UBS COMMERCIAL MORTGAGE T C2 B	84.75	0.04	8/15/2050	3,000	2,678	2,532
UBS GROUP AG 144A	90.29	0.04	1/12/2029	1,400	1,448	1,239
UDR INC	91.32	0.04	1/15/2028	1,700	1,693	1,525
UNIQUE PUB FINANCE CO PLC REGS	-	0.07	3/28/2024	11	15	(0)
UNIQUE PUB FINANCE CO PLC REGS	124.25	0.06	6/30/2027	265	380	329
UNIQUE PUB FINANCE CO PLC REGS	127.05	0.06	3/30/2032	6,349	8,329	8,065
UNITED AIR LINES 4/21 TLB	99.81	0.00	4/21/2028	467	464	465
UNITED AIR LINES/UNITED MILEAG	103.77	0.00	6/21/2027	1,320	1,298	1,365
UNITED AIRLINES 2019-2 CLASS A	83.72	0.03	11/1/2033	601	481	501
UNITED AIRLINES 2023-1 CLASS A	102.01	0.06	7/15/2037	600	600	611
UNITED WHOLESALE MORTGAGE 144A	85.75	0.06	4/15/2029	650	650	550
UNITED WHOLESALE MORTGAGE 144A	95.17	0.06	11/15/2025	995	995	940
UPBOUND GROUP INC 144A	88.75	0.06	2/15/2029	500	516	432

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
UPC BROADBAND FINCO BV 144A	82.31	0.05	7/15/2031	2,150	2,150	1,721
US 10YR NOTE FUTURE (CBT)	112.27	0.00	9/20/2023	0	-	(108)
US 10YR ULTRA FUTURE (CBT)	118.44	0.00	9/20/2023	(0)	-	50
US 2YR NOTE FUTURE (CBT)	101.67	0.00	9/29/2023	0	-	(24)
US 5YR TREAS NTS FUTURE (CBT)	107.09	0.00	9/29/2023	0	-	(81)
US FOODS INC 144A	91.55	0.05	2/15/2029	1,100	1,100	987
US LONG BOND FUTURE (CBT)	126.91	0.00	9/20/2023	0	-	1
US TREAS-CPI INFLAT	69.66	0.00	2/15/2050	472	333	328
US TREAS-CPI INFLAT	81.83	0.01	2/15/2043	396	318	323
US TREAS-CPI INFLAT	82.37	0.01	2/15/2045	902	753	740
US TREAS-CPI INFLAT	83.61	0.01	2/15/2047	126	107	105
US TREAS-CPI INFLAT	85.69	0.01	2/15/2049	241	221	206
US TREAS-CPI INFLAT	87.94	0.00	1/15/2032	876	772	769
US TREAS-CPI INFLAT	88.60	0.00	7/15/2031	3,736	3,325	3,308
US TREAS-CPI INFLAT	91.82	0.01	7/15/2032	731	684	669
US TREAS-CPI INFLAT	93.89	0.01	2/15/2044	781	753	729
US TREAS-CPI INFLAT	96.69	0.01	4/15/2028	4,957	4,821	4,780
US TREAS-CPI INFLAT	96.91	0.02	2/15/2053	102	102	98
US TREAS-CPI INFLAT	97.54	0.01	4/15/2024	120	117	117
US TREAS-CPI INFLAT	98.30	0.01	1/15/2024	780	764	765
US ULTRA BOND (CBT)	136.22	0.00	9/20/2023	0	-	45
VAULT DI ISSUER LLC 1A A2 144A	84.44	0.03	7/15/2046	1,750	1,500	1,476
VB-S1 ISSUER LLC - V 1A F 144A	88.65	0.05	2/15/2052	1,000	1,000	882
VENTURE 44 CLO LTD 44A D2 144A	91.34	0.11	10/20/2034	3,075	2,994	2,746
VENTURE GLOBAL CALCASIEU 144A	98.88	0.06	1/15/2030	3,200	3,200	3,071
VENTURE XIII CLO 13A SUB 144A	3.89	0.00	9/10/2029	4,500	3,025	175
VENTURE XIII CLO L 13A CR 144A	97.18	0.08	9/10/2029	360	360	348
VENTURE XIV CLO L 14A CRR 144A	97.93	0.08	8/28/2029	1,850	1,780	1,799
VENTURE XVII CLO 17A CRR 144A	98.04	0.07	4/15/2027	565	546	545
VENTURE XVIII CLO 18A BR 144A	98.28	0.07	10/15/2029	360	350	348
VENTURE XVIII CLO 18A DR 144A	89.07	0.09	10/15/2029	250	228	218
VENTURE XXI CLO LT 21A DR 144A	98.95	0.08	7/15/2027	515	513	501
VENTURE XXIV CLO L 24A D2 144A	94.21	0.10	10/20/2028	2,595	2,591	2,396
VENTURE XXIX CLO L 29A AR 144A	99.17	0.06	9/7/2030	1,215	1,215	1,195
VENTURE XXV CLO LT 25A D2 144A	99.91	0.10	4/20/2029	845	843	828
VERIZON MASTER TRUST 4 A1A	99.76	0.05	6/20/2029	500	500	499
VIBRANT CLO VI LTD 6A AR 144A	99.88	0.06	6/20/2029	484	484	483
VIBRANT CLO VI LTD 6A D 144A	100.03	0.09	6/20/2029	1,145	1,135	1,142
VICOF II 8/19 TL	93.94	0.00	8/16/2027	5,913	5,898	5,548
VICOF II TRUST	100.00	0.00	12/31/2024	3,900	3,900	3,897
VICOF III TRUST	89.58	0.00	12/31/2024	19,652	19,652	17,580
VIRGIN MEDIA FINANCE PLC 144A	79.60	0.05	7/15/2030	2,100	2,105	1,623
VIRGIN MEDIA SECURED FINA 144A	83.83	0.05	8/15/2030	950	950	780
VIRGIN MEDIA VENDOR FINAN 144A	87.47	0.05	7/15/2028	550	550	468
VODAFONE GROUP PLC	72.59	0.05	6/4/2081	1,650	1,650	1,191
VOYA CLO 2014-2 LT 2A BRR 144A	97.28	0.08	4/17/2030	250	248	239
VOYA CLO 2020-1 LTD 1A CR 144A	96.24	0.08	7/16/2034	630	621	597
VOYA EURO CLO II DA 2X DR REGS	100.56	0.07	7/15/2035	405	395	401
VOYA EURO CLO IV D 4A B1R 144A	103.87	0.05	10/15/2034	250	231	257
VOYA EURO CLO IV DA 4X DR REGS	98.65	0.07	10/15/2034	400	411	389
WABASH NATIONAL CORP 144A	86.71	0.05	10/15/2028	750	750	643
WAMU MORTGAGE PASS-TH AR14 2A1	91.63	0.04	12/25/2035	92	84	84
WAMU MORTGAGE PASS-THROU AR6 A	99.68	0.06	5/25/2044	20	19	20
WARNERMEDIA HOLDINGS INC	81.32	0.05	3/15/2052	1,700	1,478	1,357
WASTE PRO USA INC 144A	92.70	0.06	2/15/2026	250	230	227
WAVE 2019-1 LLC 1 A 144A	81.91	0.04	9/15/2044	942	766	770
WELLFLEET CLO 2017-2 2A C 144A	91.80	0.09	10/20/2029	1,015	961	914
WELLS FARGO & CO	18.44	0.00		106	2,639	1,946
WELLS FARGO & CO	88.04	0.04	12/31/2049	2,100	2,100	1,845
WELLS FARGO COMMERCIAL LC25 ASB	96.51	0.03	12/15/2059	1,817	1,871	1,748
WELLS FARGO COMMERCIAL C36 ASB	95.35	0.03	11/15/2059	2,330	2,400	2,216
WELLS FARGO MORTGAGE B AR16 A1	92.89	0.04	10/25/2036	283	242	262
WESTERN ASSET HI INC OPPORT	3.78	0.00		84	402	315
WEYERHAEUSER CO	111.40	0.07	3/15/2032	706	1,012	771
WHITEBOX CLO II LT 2A A1R 144A	98.08	0.07	10/24/2034	250	245	242
WHITEBOX CLO II LTD 2A BR 144A	97.33	0.07	10/24/2034	260	260	250

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WHITEBOX CLO III LT 3A A1 144A	98.08	0.07	10/15/2034	250	246	242
WHITEHORSE X LTD 10A DR 144A	100.00	0.09	4/17/2027	54	54	53
WHITEHORSE X LTD 10A E 144A	98.43	0.11	4/17/2027	6,937	6,844	6,675
WILTON RE LTD 144A	89.93	0.06	12/31/2049	4,000	4,000	3,551
WIMC 2011-1 DEBT 10%	100.00	0.00	12/15/2023	2,706	2,328	2,706
WIND RIVER 2016- 1KRA BR2 144A	96.84	0.07	10/15/2034	250	250	238
WIND RIVER 2016- 1KRA CR2 144A	97.08	0.08	10/15/2034	250	250	239
WIND RIVER 2016 1KRA D2R2 144A	88.44	0.11	10/15/2034	2,925	2,636	2,522
WIND RIVER 2021-2 CL 2A C 144A	93.30	0.08	7/20/2034	270	263	248
WINGSTOP FUNDING LL 1A A2 144A	87.86	0.04	3/5/2052	347	303	304
WOLF ENTMT FDG LLC	91.18	0.05	11/20/2028	7,000	7,000	6,343
WOMENS CARE 1/21 TL	88.00	0.00	1/15/2028	2,041	2,033	1,761
WR GRACE HOLDINGS LLC 144A	92.74	0.05	6/15/2027	1,250	1,382	1,157
WR GRACE HOLDINGS LLC 144A	98.00	0.07	3/1/2031	100	100	95
XPLORNET 10/21 COV-LITE TL	81.21	0.00	10/2/2028	1,107	1,101	898
XPO INC 144A	98.31	0.06	6/1/2028	1,520	1,511	1,485
YAK MAT 2/23 COMMON UNIT	0.01	0.00	12/31/2026	8	6	0
YAK MAT 2/23 COMMON UNIT SERIES	0.01	0.00	2/27/2028	9	7	0
YAK MAT 2/23 PREFERRED	1.00	0.00	12/31/2026	35	27	0
YAK MAT 2/23 PREFERRED	79.00	0.00	12/31/2026	124	94	98
YAK MAT 2/23 PREFERRED SERIES	1.50	0.00	2/27/2028	331	250	5
YORK CLO 1 LTD 1A DRR 144A	99.93	0.09	10/22/2029	565	551	556
ZAIS CLO 14 LTD 14A DR 144A	93.87	0.10	4/15/2032	1,495	1,494	1,372
ZAIS CLO 6 LTD 1X D REGS	94.61	0.09	7/15/2029	5,250	5,145	4,865
ZAIS CLO 8 LTD 1A D 144A	92.42	0.08	4/15/2029	2,485	2,292	2,255
ZAYO GROUP HOLDINGS INC 144A	70.62	0.04	3/1/2027	500	490	346
ZEP 8/17 COV-LITE TL	84.60	0.00	8/12/2024	446	424	377
ZIGGO BV 144A	82.99	0.05	1/15/2030	550	573	451
Core Bonds Total				1,728,087	\$ 1,865,564	\$ 1,764,970
Core Bonds Receivable						14,252
Total Core Bonds						\$ 1,779,223

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Emerging Markets Debt						
ENTRUST GTAA	\$ 1.00	0.00		4,482	\$ 4,482	\$ 4,482
GMO-ECDF FBO SOUTH CAROLINA	18.31	0.00		1,277	32,090	23,374
Emerging Markets Debt Total				5,759	\$ 36,572	\$ 27,856
Emerging Markets Debt Receivable						-
Total Emerging Markets Debt						\$ 27,856

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Mixed Credit						
CASPIAN SC HOLDINGS	\$ 1.87	0.00		80,730	\$ 80,730	\$ 150,760
CB144A APPVION ESC	-	0.09	6/1/2020	1,620	0	-
TOURMALINE OIL CORP - ESCROW	0.76	0.00		263	-	199
Mixed Credit Total				82,614	\$ 80,730	\$ 150,959
Mixed Credit Receivable						-
Total Mixed Credit						\$ 150,959
Total Fixed Income						\$ 1,958,037

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
Developed International Equity				
BLACKROCK MSCI CANADA SMALL	\$ 18.91	3,743	\$ 48,360	\$ 70,784
BLACKROCK MSCI EAFE SMALL CAP	18.66	34,496	550,126	643,807
Developed International Equity Total		38,239	\$ 598,486	\$ 714,591
Developed International Equity Receivable				-
Total Developed International Equity				\$ 714,591

Issuer	Price	Shares	Cost	Market Value
Emerging Markets Equity				
BLACKROCK EME SMALL CAP	\$ 16.49	16,225	\$ 200,383	\$ 267,480
Emerging Markets Equity		16,225	\$ 200,383	\$ 267,480
Emerging Markets Equity Receivable				-
Total Emerging Markets Equity				\$ 267,480

Issuer	Price	Shares	Cost	Market Value
MSCI ACWI				
BLACKROCK MSCI ACWI EQUITY IND	\$ 30.09	345,303	\$ 9,636,738	\$ 10,391,255
BLK MSCI EQUITY INDEX FUND	0.01	311	-	2
DAILY MSCI USA INDX NL FUND	246.14	12,071	2,849,055	2,971,232
MSCI ACWI EX USA SL FUND ZVGM	20.23	90,168	1,996,898	1,823,829
MSCI ACWI		447,853	\$ 14,482,691	\$ 15,186,319
MSCI ACWI Receivable				-
Total MSCI ACWI				\$ 15,186,319

Issuer	Price	Shares	Cost	Market Value
US Equity				
10X GENOMICS INC	\$ 55.84	22	\$ 1,131	\$ 1,253
1-800-FLOWERS.COM INC	7.80	8	125	60
1ST SOURCE CORP	41.93	5	165	208
23ANDME HOLDING CO	1.75	69	296	120
2SEVENTY BIO INC	10.12	12	444	119
2U INC	4.03	20	589	81
3D SYSTEMS CORP	9.93	34	307	335
4D MOLECULAR THERAPEUTICS INC	18.07	7	133	129
89BIO INC	18.95	13	239	248
8X8 INC	4.23	30	413	126
A10 NETWORKS INC	14.59	18	167	264
AAON INC	94.81	12	646	1,131
AAR CORP	57.76	9	178	496
AARON'S CO INC/THE	14.14	8	89	108
ABERCROMBIE & FITCH CO	37.68	13	167	477
ABM INDUSTRIES INC	42.65	17	563	740
ACADEMY SPORTS & OUTDOORS INC	54.05	20	817	1,067
ACADIA HEALTHCARE CO INC	79.64	24	847	1,903
ACADIA PHARMACEUTICALS INC	23.95	29	1,221	699
ACADIA REALTY TRUST	14.39	22	239	309
ACCEL ENTERTAINMENT INC	10.56	16	165	168
ACCO BRANDS CORP	5.21	24	134	124
ACCOLADE INC	13.47	17	450	227
ACI WORLDWIDE INC	23.17	28	690	647
ACLARIS THERAPEUTICS INC	10.37	13	255	140
ACM RESEARCH INC	13.08	12	228	156
ACUITY BRANDS INC	163.08	8	797	1,331
ACUSHNET HOLDINGS CORP	54.68	9	261	468
ACV AUCTIONS INC	17.27	32	490	560
ADAPTHEALTH CORP	12.17	17	434	209
ADAPTIVE BIOTECHNOLOGIES CORP	6.71	27	907	180
ADDUS HOMECARE CORP	92.70	4	347	383
ADEIA INC	11.01	28	207	307
ADIENT PLC	38.32	25	490	944
ADMA BIOLOGICS INC	3.69	54	182	198
ADT INC	6.03	56	372	334
ADTALEM GLOBAL EDUCATION INC	34.34	12	379	398

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
ADTRAN HOLDINGS INC	10.53	19	288	200
ADVANCED DRAINAGE SYSTEMS INC	113.78	19	1,253	2,147
ADVANCED ENERGY INDUSTRIES INC	111.45	10	613	1,068
ADVANSIX INC	34.98	7	98	249
AEHR TEST SYSTEMS	41.25	7	188	290
AEROJET ROCKETDYNE HOLDINGS IN	54.87	19	767	1,023
AEROVATE THERAPEUTICS INC	17.15	2	40	36
AEROVIRONMENT INC	102.28	6	439	663
AERSALE CORP	14.70	6	84	86
AFFILIATED MANAGERS GROUP INC	149.89	9	675	1,399
AFFIRM HOLDINGS INC	15.33	51	692	783
AGCO CORP	131.42	16	985	2,153
AGENUS INC	1.60	80	231	128
AGILITI INC	16.50	10	204	170
AGILON HEALTH INC	17.34	78	1,602	1,361
AGILYSYS INC	68.64	6	151	400
AGIOS PHARMACEUTICALS INC	28.32	14	602	403
AGNC INVESTMENT CORP	10.13	148	1,767	1,482
AGREE REALTY CORP	65.39	23	1,508	1,513
AIR LEASE CORP	41.85	28	715	1,152
AIR TRANSPORT SERVICES GROUP I	18.87	5	101	86
AKERO THERAPEUTICS INC	46.69	11	375	530
ALAMO GROUP INC	183.91	3	262	507
ALARM.COM HOLDINGS INC	51.68	12	647	630
ALASKA AIR GROUP INC	53.18	8	333	449
ALBANY INTERNATIONAL CORP	93.28	8	443	743
ALDEYRA THERAPEUTICS INC	8.39	12	114	101
ALECTOR INC	6.01	16	418	96
ALEXANDER & BALDWIN INC	18.58	19	217	347
ALEXANDER'S INC	183.86	1	140	110
ALIGHT INC	9.24	74	602	679
ALIGNMENT HEALTHCARE INC	5.75	26	296	152
ALKAMI TECHNOLOGY INC	16.39	11	211	175
ALKERMES PLC	31.30	38	662	1,191
ALLAKOS INC	4.36	11	90	47
ALLEGIAN TRAVEL CO	126.28	1	122	145
ALLEGRO MICROSYSTEMS INC	45.14	20	563	886
ALLETE INC	57.97	15	802	854
ALLIENT INC	39.94	4	129	144
ALLISON TRANSMISSION HOLDINGS	56.46	24	818	1,335
ALLOGENE THERAPEUTICS INC	4.97	22	684	110
ALLOVIR INC	3.40	16	242	56
ALPHA & OMEGA SEMICONDUCTOR LT	32.80	6	210	199
ALPHA METALLURGICAL RESOURCES	164.36	3	205	569
ALPHATEC HOLDINGS INC	17.98	17	195	309
ALTA EQUIPMENT GROUP INC	17.33	5	91	84
ALTAIR ENGINEERING INC	75.84	13	565	1,023
ALTERYX INC	45.40	15	1,660	683
ALTI GLOBAL INC	7.66	4	19	32
ALTICE USA INC	3.02	57	824	173
ALTUS POWER INC	5.40	16	106	88
AMALGAMATED FINANCIAL CORP	16.09	5	62	81
A-MARK PRECIOUS METALS INC	37.44	5	165	181
AMBAC FINANCIAL GROUP INC	14.24	12	158	172
AMBARELLA INC	83.67	10	603	808
AMC ENTERTAINMENT HOLDINGS INC	1.74	213	271	371
AMC ENTERTAINMENT HOLDINGS INC	4.40	134	966	591
AMC NETWORKS INC	11.95	7	194	87
AMEDISYS INC	91.44	8	1,462	763
AMERANT BANCORP INC	17.19	6	120	111
AMERESCO INC	48.63	8	297	403
AMERICAN AIRLINES GROUP INC	17.94	42	552	751
AMERICAN ASSETS TRUST INC	19.20	13	336	257
AMERICAN AXLE & MANUFACTURING	8.27	29	171	243

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Issuer	Price	Shares	Cost	Market Value
AMERICAN EAGLE OUTFITTERS INC	11.80	48	477	563
AMERICAN EQUITY INVESTMENT LIF	52.11	17	385	911
AMERICAN SOFTWARE INC/GA	10.51	9	138	90
AMERICAN STATES WATER CO	87.00	9	739	825
AMERICAN VANGUARD CORP	17.87	7	98	127
AMERICAN WELL CORP	2.10	53	299	112
AMERICAN WOODMARK CORP	76.37	4	211	326
AMERICA'S CAR-MART INC/TX	99.78	2	108	153
AMERICOLD REALTY TRUST INC	32.30	69	2,311	2,228
AMERIS BANCORP	34.21	17	349	577
AMERISAFE INC	53.32	5	302	271
AMICUS THERAPEUTICS INC	12.56	55	652	693
AMKOR TECHNOLOGY INC	29.75	29	348	855
AMN HEALTHCARE SERVICES INC	109.12	10	496	1,133
AMPHASTAR PHARMACEUTICALS INC	57.47	10	197	566
AMPLITUDE INC	11.00	14	249	154
AMYLYX PHARMACEUTICALS INC	21.57	8	190	166
AMYRIS INC	1.03	66	316	68
ANAPTYSBIO INC	20.34	5	102	104
ANAVEX LIFE SCIENCES CORP	8.13	21	259	173
ANDERSONS INC/THE	46.15	8	132	376
ANGI INC	3.30	20	188	66
ANGIODYNAMICS INC	10.43	10	113	105
ANI PHARMACEUTICALS INC	53.83	4	138	208
ANIKA THERAPEUTICS INC	25.98	4	115	102
ANTERIX INC	31.69	3	180	109
ANTERO MIDSTREAM CORP	11.60	86	476	1,001
ANTERO RESOURCES CORP	23.03	69	493	1,589
ANYWHERE REAL ESTATE INC	6.68	26	160	171
APARTMENT INCOME REIT CORP	36.09	38	1,444	1,388
APARTMENT INVESTMENT AND MANAG	8.52	35	1,158	296
APELLIS PHARMACEUTICALS INC	91.10	21	812	1,902
API GROUP CORP	27.26	42	731	1,143
APOGEE ENTERPRISES INC	47.47	6	115	277
APOLLO COMMERCIAL REAL ESTATE	11.32	34	260	377
APOLLO MEDICAL HOLDINGS INC	31.60	11	283	350
APPFOLIO INC	172.14	5	582	822
APPIAN CORP	47.60	8	485	380
APPLE HOSPITALITY REIT INC	15.11	56	509	840
APPLIED INDUSTRIAL TECHNOLOGIE	144.83	10	586	1,434
APPLOVIN CORP	25.73	39	659	1,008
APTARGROUP INC	115.86	17	1,771	1,941
ARBOR REALTY TRUST INC	14.82	44	480	649
ARCBEST CORP	98.80	6	170	620
ARCELLX INC	31.62	6	179	194
ARCH RESOURCES INC	112.76	4	266	481
ARCHROCK INC	10.25	37	218	381
ARCONIC CORP	29.58	26	307	754
ARCOSA INC	75.77	13	473	952
ARCTURUS THERAPEUTICS HOLDINGS	28.68	6	234	180
ARCUS BIOSCIENCES INC	20.31	11	342	232
ARCUTIS BIOTHERAPEUTICS INC	9.53	11	324	109
ARDELYX INC	3.39	53	161	180
ARES COMMERCIAL REAL ESTATE CO	10.15	14	137	133
ARGAN INC	39.41	4	126	145
ARGO GROUP INTERNATIONAL HOLDI	29.61	9	248	255
ARHAUS INC	10.43	6	81	58
ARKO CORP	7.95	14	123	111
ARLO TECHNOLOGIES INC	10.91	24	161	258
ARMADA HOFFLER PROPERTIES INC	11.68	18	149	202
ARMOUR RESIDENTIAL REIT INC	5.33	50	321	264
ARMSTRONG WORLD INDUSTRIES INC	73.46	12	823	862
ARRAY TECHNOLOGIES INC	22.60	39	649	874
ARROW FINANCIAL CORP	20.14	5	121	96

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
ARROWHEAD PHARMACEUTICALS INC	35.66	26	958	942
ARS PHARMACEUTICALS INC	6.70	10	67	65
ARTESIAN RESOURCES CORP	47.22	2	119	103
ARTISAN PARTNERS ASSET MANAGEM	39.31	18	549	690
ARTIVION INC	17.19	10	193	164
ARVINAS INC	24.82	12	651	287
ASANA INC	22.04	18	408	406
ASBURY AUTOMOTIVE GROUP INC	240.42	5	468	1,205
ASGN INC	75.63	13	741	961
ASHLAND INC	86.91	13	885	1,158
ASPEN AEROGELS INC	7.89	16	441	126
ASSETMARK FINANCIAL HOLDINGS I	29.66	7	161	197
ASSOCIATED BANC-CORP	16.23	40	570	657
ASSURED GUARANTY LTD	55.80	15	386	830
ASTEC INDUSTRIES INC	45.44	6	235	272
ASTRONICS CORP	19.86	6	101	127
ATAI LIFE SCIENCES NV	1.72	31	109	54
ATI INC	44.23	33	374	1,457
ATKORE INC	155.94	10	336	1,594
ATLANTIC UNION BANKSHARES CORP	25.95	19	440	504
ATLANTICUS HOLDINGS CORP	42.01	1	81	57
ATN INTERNATIONAL INC	36.60	3	150	102
ATRICURE INC	49.36	12	592	600
ATRION CORP	565.70	0	245	211
AURINIA PHARMACEUTICALS INC	9.68	33	414	319
AURORA INNOVATION INC	2.94	99	137	291
AUTOLIV INC	85.04	21	2,002	1,797
AUTONATION INC	164.61	8	380	1,385
AVANOS MEDICAL INC	25.56	12	312	304
AVANTAX INC	22.38	9	116	206
AVEPOINT INC	5.76	29	195	169
AVID BIOSERVICES INC	13.97	16	329	222
AVID TECHNOLOGY INC	25.50	9	279	230
AVIDITY BIOSCIENCES INC	11.09	15	332	172
AVIDXCHANGE HOLDINGS INC	10.38	36	336	373
AVIENT CORP	40.90	22	540	904
AVIS BUDGET GROUP INC	228.67	6	194	1,284
AVISTA CORP	39.27	17	635	679
AVNET INC	50.45	24	653	1,187
AXALTA COATING SYSTEMS LTD	32.81	57	1,788	1,879
AXCELIS TECHNOLOGIES INC	183.33	8	254	1,545
AXIS CAPITAL HOLDINGS LTD	53.83	21	827	1,117
AXOGEN INC	9.13	10	109	93
AXONICS INC	50.47	13	625	647
AXOS FINANCIAL INC	39.44	14	288	552
AXSOME THERAPEUTICS INC	71.86	9	644	642
AZEK CO INC/THE	30.29	31	992	937
AZENTA INC	46.68	18	784	829
AZZ INC	43.46	6	185	274
B RILEY FINANCIAL INC	45.98	5	115	208
B&G FOODS INC	13.92	19	441	261
BABCOCK & WILCOX ENTERPRISES I	5.90	15	100	91
BADGER METER INC	147.56	8	486	1,110
BALCHEM CORP	134.81	8	766	1,112
BALLY'S CORP	15.56	8	263	118
BANC OF CALIFORNIA INC	11.58	15	179	172
BANCFIRST CORP	92.00	6	267	507
BANCORP INC/THE	32.65	12	82	397
BANDWIDTH INC	13.68	6	635	85
BANK FIRST CORP	83.20	2	143	177
BANK OF HAWAII CORP	41.23	10	647	428
BANK OF MARIN BANCORP	17.67	4	125	73
BANK OZK	40.16	29	653	1,162
BANKUNITED INC	21.55	19	270	401

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Issuer	Price	Shares	Cost	Market Value
BANNER CORP	43.67	7	298	311
BAR HARBOR BANKSHARES	24.64	4	83	105
BARNES GROUP INC	42.19	12	425	522
BARRETT BUSINESS SERVICES INC	87.20	2	76	160
BEACON ROOFING SUPPLY INC	82.98	13	317	1,095
BEAM THERAPEUTICS INC	31.93	15	718	475
BEAUTY HEALTH CO/THE	8.37	22	529	185
BEAZER HOMES USA INC	28.29	7	145	203
BELDEN INC	95.65	11	375	1,056
BELLRING BRANDS INC	36.60	34	809	1,253
BENCHMARK ELECTRONICS INC	25.83	9	191	242
BERKSHIRE HILLS BANCORP INC	20.73	10	107	215
BERRY CORP	6.88	18	143	125
BERRY GLOBAL GROUP INC	64.34	31	1,281	2,003
BEYOND MEAT INC	12.98	15	1,830	191
BGC PARTNERS INC	4.43	79	233	351
BIGCOMMERCE HOLDINGS INC	9.95	16	666	162
BIOCRYST PHARMACEUTICALS INC	7.04	49	316	344
BIOHAVEN LTD	23.92	15	227	357
BIOLIFE SOLUTIONS INC	22.10	11	300	233
BIOMEA FUSION INC	21.95	6	200	129
BIOXCEL THERAPEUTICS INC	6.66	5	189	33
BJ'S RESTAURANTS INC	31.80	6	135	191
BJ'S WHOLESALE CLUB HOLDINGS I	63.01	34	1,291	2,166
BLACK HILLS CORP	60.26	17	1,036	1,047
BLACKBAUD INC	71.18	11	565	778
BLACKLINE INC	53.82	13	893	709
BLACKSTONE MORTGAGE TRUST INC	20.81	42	991	850
BLINK CHARGING CO	5.99	13	373	80
BLOOM ENERGY CORP	16.35	47	803	768
BLOOMIN' BRANDS INC	26.89	23	289	605
BLUE BIRD CORP	22.48	6	114	124
BLUE OWL CAPITAL INC	11.65	92	1,175	1,066
BLUEBIRD BIO INC	3.29	28	195	92
BLUEGREEN VACATIONS HOLDING CO	35.65	2	75	80
BLUELIX HOLDINGS INC	93.78	2	191	218
BLUEPRINT MEDICINES CORP	63.20	16	1,014	980
BOISE CASCADE CO	90.35	10	355	916
BOK FINANCIAL CORP	80.78	8	399	641
BOOT BARN HOLDINGS INC	84.69	8	217	647
BOSTON BEER CO INC/THE	308.44	2	1,090	769
BOSTON OMAHA CORP	18.82	6	121	115
BOWLERO CORP	11.64	10	109	114
BOX INC	29.38	37	702	1,097
BOYD GAMING CORP	69.37	20	432	1,367
BRADY CORP	47.57	12	507	564
BRANDYWINE REALTY TRUST	4.65	42	373	197
BRAZE INC	43.79	10	356	452
BREAD FINANCIAL HOLDINGS INC	31.39	12	487	376
BRIDGEBIO PHARMA INC	17.20	23	870	389
BRIGHT HORIZONS FAMILY SOLUTIO	92.45	15	1,540	1,381
BRIGHTHOUSE FINANCIAL INC	47.35	18	487	833
BRIGHTSPHERE INVESTMENT GROUP	20.95	10	151	200
BRIGHTSPIRE CAPITAL INC	6.73	33	170	214
BRIGHTVIEW HOLDINGS INC	7.18	11	129	77
BRINKER INTERNATIONAL INC	36.60	11	247	413
BRINK'S CO/THE	67.83	12	487	824
BRISTOW GROUP INC	28.73	2	44	52
BRIXMOR PROPERTY GROUP INC	22.00	78	912	1,718
BROADSTONE NET LEASE INC	15.44	49	1,027	741
BROOKDALE SENIOR LIVING INC	4.22	41	129	171
BROOKLINE BANCORP INC	8.74	19	177	162
BRP GROUP INC	24.78	16	496	405
BRUKER CORP	73.92	26	1,120	1,949

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
BRUNSWICK CORP/DE	86.64	18	926	1,585
BUCKLE INC/THE	34.60	8	145	269
BUMBLE INC	16.78	25	931	413
BUSINESS FIRST BANCSHARES INC	15.07	7	157	103
BUTTERFLY NETWORK INC	2.30	36	317	84
BWX TECHNOLOGIES INC	71.57	24	1,289	1,688
BYLINE BANCORP INC	18.09	7	86	124
C3.AI INC	36.43	24	872	864
CABLE ONE INC	657.08	1	847	770
CABOT CORP	66.89	15	509	981
CACI INTERNATIONAL INC	340.84	6	1,446	2,070
CACTUS INC	42.32	17	418	715
CADENCE BANK	19.64	37	615	711
CADRE HOLDINGS INC	21.80	4	98	94
CALAVO GROWERS INC	29.02	4	222	124
CALERES INC	23.93	9	238	213
CALIFORNIA RESOURCES CORP	45.29	14	475	623
CALIFORNIA WATER SERVICE GROUP	51.63	14	675	736
CALIX INC	49.91	15	344	765
CALLON PETROLEUM CO	35.07	14	606	500
CAL-MAINE FOODS INC	45.00	11	469	484
CAMBium NETWORKS CORP	15.22	3	151	53
CAMBRIDGE BANCORP	54.31	2	188	118
CAMDEN NATIONAL CORP	30.97	4	130	128
CAMPING WORLD HOLDINGS INC	30.10	11	230	328
CANNAE HOLDINGS INC	20.21	19	611	378
CANO HEALTH INC	1.39	54	362	75
CANOO INC	0.48	96	282	46
CAPITAL CITY BANK GROUP INC	30.64	4	79	116
CAPITOL FEDERAL FINANCIAL INC	6.17	33	344	201
CAPRI HOLDINGS LTD	35.89	33	670	1,173
CAREDX INC	8.50	14	470	120
CARETRUST REIT INC	19.86	26	434	502
CARGURUS INC	22.63	23	520	520
CARPENTER TECHNOLOGY CORP	56.13	13	278	708
CARRIAGE SERVICES INC	32.47	3	60	113
CARS.COM INC	19.82	16	96	322
CARTER'S INC	72.60	10	735	712
CARVANA CO	25.92	23	749	594
CASELLA WASTE SYSTEMS INC	90.45	15	840	1,312
CASEY'S GENERAL STORES INC	243.88	10	1,487	2,333
CASS INFORMATION SYSTEMS INC	38.78	4	125	138
CASSAVA SCIENCES INC	24.52	10	524	249
CASTLE BIOSCIENCES INC	13.72	7	270	89
CATALYST PHARMACEUTICALS INC	13.44	26	152	352
CATHAY GENERAL BANCORP	32.19	19	504	606
CAVCO INDUSTRIES INC	295.00	2	316	592
CBIZ INC	53.28	12	267	621
CBL & ASSOCIATES PROPERTIES IN	22.04	3	77	61
CCC INTELLIGENT SOLUTIONS HOLD	11.21	40	377	451
CELLDEX THERAPEUTICS INC	33.93	10	254	351
CELSIUS HOLDINGS INC	149.19	11	545	1,629
CENTERSPACE	61.36	4	263	239
CENTRAL GARDEN & PET CO	36.46	11	356	385
CENTRAL GARDEN & PET CO	38.77	3	95	100
CENTRAL PACIFIC FINANCIAL CORP	15.71	2	35	38
CENTRUS ENERGY CORP	32.56	3	148	103
CENTURY ALUMINUM CO	8.72	15	100	129
CENTURY COMMUNITIES INC	76.62	7	241	574
CERENCE INC	29.23	10	312	305
CEREVEL THERAPEUTICS HOLDINGS	31.79	16	341	520
CERTARA INC	18.21	31	835	559
CERUS CORP	2.46	46	246	114
CEVA INC	25.55	6	175	143

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Issuer	Price	Shares	Cost	Market Value
CHAMPIONX CORP	31.04	51	643	1,596
CHARGEPOINT HOLDINGS INC	8.79	72	1,400	633
CHART INDUSTRIES INC	159.79	11	699	1,733
CHASE CORP	121.22	2	171	238
CHATHAM LODGING TRUST	9.36	12	72	111
CHEESECAKE FACTORY INC/THE	34.58	13	298	437
CHEFS' WAREHOUSE INC/THE	35.76	9	155	332
CHEGG INC	8.88	31	1,890	274
CHEMED CORP	541.67	4	1,715	2,096
CHEMOURS CO/THE	36.89	38	561	1,411
CHESAPEAKE UTILITIES CORP	119.00	5	397	540
CHICO'S FAS INC	5.35	33	162	174
CHILDREN'S PLACE INC/THE	23.21	3	99	81
CHIMERA INVESTMENT CORP	5.77	60	501	333
CHINOOK THERAPEUTICS INC	38.42	12	203	456
CHOICE HOTELS INTERNATIONAL IN	117.52	9	676	1,014
CHORD ENERGY CORP	153.80	11	964	1,645
CHURCHILL DOWNS INC	139.17	17	1,036	2,419
CHUY'S HOLDINGS INC	40.82	5	188	190
CIENA CORP	42.49	38	1,837	1,635
CIMPRESS PLC	59.48	4	292	265
CINEMARK HOLDINGS INC	16.50	28	377	468
CIRCOR INTERNATIONAL INC	56.45	5	152	261
CIRRUS LOGIC INC	81.01	14	991	1,155
CITY HOLDING CO	89.99	4	233	331
CIVITAS RESOURCES INC	69.37	13	563	931
CLAROS MORTGAGE TRUST INC	11.34	29	432	314
CLARUS CORP	9.14	6	151	53
CLEAN ENERGY FUELS CORP	4.96	46	157	228
CLEAN HARBORS INC	164.43	13	775	2,206
CLEAR CHANNEL OUTDOOR HOLDINGS	1.37	79	81	109
CLEAR SECURE INC	23.17	19	497	429
CLEARFIELD INC	47.35	4	223	167
CLEARWATER ANALYTICS HOLDINGS	15.87	21	307	331
CLEARWATER PAPER CORP	31.32	4	140	140
CLEARWAY ENERGY INC	27.00	9	198	238
CLEARWAY ENERGY INC	28.56	21	501	597
CLOVER HEALTH INVESTMENTS CORP	0.90	92	473	82
CNO FINANCIAL GROUP INC	23.67	30	424	715
CNX RESOURCES CORP	17.72	43	447	764
COASTAL FINANCIAL CORP/WA	37.65	3	142	108
COCA-COLA CONSOLIDATED INC	636.02	1	340	821
COEUR MINING INC	2.84	82	332	234
COGENT BIOSCIENCES INC	11.84	14	182	170
COGENT COMMUNICATIONS HOLDINGS	67.29	11	821	756
COHEN & STEERS INC	57.99	7	438	410
COHERENT CORP	50.98	36	1,645	1,827
COHERUS BIOSCIENCES INC	4.27	21	280	89
COHU INC	41.56	12	228	509
COLLEGIUM PHARMACEUTICAL INC	21.49	9	187	191
COLUMBIA BANKING SYSTEM INC	20.28	55	1,208	1,114
COLUMBIA FINANCIAL INC	17.29	9	123	151
COLUMBIA SPORTSWEAR CO	77.24	10	671	747
COLUMBUS MCKINNON CORP/NY	40.65	7	212	296
COMERICA INC	42.36	34	1,815	1,419
COMFORT SYSTEMS USA INC	164.20	9	391	1,522
COMMERCE BANCSHARES INC/MO	48.70	31	1,539	1,505
COMMERCIAL METALS CO	52.66	30	575	1,575
COMMSCOPE HOLDING CO INC	5.63	54	489	301
COMMUNITY BANK SYSTEM INC	46.88	13	671	591
COMMUNITY HEALTH SYSTEMS INC	4.40	35	181	153
COMMUNITY HEALTHCARE TRUST INC	33.02	6	224	211
COMMUNITY TRUST BANCORP INC	35.57	5	146	158
COMMVAULT SYSTEMS INC	72.62	11	444	788

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
COMPASS DIVERSIFIED HOLDINGS	21.69	17	376	364
COMPASS INC	3.50	74	374	258
COMPASS MINERALS INTERNATIONAL	34.00	9	393	304
COMPASS THERAPEUTICS INC	3.16	19	72	60
COMPUTER PROGRAMS AND SYSTEMS	24.69	4	78	90
COMSTOCK RESOURCES INC	11.60	36	303	413
CONCENTRIX CORP	80.75	11	746	919
CONDUENT INC	3.40	42	108	144
CONMED CORP	135.89	8	575	1,070
CONNECTONE BANCORP INC	16.59	10	143	170
CONSENSUS CLOUD SOLUTIONS INC	31.00	5	170	152
CONSOL ENERGY INC	67.81	9	249	600
CONSOLIDATED COMMUNICATIONS HO	3.83	19	102	72
CONSTRUCTION PARTNERS INC	31.39	11	209	332
CORCEPT THERAPEUTICS INC	22.25	22	344	493
CORE & MAIN INC	31.34	22	574	694
CORE LABORATORIES INC	23.25	12	225	277
CORE LABORATORIES NV	-	-	-	(0)
CORECIVIC INC	9.41	29	295	277
CORPORATE OFFICE PROPERTIES TR	23.75	29	668	681
CORSAIR GAMING INC	17.74	12	299	210
CORVEL CORP	193.50	2	148	470
COTY INC	12.29	98	558	1,210
COUCHBASE INC	15.82	8	191	130
COURSERA INC	13.02	25	512	327
COUSINS PROPERTIES INC	22.80	39	1,010	893
COVENANT LOGISTICS GROUP INC	43.83	2	81	93
CRA INTERNATIONAL INC	102.00	2	172	192
CRACKER BARREL OLD COUNTRY STO	93.18	5	464	479
CRANE CO	89.12	12	468	1,103
CRANE NXT CO	56.44	12	239	655
CREDIT ACCEPTANCE CORP	507.93	2	554	843
CREDO TECHNOLOGY GROUP HOLDING	17.34	23	297	405
CRESCENT ENERGY CO	10.42	12	206	121
CRICUT INC	12.20	8	114	88
CRINETICS PHARMACEUTICALS INC	18.02	10	205	178
CRISPR THERAPEUTICS AG	56.14	19	1,346	1,079
CROCS INC	112.44	16	577	1,796
CROSS COUNTRY HEALTHCARE INC	28.08	9	238	253
CROSSFIRST BANKSHARES INC	10.00	12	132	125
CRYOPORT INC	17.25	13	352	217
CS DISCO INC	8.22	6	107	53
CSG SYSTEMS INTERNATIONAL INC	52.74	8	367	432
CSW INDUSTRIALS INC	166.19	4	294	657
CTS CORP	42.63	8	181	330
CUBESMART	44.66	58	1,759	2,564
CULLEN/FROST BANKERS INC	107.53	16	1,181	1,713
CULLINAN ONCOLOGY INC	10.76	5	116	52
CURTISS-WRIGHT CORP	183.66	10	950	1,809
CUSHMAN & WAKEFIELD PLC	8.18	38	453	309
CUSTOM TRUCK ONE SOURCE INC	6.74	15	98	103
CUSTOMERS BANCORP INC	30.26	7	77	226
CUTERA INC	15.13	3	128	53
CVB FINANCIAL CORP	13.28	32	573	430
CVR ENERGY INC	29.96	9	188	259
CYMABAY THERAPEUTICS INC	10.95	19	152	206
CYTEK BIOSCIENCES INC	8.54	21	200	178
CYTOKINETICS INC	32.62	23	671	760
DANA INC	17.00	34	382	582
DAVE & BUSTER'S ENTERTAINMENT	44.56	11	163	471
DAY ONE BIOPHARMACEUTICALS INC	11.94	14	181	162
DECIPHERA PHARMACEUTICALS INC	14.08	13	463	178
DEFINITIVE HEALTHCARE CORP	11.00	11	189	122
DELEK US HOLDINGS INC	23.95	18	361	430

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Issuer	Price	Shares	Cost	Market Value
DELUXE CORP	17.48	11	243	195
DENALI THERAPEUTICS INC	29.51	28	784	828
DENBURY INC	86.26	13	888	1,119
DENNY'S CORP	12.32	14	132	176
DESIGNER BRANDS INC	10.10	13	72	135
DESKTOP METAL INC	1.77	66	526	116
DIAMOND HILL INVESTMENT GROUP	171.30	1	85	138
DIAMOND OFFSHORE DRILLING INC	14.24	26	251	370
DIAMONDROCK HOSPITALITY CO	8.01	54	268	427
DICE THERAPEUTICS INC	46.46	7	213	342
DIGI INTERNATIONAL INC	39.39	9	181	359
DIGITAL TURBINE INC	9.28	25	364	236
DIGITALBRIDGE GROUP INC	14.71	42	464	615
DIGITALOCEAN HOLDINGS INC	40.14	15	995	599
DILLARD'S INC	326.28	1	59	327
DIME COMMUNITY BANCSHARES INC	17.63	9	193	166
DINE BRANDS GLOBAL INC	58.03	4	164	220
DIODES INC	92.49	12	597	1,098
DISH NETWORK CORP	6.59	64	411	421
DISTRIBUTION SOLUTIONS GROUP I	52.06	1	59	69
DIVERSEY HOLDINGS LTD	8.39	21	195	173
DMC GLOBAL INC	17.76	5	150	92
DOCGO INC	9.37	22	176	209
DOLBY LABORATORIES INC	83.68	16	903	1,297
DOMO INC	14.66	8	244	114
DONALDSON CO INC	62.51	31	1,418	1,966
DONEGAL GROUP INC	14.43	5	66	67
DONNELLEY FINANCIAL SOLUTIONS	45.53	6	192	293
DORIAN LPG LTD	25.65	8	86	211
DORMAN PRODUCTS INC	78.83	7	466	539
DOUBLEVERIFY HOLDINGS INC	38.92	28	846	1,087
DOUGLAS DYNAMICS INC	29.88	6	171	181
DOUGLAS EMMETT INC	12.57	45	1,182	560
DOXIMITY INC	34.02	27	925	933
DRAFTKINGS INC	26.57	101	1,435	2,692
DREAM FINDERS HOMES INC	24.59	6	97	145
DRIL-QUIP INC	23.27	8	210	193
DRIVEN BRANDS HOLDINGS INC	27.06	17	488	463
DT MIDSTREAM INC	49.57	25	1,089	1,226
DUCKHORN PORTFOLIO INC/THE	12.97	13	237	172
DUCOMMUN INC	43.57	3	98	141
DUN & BRADSTREET HOLDINGS INC	11.57	56	964	648
DUOLINGO INC	142.94	7	723	945
DUTCH BROS INC	28.45	9	336	265
DXC TECHNOLOGY CO	26.72	59	1,007	1,580
DXP ENTERPRISES INC/TX	36.41	4	73	144
DYCOM INDUSTRIES INC	113.65	8	300	856
DYNAVAX TECHNOLOGIES CORP	12.92	33	244	426
DYNE THERAPEUTICS INC	11.25	8	125	85
DYNEX CAPITAL INC	12.59	14	191	172
E2OPEN PARENT HOLDINGS INC	5.60	39	437	219
EAGLE BANCORP INC	21.16	8	231	160
EAGLE BULK SHIPPING INC	48.04	3	182	128
EAGLE MATERIALS INC	186.42	9	585	1,719
EAGLE PHARMACEUTICALS INC/DE	19.44	3	156	61
EARTHSTONE ENERGY INC	14.29	14	229	195
EAST WEST BANCORP INC	52.79	37	1,758	1,944
EASTERLY GOVERNMENT PROPERTIES	14.50	24	524	346
EASTERN BANKSHARES INC	12.27	41	926	507
EASTGROUP PROPERTIES INC	173.60	11	1,315	1,959
EBIX INC	25.20	7	123	165
EHOSTAR CORP	17.34	9	234	152
ECOVYST INC	11.46	27	278	315
ENDEAVOR GROUP HOLDINGS INC	23.92	41	928	983

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
ENERGIZER HOLDINGS INC	33.58	17	673	585
ENERGY RECOVERY INC	27.95	13	154	360
ENERPAC TOOL GROUP CORP	27.00	15	232	408
ENERSYS	108.52	10	622	1,139
ENFUSION INC	11.22	3	38	39
ENGAGESMART INC	19.09	13	242	243
ENHABIT INC	11.50	12	298	137
ENLINK MIDSTREAM LLC	10.60	67	114	712
ENLIVEN THERAPEUTICS INC	20.41	6	106	118
ENNIS INC	20.38	7	116	141
ENOVA INTERNATIONAL INC	53.12	8	119	428
ENOVIS CORP	64.12	13	673	836
ENOVIX CORP	18.04	30	634	548
ENPRO INDUSTRIES INC	133.53	5	258	678
ENSIGN GROUP INC/THE	95.46	14	676	1,367
ENSTAR GROUP LTD	244.24	3	397	656
ENTERPRISE FINANCIAL SERVICES	39.10	11	384	421
ENTRADA THERAPEUTICS INC	15.14	3	40	40
ENTRAVISION COMMUNICATIONS COR	4.39	16	66	70
ENVESTNET INC	59.35	10	658	618
ENVIRI CORP	9.87	21	186	208
ENVISTA HOLDINGS CORP	33.84	42	864	1,435
ENVIVA INC	10.85	9	645	93
EPLUS INC	56.30	7	249	393
EPR PROPERTIES	46.80	20	544	907
EQRX INC	1.86	56	242	105
EQUITRANS MIDSTREAM CORP	9.56	111	911	1,063
EQUITY BANCSHARES INC	22.78	4	141	89
EQUITY COMMONWEALTH	20.26	28	873	576
ERASCA INC	2.76	18	132	51
ESAB CORP	66.54	15	670	973
ESCO TECHNOLOGIES INC	103.63	7	515	687
ESSENT GROUP LTD	46.80	28	850	1,314
ESSENTIAL PROPERTIES REALTY TR	23.54	40	708	922
ESTABLISHMENT LABS HOLDINGS IN	68.61	4	320	282
ETHAN ALLEN INTERIORS INC	28.28	6	68	169
EURONET WORLDWIDE INC	117.37	12	1,066	1,451
EUROPEAN WAX CENTER INC	18.63	9	213	166
EVENTBRITE INC	9.55	21	206	199
EVERBRIDGE INC	26.90	10	1,409	276
EVERCORE INC	123.59	9	563	1,170
EVERI HOLDINGS INC	14.46	23	160	331
EVERTEC INC	36.83	17	470	613
EVGO INC	4.00	25	185	101
EVOLENT HEALTH INC	30.30	26	406	777
EVOLUS INC	7.27	11	131	79
EVOLV TECHNOLOGIES HOLDINGS IN	6.00	21	104	125
EW SCRIPPS CO/THE	9.15	14	119	132
EXCELERATE ENERGY INC	20.33	5	130	93
EXELIXIS INC	19.11	75	1,865	1,431
EXLSERVICE HOLDINGS INC	151.06	9	585	1,291
EXP WORLD HOLDINGS INC	20.28	19	244	388
EXPENSIFY INC	7.98	9	112	70
EXPONENT INC	93.32	13	921	1,213
EXPRO GROUP HOLDINGS NV	17.72	24	372	421
EXTREME NETWORKS INC	26.05	33	154	865
EZCORP INC	8.38	13	133	112
F&G ANNUITIES & LIFE INC	24.78	5	101	120
FABRINET	129.88	9	627	1,233
FARMERS NATIONAL BANC CORP	12.37	11	162	135
FARMLAND PARTNERS INC	12.21	13	198	163
FARO TECHNOLOGIES INC	16.20	5	251	79
FIRST FOUNDATION INC	3.97	13	214	53

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Issuer	Price	Shares	Cost	Market Value
FIRST HAWAIIAN INC	18.01	34	573	612
FIRST INDUSTRIAL REALTY TRUST	52.64	34	1,254	1,768
FIRST INTERSTATE BANCSYSTEM IN	23.84	24	585	561
FIRST MERCHANTS CORP	28.23	16	455	452
FIRST MID BANCSHARES INC	24.14	5	158	132
FIRST WATCH RESTAURANT GROUP I	16.90	4	68	73
FIRSTCASH HOLDINGS INC	93.33	10	711	954
FISKER INC	5.64	48	579	272
FIVE BELOW INC	196.54	14	1,450	2,831
FIVE STAR BANCORP	22.37	3	76	62
FIVE9 INC	82.45	18	1,900	1,519
FLEX LTD	27.64	117	1,311	3,221
FLOOR & DECOR HOLDINGS INC	103.96	26	1,579	2,716
FLOWERS FOODS INC	24.88	52	1,211	1,289
FLOWSERVE CORP	37.15	34	930	1,250
FLUENCE ENERGY INC	26.64	11	187	284
FLUOR CORP	29.60	36	424	1,080
FLUSHING FINANCIAL CORP	12.29	9	114	106
FLYWIRE CORP	31.04	22	585	690
FNB CORP/PA	11.44	96	789	1,099
FOCUS FINANCIAL PARTNERS INC	52.51	15	558	800
FOOT LOCKER INC	27.11	22	561	591
FORESTAR GROUP INC	22.55	5	70	119
FORGEROCK INC	20.54	11	228	217
FORMFACTOR INC	34.22	20	501	677
FORRESTER RESEARCH INC	29.09	3	89	83
FORWARD AIR CORP	106.11	7	321	712
FOUR CORNERS PROPERTY TRUST IN	25.40	22	433	553
FOX FACTORY HOLDING CORP	108.51	11	744	1,176
FRANCHISE GROUP INC	28.63	6	183	170
FRANKLIN BSP REALTY TRUST INC	14.16	22	301	306
FRANKLIN COVEY CO	43.68	3	121	137
FRANKLIN ELECTRIC CO INC	102.90	10	521	1,039
FREEDOM HOLDING CORP/NV	80.71	5	107	369
FRESH DEL MONTE PRODUCE INC	25.71	10	234	253
FRESHPET INC	65.81	12	903	811
FRESHWORKS INC	17.58	36	554	638
FREYR BATTERY SA	9.35	28	309	262
FRONTDOOR INC	31.90	21	829	665
FRONTIER COMMUNICATIONS PARENT	18.64	47	1,519	881
FRONTIER GROUP HOLDINGS INC	9.67	12	154	112
FRP HOLDINGS INC	57.57	2	80	106
FTAI AVIATION LTD	31.66	26	647	811
FTI CONSULTING INC	190.20	9	1,086	1,656
FUELCELL ENERGY INC	2.16	104	879	225
FULGENT GENETICS INC	37.03	5	321	198
FULTON FINANCIAL CORP	11.92	44	490	520
FUNKO INC	10.82	8	188	91
FUTUREFUEL CORP	8.85	8	70	67
GAMESTOP CORP	24.25	67	827	1,625
GAP INC/THE	8.93	52	538	462
GARRETT MOTION INC	7.57	8	69	63
GATES INDUSTRIAL CORP PLC	13.48	29	316	390
GATX CORP	128.74	9	593	1,171
GCI LIBERTY INC SR ESCROW	-	26	-	-
GENCO SHIPPING & TRADING LTD	14.03	11	158	156
GENESCO INC	25.04	3	54	75
GENTEX CORP	29.26	60	1,511	1,760
GENTHERM INC	56.51	9	362	481
GENWORTH FINANCIAL INC	5.00	117	332	583
GEO GROUP INC/THE	7.16	32	332	228
GOOSEHEAD INSURANCE INC	62.89	5	370	340
GOPRO INC	4.14	34	149	139

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
GORMAN-RUPP CO/THE	28.83	6	168	173
GRAFTECH INTERNATIONAL LTD	5.04	52	476	264
GRAHAM HOLDINGS CO	571.48	1	319	534
GRAN TIERRA ENERGY INC	4.91	0	0	0
GRAND CANYON EDUCATION INC	103.21	8	744	823
GRANITE CONSTRUCTION INC	39.78	11	191	446
GRAPHIC PACKAGING HOLDING CO	24.03	79	1,178	1,897
GRAY TELEVISION INC	7.88	21	260	166
GREAT LAKES DREDGE & DOCK CORP	8.16	16	138	134
GREAT SOUTHERN BANCORP INC	50.73	3	122	145
GREEN BRICK PARTNERS INC	56.80	7	89	402
GREEN DOT CORP	18.74	12	382	217
GREEN PLAINS INC	32.24	9	129	281
GREENBRIER COS INC/THE	43.10	8	178	363
GREIF INC	68.89	6	234	444
GREIF INC	77.25	1	65	114
GRID DYNAMICS HOLDINGS INC	9.25	14	225	134
GRIFFON CORP	40.30	11	208	443
GROCERY OUTLET HOLDING CORP	30.61	24	873	739
GROUP 1 AUTOMOTIVE INC	258.10	3	197	894
GUARDANT HEALTH INC	35.80	28	2,328	1,005
GUESS? INC	19.45	8	77	152
GUIDEWIRE SOFTWARE INC	76.08	20	1,211	1,534
GULFPORT ENERGY CORP	105.07	3	214	301
GXO LOGISTICS INC	62.82	31	1,995	1,933
H&E EQUIPMENT SERVICES INC	45.75	8	146	386
H&R BLOCK INC	31.87	39	677	1,234
HACKETT GROUP INC/THE	22.35	6	84	141
HAEMONETICS CORP	85.14	13	1,204	1,102
HAGERTY INC	9.36	7	76	63
HAIN CELESTIAL GROUP INC/THE	12.51	23	731	287
HALOZYME THERAPEUTICS INC	36.07	35	997	1,264
HAMILTON LANE INC	79.98	8	590	661
HANCOCK WHITNEY CORP	38.38	22	467	857
HANESBRANDS INC	4.54	90	923	408
HANMI FINANCIAL CORP	14.93	5	114	71
HANNON ARMSTRONG SUSTAINABLE I	25.00	27	841	680
HANOVER INSURANCE GROUP INC/TH	113.03	9	874	1,046
HARBORONE BANCORP INC	8.68	12	104	108
HARLEY-DAVIDSON INC	35.21	35	861	1,240
HARMONIC INC	16.17	27	172	437
HARMONY BIOSCIENCES HOLDINGS I	35.19	8	305	297
HARROW HEALTH INC	19.04	7	137	139
HASHICORP INC	26.18	22	659	580
HAVERTY FURNITURE COS INC	30.22	4	60	106
HAWAIIAN ELECTRIC INDUSTRIES I	36.20	28	1,053	1,030
HAWKINS INC	47.69	5	108	246
HAYNES INTERNATIONAL INC	50.82	3	163	165
HAYWARD HOLDINGS INC	12.85	25	436	315
HB FULLER CO	71.51	14	537	987
HBT FINANCIAL INC	18.44	4	82	76
HCI GROUP INC	61.78	2	80	97
HEALTH CATALYST INC	12.50	14	481	179
HEALTHCARE SERVICES GROUP INC	14.93	19	393	285
HEALTHEQUITY INC	63.14	22	1,207	1,382
HEALTHSTREAM INC	24.56	6	139	158
HEARTLAND EXPRESS INC	16.41	12	225	203
HEARTLAND FINANCIAL USA INC	27.87	11	379	306
HECLA MINING CO	5.15	147	507	756
HEIDRICK & STRUGGLES INTERNATI	26.47	5	116	141
HELEN OF TROY LTD	108.02	6	1,011	665
HELIOS TECHNOLOGIES INC	66.09	8	323	550
HELIX ENERGY SOLUTIONS GROUP I	7.38	37	95	273

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Issuer	Price	Shares	Cost	Market Value
HELMERICH & PAYNE INC	35.45	27	579	960
HERBALIFE LTD	13.24	25	899	336
HERC HOLDINGS INC	136.85	7	351	924
HERITAGE COMMERCE CORP	8.28	17	129	137
HERITAGE FINANCIAL CORP/WA	16.17	10	170	155
HERITAGE-CRYSTAL CLEAN INC	37.79	5	87	176
HERTZ GLOBAL HOLDINGS INC	18.39	37	738	679
HESS MIDSTREAM LP	30.68	14	374	437
HEXCEL CORP	76.02	22	741	1,664
HIBBETT INC	36.29	3	73	125
HIGHWOODS PROPERTIES INC	23.91	27	890	650
HILLENBRAND INC	51.28	18	392	917
HILLEVAX INC	17.19	2	46	40
HILLMAN SOLUTIONS CORP	9.01	51	484	460
HILLTOP HOLDINGS INC	31.46	13	215	401
HILTON GRAND VACATIONS INC	45.44	20	438	916
HIMS & HERS HEALTH INC	9.40	33	329	314
HINGHAM INSTITUTION FOR SAVING	213.18	0	160	94
HIPPO HOLDINGS INC	16.53	4	261	59
HIRERIGHT HOLDINGS CORP	11.31	5	70	56
HNI CORP	28.18	13	301	354
HOME BANCSHARES INC/AR	22.80	51	837	1,157
HOMESTREET INC	5.92	5	115	27
HOPE BANCORP INC	8.42	29	254	244
HORACE MANN EDUCATORS CORP	29.66	10	344	291
HORIZON BANCORP INC/IN	10.41	13	122	133
HOSTESS BRANDS INC	25.32	34	447	868
HOULIHAN LOKEY INC	98.31	13	859	1,281
HOWARD HUGHES CORP/THE	78.92	9	447	708
HUB GROUP INC	80.32	8	376	673
HUDSON PACIFIC PROPERTIES INC	4.22	34	695	142
HUNTSMAN CORP	27.02	45	799	1,226
HURON CONSULTING GROUP INC	84.91	5	199	419
HYSTER-YALE MATERIALS HANDLING	55.84	2	80	137
I3 VERTICALS INC	22.86	6	176	136
IAC INC	62.80	21	1,069	1,293
ICF INTERNATIONAL INC	124.39	5	297	602
ICHOR HOLDINGS LTD	37.50	8	192	284
ICU MEDICAL INC	178.19	5	966	941
IDACORP INC	102.60	13	1,172	1,339
IDEAYA BIOSCIENCES INC	23.50	12	242	292
IDT CORP	25.85	5	233	120
IES HOLDINGS INC	56.88	2	58	119
IGM BIOSCIENCES INC	9.23	3	125	30
IHEARTMEDIA INC	3.63	26	347	95
IMAX CORP	16.99	11	135	186
IMMUNITYBIO INC	2.78	33	258	93
IMMUNOGEN INC	18.87	56	303	1,060
IMMUNOVANT INC	18.97	13	326	254
IMPINJ INC	89.65	6	223	516
INARI MEDICAL INC	58.14	12	894	705
INDEPENDENCE REALTY TRUST INC	18.22	57	996	1,038
INDEPENDENT BANK CORP	44.51	11	576	463
INDEPENDENT BANK CORP/MI	16.96	7	88	112
INDEPENDENT BANK GROUP INC	34.53	10	337	340
INDIE SEMICONDUCTOR INC	9.40	31	312	287
INFINERA CORP	4.83	53	277	255
INFORMATICA INC	18.50	9	191	175
INGEVITY CORP	58.16	9	433	528
INGLES MARKETS INC	82.65	4	197	307
INGREDION INC	105.95	17	1,366	1,802
INHIBRX INC	25.96	7	143	181
INNOSPEC INC	100.44	6	457	643

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
INNOVATIVE INDUSTRIAL PROPERTI	73.01	7	669	511
INNOVIVA INC	12.73	16	212	199
INSIGHT ENTERPRISES INC	146.34	7	389	1,066
INSMED INC	21.10	35	823	741
INSPERITY INC	118.96	9	518	1,098
INSPIRE MEDICAL SYSTEMS INC	324.64	8	895	2,447
INSTALLED BUILDING PRODUCTS IN	140.16	6	400	875
INSTEEL INDUSTRIES INC	31.12	5	92	159
INTAPP INC	41.91	5	162	206
INTEGER HOLDINGS CORP	88.61	9	612	762
INTEGRA LIFSCIENCES HOLDINGS	41.13	19	938	779
INTEGRAL AD SCIENCE HOLDING CO	17.98	10	187	177
INTELLIA THERAPEUTICS INC	40.78	20	821	829
INTER PARFUMS INC	135.23	5	254	674
INTERACTIVE BROKERS GROUP INC	83.07	27	1,337	2,217
INTERCEPT PHARMACEUTICALS INC	11.06	9	510	104
INTERDIGITAL INC	96.55	8	420	736
INTERFACE INC	8.79	15	120	130
INTERNATIONAL BANCSHARES CORP	44.20	15	436	648
INTERNATIONAL MONEY EXPRESS IN	24.53	9	113	218
INTERNATIONAL SEAWAYS INC	38.24	9	185	338
INTRA-CELLULAR THERAPIES INC	63.32	22	683	1,408
INTREPID POTASH INC	22.69	3	182	64
INVENTRUST PROPERTIES CORP	23.10	17	504	396
INVESCO MORTGAGE CAPITAL INC	11.47	3	37	36
INVESCO MTG CAP INC	11.47	7	235	83
IONIS PHARMACEUTICALS INC	41.03	33	1,224	1,355
IONQ INC	13.53	39	243	525
IOVANCE BIOTHERAPEUTICS INC	7.04	49	1,063	342
IPG PHOTONICS CORP	135.82	8	832	1,074
IRHYTHM TECHNOLOGIES INC	104.32	8	1,039	823
IRIDIUM COMMUNICATIONS INC	62.12	30	743	1,833
IROBOT CORP	45.25	7	433	304
IRONWOOD PHARMACEUTICALS INC	10.64	35	377	373
ITEOS THERAPEUTICS INC	13.24	6	170	80
ITRON INC	72.10	12	688	849
ITT INC	93.21	21	1,141	1,978
IVANHOE ELECTRIC INC / US	13.04	12	177	156
IVERIC BIO INC	39.34	30	424	1,178
J & J SNACK FOODS CORP	158.36	4	515	623
JABIL INC	107.93	34	1,166	3,699
JACK IN THE BOX INC	97.53	5	361	518
JACKSON FINANCIAL INC	30.61	19	628	575
JAMES RIVER GROUP HOLDINGS LTD	18.26	9	265	157
JAMF HOLDING CORP	19.52	13	376	248
JANUS HENDERSON GROUP PLC	27.25	34	667	932
JANUS INTERNATIONAL GROUP INC	10.66	22	267	240
JANUX THERAPEUTICS INC	11.87	3	52	37
JBG SMITH PROPERTIES	15.04	28	764	422
JEFFERIES FINANCIAL GROUP INC	33.17	45	738	1,499
JELD-WEN HOLDING INC	17.54	22	347	380
JETBLUE AIRWAYS CORP	8.86	21	221	188
JFROG LTD	27.70	17	533	470
JOBY AVIATION INC	10.26	41	174	422
JOHN B SANFILIPPO & SON INC	117.27	2	195	266
JOHN BEAN TECHNOLOGIES CORP	121.30	8	585	992
JOHN WILEY & SONS INC	34.03	11	438	389
JOHNSON OUTDOORS INC	61.45	2	100	96
JONES LANG LASALLE INC	155.80	12	1,717	1,911
KADANT INC	222.10	3	298	664
KAISER ALUMINUM CORP	71.64	4	261	294
KAMAN CORP	24.33	7	217	164
KARUNA THERAPEUTICS INC	216.85	8	1,151	1,675

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Issuer	Price	Shares	Cost	Market Value
KARYOPHARM THERAPEUTICS INC	1.79	28	313	49
KB HOME	51.71	19	512	986
KBR INC	65.06	35	798	2,293
KEARNY FINANCIAL CORP/MD	7.05	16	135	115
KELLY SERVICES INC	17.61	9	114	154
KEMPER CORP	48.26	16	955	793
KENNAMETAL INC	28.39	20	457	561
KENNEDY-WILSON HOLDINGS INC	16.33	25	333	402
KEROS THERAPEUTICS INC	40.18	5	297	206
KFORCE INC	62.66	5	162	316
KILROY REALTY CORP	30.09	29	1,508	847
KIMBALL ELECTRONICS INC	27.63	6	87	172
KIMBELL ROYALTY PARTNERS LP	14.71	15	273	225
KINETIK HOLDINGS INC	35.14	4	179	158
KINIKA PHARMACEUTICALS LTD	14.08	7	126	101
KINSALE CAPITAL GROUP INC	374.20	6	882	2,118
KIRBY CORP	76.95	4	201	294
KITE REALTY GROUP TRUST	22.34	57	546	1,278
KKR REAL ESTATE FINANCE TRUST	12.17	15	250	177
KNIFE RIVER CORP	43.50	13	341	573
KNOWLES CORP	18.06	23	323	424
KOHL'S CORP	23.05	29	643	658
KONTOOR BRANDS INC	42.10	13	282	549
KOPPERS HOLDINGS INC	34.10	5	145	182
KORN FERRY	49.54	13	416	668
KOSMOS ENERGY LTD	5.99	119	311	711
KRATOS DEFENSE & SECURITY SOLU	14.34	32	514	464
KRISPY KREME INC	14.73	17	248	252
KRONOS WORLDWIDE INC	8.73	6	57	56
KRYSTAL BIOTECH INC	117.40	5	321	583
KULICKE & SOFFA INDUSTRIES INC	59.45	15	371	869
KURA ONCOLOGY INC	10.58	13	227	140
KURA SUSHI USA INC	92.95	1	98	138
KYMERA THERAPEUTICS INC	22.99	8	339	180
KYNDRYL HOLDINGS INC	13.28	58	1,289	776
LADDER CAPITAL CORP	10.85	29	227	310
LAKELAND BANCORP INC	13.39	17	222	231
LAKELAND FINANCIAL CORP	48.52	6	253	311
LAMAR ADVERTISING CO	99.25	23	1,514	2,237
LANCASTER COLONY CORP	201.09	5	755	995
LANDSTAR SYSTEM INC	192.54	9	1,047	1,788
LANTHEUS HOLDINGS INC	83.92	18	387	1,480
LAUREATE EDUCATION INC	12.09	34	170	415
LA-Z-BOY INC	28.64	11	265	315
LCI INDUSTRIES	126.36	7	558	823
LEGACY HOUSING CORP	23.19	3	51	63
LEGALZOOM.COM INC	12.08	20	220	237
LEGGETT & PLATT INC	29.62	34	1,111	1,003
LEMAITRE VASCULAR INC	67.28	5	163	353
LEMONADE INC	16.85	13	992	225
LENDINGCLUB CORP	9.75	28	277	275
LEONARDO DRS INC	17.34	14	156	236
LESLIE'S INC	9.39	45	1,050	420
LEVI STRAUSS & CO	14.43	24	402	351
LEXICON PHARMACEUTICALS INC	2.29	29	98	67
LGI HOMES INC	134.89	5	448	741
LIBERTY ENERGY INC	13.37	43	433	571
LIBERTY LATIN AMERICA LTD	8.62	39	329	335
LIBERTY LATIN AMERICA LTD	8.75	10	88	88
LIBERTY MEDIA CORP-LIBERTY BRA	39.62	10	207	403
LIBERTY MEDIA CORP-LIBERTY BRA	40.92	2	38	74
LIFE STORAGE INC	132.96	22	1,614	2,913

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
LIFE TIME GROUP HOLDINGS INC	19.67	12	204	245
LIFESTANCE HEALTH GROUP INC	9.13	19	158	176
LIGAND PHARMACEUTICALS INC	72.10	4	350	302
LIGHT & WONDER INC	68.76	24	861	1,619
LIGHTWAVE LOGIC INC	6.97	29	222	199
LINCOLN ELECTRIC HOLDINGS INC	198.63	15	1,286	2,941
LINCOLN NATIONAL CORP	25.76	44	1,389	1,136
LINDBLAD EXPEDITIONS HOLDINGS	10.88	9	67	96
LINDSAY CORP	119.34	3	275	336
LIONS GATE ENTERTAINMENT CORP	8.35	32	250	267
LIONS GATE ENTERTAINMENT CORP	8.83	16	123	140
LIQUIDITY SERVICES INC	16.50	6	133	101
LITHIA MOTORS INC	304.11	7	1,184	2,147
LITTELFUSE INC	291.31	6	1,012	1,868
LIVANOVA PLC	51.43	14	728	705
LIVE OAK BANCSHARES INC	26.31	9	202	247
LIVENT CORP	27.43	47	558	1,277
LIVEPERSON INC	4.52	19	665	86
LIVERAMP HOLDINGS INC	28.56	17	619	476
LOUISIANA-PACIFIC CORP	74.98	17	430	1,248
LOVESAC CO/THE	26.95	4	139	107
LSB INDUSTRIES INC	9.85	13	211	126
LTC PROPERTIES INC	33.02	11	367	354
LUMEN TECHNOLOGIES INC	2.26	258	850	584
LUMENTUM HOLDINGS INC	56.73	18	1,310	1,004
LUMINAR TECHNOLOGIES INC	6.88	59	998	409
LUTHER BURBANK CORP	8.92	5	53	47
LUXFER HOLDINGS PLC	14.23	7	90	102
LXP INDUSTRIAL TRUST	9.75	75	716	721
LYELL IMMUNOPHARMA INC	3.18	32	102	101
LYFT INC	9.59	85	948	819
M/I HOMES INC	87.19	7	208	594
MACERICH CO/THE	11.27	55	629	623
MACOM TECHNOLOGY SOLUTIONS HOL	65.53	14	547	949
MACY'S INC	16.05	70	539	1,117
MADISON SQUARE GARDEN ENTERTAI	33.62	8	313	279
MADISON SQUARE GARDEN SPORTS C	188.05	4	630	746
MADRIGAL PHARMACEUTICALS INC	231.00	3	366	753
MAGNACHIP SEMICONDUCTOR CORP	11.18	11	148	123
MAGNITE INC	13.65	35	359	473
MAGNOLIA OIL & GAS CORP	20.90	47	532	977
MALIBU BOATS INC	58.66	5	208	306
MANHATTAN ASSOCIATES INC	199.88	16	1,303	3,201
MANITOWOC CO INC/THE	18.83	9	77	175
MANNKIND CORP	4.07	68	298	276
MANPOWERGROUP INC	79.40	13	959	1,046
MARATHON DIGITAL HOLDINGS INC	13.86	43	766	596
MARAVAI LIFESCIENCES HOLDINGS	12.43	29	1,077	356
MARCUS & MILLICHAP INC	31.51	7	184	214
MARCUS CORP/THE	14.83	6	111	83
MARINEMAX INC	34.16	6	110	195
MARQETA INC	4.87	100	963	486
MARRIOTT VACATIONS WORLDWIDE C	122.72	9	757	1,128
MARTEN TRANSPORT LTD	21.50	16	254	338
MASONITE INTERNATIONAL CORP	102.44	5	331	555
MASTEC INC	117.97	16	709	1,920
MASTERBRAND INC	11.63	33	258	387
MASTERCRAFT BOAT HOLDINGS INC	30.65	4	112	130
MATADOR RESOURCES CO	52.32	29	429	1,521
MATERION CORP	114.20	5	288	601
MATIV HOLDINGS INC	15.12	14	408	214
MATSON INC	77.73	2	93	178
MATTEL INC	19.54	92	941	1,789

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Issuer	Price	Shares	Cost	Market Value
MATTERPORT INC	3.15	64	314	200
MATTHEWS INTERNATIONAL CORP	42.62	7	160	316
MAXCYTE INC	4.58	22	189	103
MAXIMUS INC	84.51	16	1,036	1,318
MAXLINEAR INC	31.56	20	416	616
MBIA INC	8.64	13	90	109
MCGRATH RENTCORP	92.48	6	336	578
MDC HOLDINGS INC	46.77	13	358	622
MDU RESOURCES GROUP INC	20.94	53	776	1,092
MEDIAALPHA INC	10.31	7	180	75
MEDICAL PROPERTIES TRUST INC	9.26	155	1,280	1,390
MEDIFAST INC	92.16	3	325	255
MEDPACE HOLDINGS INC	240.17	6	603	1,519
MERCANTILE BANK CORP	27.62	5	109	128
MERCER INTERNATIONAL INC	8.07	10	85	81
MERCHANTS BANCORP/IN	25.58	5	71	118
MERCURY GENERAL CORP	30.27	7	279	217
MERCURY SYSTEMS INC	34.59	14	1,073	477
MERIDIANLINK INC	20.80	5	108	105
MERIT MEDICAL SYSTEMS INC	83.64	15	674	1,232
MERITAGE HOMES CORP	142.27	9	615	1,342
MERSANA THERAPEUTICS INC	3.29	21	322	69
MERUS NV	26.33	8	145	200
MESA LABORATORIES INC	128.50	1	310	177
METHODE ELECTRONICS INC	33.52	9	282	315
METROCITY BANKSHARES INC	17.74	5	114	91
METROPOLITAN BANK HOLDING CORP	34.73	3	250	95
MFA FINANCIAL INC	11.24	26	193	285
MGE ENERGY INC	79.11	9	585	743
MGIC INVESTMENT CORP	15.79	75	536	1,184
MGP INGREDIENTS INC	106.28	4	167	388
MICROSTRATEGY INC	342.42	3	579	964
MICROVAST HOLDINGS INC	1.60	28	151	45
MICROVISION INC	4.58	45	606	205
MID PENN BANCORP INC	22.08	4	129	88
MIDDLEBY CORP/THE	147.83	13	1,089	1,954
MIDDLESEX WATER CO	80.66	5	287	367
MIDLAND STATES BANCORP INC	19.91	6	110	117
MIDWESTONE FINANCIAL GROUP INC	21.37	4	83	92
MILLERKNOLL INC	14.78	19	506	283
MIMEDX GROUP INC	6.61	22	197	147
MINERALS TECHNOLOGIES INC	57.69	9	396	505
MINK THERAPEUTICS INC	2.10	0	0	0
MIRATI THERAPEUTICS INC	36.13	11	1,195	383
MIRION TECHNOLOGIES INC	8.45	42	333	354
MIRUM PHARMACEUTICALS INC	25.87	6	152	164
MISSION PRODUCE INC	12.12	11	175	134
MISTER CAR WASH INC	9.65	23	324	227
MITEK SYSTEMS INC	10.84	11	153	124
MKS INSTRUMENTS INC	108.10	16	1,553	1,679
MODEL N INC	35.36	9	292	326
MODINE MANUFACTURING CO	33.02	13	218	420
MODIVCARE INC	45.21	3	247	148
MOELIS & CO	45.34	17	554	752
MONARCH CASINO & RESORT INC	70.45	4	129	257
MONRO INC	40.63	8	409	328
MONTAUK RENEWABLES INC	7.44	13	163	98
MONTE ROSA THERAPEUTICS INC	6.85	11	112	73
MONTROSE ENVIRONMENTAL GROUP I	42.12	7	249	307
MOOG INC	108.43	7	345	803
MORNINGSTAR INC	196.07	7	1,107	1,298
MORPHIC HOLDING INC	57.33	7	324	406
MOVADO GROUP INC	26.83	4	122	108

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
MP MATERIALS CORP	22.88	27	792	625
MR COOPER GROUP INC	50.64	17	314	867
MRC GLOBAL INC	10.07	21	119	216
MSA SAFETY INC	173.96	10	1,156	1,679
MSC INDUSTRIAL DIRECT CO INC	95.28	12	796	1,173
MUELLER INDUSTRIES INC	87.28	14	434	1,222
MUELLER WATER PRODUCTS INC	16.23	40	351	648
MULTIPLAN CORP	2.11	57	371	121
MURPHY OIL CORP	38.30	38	590	1,465
MURPHY USA INC	311.11	5	632	1,650
NATIONAL BEVERAGE CORP	48.35	6	188	288
NATIONAL FUEL GAS CO	51.36	23	1,020	1,154
NATIONAL HEALTH INVESTORS INC	52.42	11	561	577
NATIONAL HEALTHCARE CORP	61.82	4	230	222
NATIONAL INSTRUMENTS CORP	57.40	34	1,254	1,943
NATIONAL PRESTO INDUSTRIES INC	73.20	1	113	104
NATIONAL RESEARCH CORP	43.51	4	190	168
NATIONAL STORAGE AFFILIATES TR	34.83	22	791	771
NATIONAL VISION HOLDINGS INC	24.29	20	540	493
NATIONAL WESTERN LIFE GROUP IN	415.56	1	125	262
NAVIENT CORP	18.58	25	189	460
NAVITAS SEMICONDUCTOR CORP	10.54	27	180	283
NBT BANCORP INC	31.85	10	304	327
NCINO INC	30.12	13	584	390
NCR CORP	25.20	34	672	863
NECESSITY RETAIL REIT INC/THE	6.76	35	234	234
NELNET INC	96.48	4	204	369
NEOGEN CORP	21.75	53	1,336	1,147
NEOGENOMICS INC	16.07	33	864	526
NERDWALLET INC	9.41	9	82	82
NETGEAR INC	14.16	7	179	106
NETSCOUT SYSTEMS INC	30.95	18	442	567
NETSTREIT CORP	17.87	15	322	266
NEVRO CORP	25.42	9	970	234
NEW FORTRESS ENERGY INC	26.78	16	624	422
NEW JERSEY RESOURCES CORP	47.20	25	825	1,166
NEW RELIC INC	65.44	14	846	926
NEW YORK COMMUNITY BANCORP INC	11.24	176	1,485	1,976
NEW YORK MORTGAGE TRUST INC	9.92	23	175	225
NEW YORK TIMES CO/THE	39.38	38	1,448	1,505
NEWELL BRANDS INC	8.70	101	840	879
NEWMARK GROUP INC	6.22	37	232	232
NEWMARKET CORP	402.12	2	764	745
NEXPOINT RESIDENTIAL TRUST INC	45.48	6	200	266
NEXSTAR MEDIA GROUP INC	166.55	10	779	1,593
NEXTDECADE CORP	8.21	17	115	143
NEXTDOOR HOLDINGS INC	3.26	28	75	93
NEXTERA ENERGY PARTNERS LP	58.64	22	1,268	1,308
NEXTGEN HEALTHCARE INC	16.22	14	146	224
NEXTIER OILFIELD SOLUTIONS INC	8.94	48	201	430
NEXTRACKER INC	39.81	8	315	328
NGM BIOPHARMACEUTICALS INC	2.59	12	124	30
NICOLET BANKSHARES INC	67.91	3	216	237
NIKOLA CORP	1.38	130	977	179
NLIGHT INC	15.42	11	209	173
NMI HOLDINGS INC	25.82	20	293	527
NNN REIT INC	42.79	47	1,841	2,016
NOBLE CORP PLC	41.31	26	783	1,071
NORDSTROM INC	20.47	27	477	548
NORTHERN OIL AND GAS INC	34.32	19	410	631
NORTHFIELD BANCORP INC	10.98	11	112	122
NORTHWEST BANCSHARES INC	10.60	29	263	303
NORTHWEST NATURAL HOLDING CO	43.05	9	518	403

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Issuer	Price	Shares	Cost	Market Value
NORTHWESTERN CORP	56.76	15	860	873
NORWEGIAN CRUISE LINE HOLDINGS	21.77	109	2,023	2,376
NOV INC	16.04	102	1,360	1,639
NOVANTA INC	184.10	9	960	1,704
NOVAVAX INC	7.43	22	1,095	165
NOW INC	10.36	28	196	294
NU SKIN ENTERPRISES INC	33.20	14	484	451
NURIX THERAPEUTICS INC	9.99	10	245	104
NUSCALE POWER CORP	6.80	6	61	42
NUTANIX INC	28.05	59	1,346	1,669
NUTEX HEALTH INC	0.42	85	134	36
NUVALENT INC	42.17	5	170	223
NUVASIVE INC	41.59	14	730	572
NUVATION BIO INC	1.80	35	375	62
NV5 GLOBAL INC	110.77	4	215	398
NVENT ELECTRIC PLC	51.67	43	834	2,198
OCEANEERING INTERNATIONAL INC	18.70	26	155	482
OCEANFIRST FINANCIAL CORP	15.62	16	256	254
ODP CORP/THE	46.82	9	226	437
OFFICE PROPERTIES INCOME TRUST	7.70	13	273	98
OFB BANCORP	26.08	12	159	306
OGE ENERGY CORP	35.91	52	1,820	1,862
O-I GLASS INC	21.33	40	320	849
OIL STATES INTERNATIONAL INC	7.47	17	152	124
OLAPLEX HOLDINGS INC	3.72	33	106	124
OLD NATIONAL BANCORP/IN	13.94	77	931	1,075
OLD REPUBLIC INTERNATIONAL COR	25.17	73	1,163	1,849
OLD SECOND BANCORP INC	13.06	12	174	156
OLIN CORP	51.39	32	570	1,662
OLLIE'S BARGAIN OUTLET HOLDING	57.93	15	1,063	875
OLO INC	6.46	26	347	167
OLYMPIC STEEL INC	49.00	3	106	125
OMEGA FLEX INC	103.78	1	96	99
OMEGA HEALTHCARE INVESTORS INC	30.69	60	1,699	1,854
OMNIAB INC	5.03	21	67	108
OMNIAB INC/OLD	0.00	2	2	0
OMNIAB INC/OLD	1.28	2	2	2
OMNICELL INC	73.67	12	773	854
ON24 INC	8.12	8	146	66
ONE GAS INC	76.81	14	1,091	1,093
ONE LIBERTY PROPERTIES INC	20.32	5	69	90
ONEMAIN HOLDINGS INC	43.69	30	890	1,293
ONESPAN INC	14.84	8	148	121
ONESP WORLD HOLDINGS LTD	12.10	22	174	261
ONTO INNOVATION INC	116.47	13	488	1,480
OPEN LENDING CORP	10.51	20	520	212
OPENDOOR TECHNOLOGIES INC	4.02	132	1,063	530
OPENLANE INC	15.22	28	325	427
OPKO HEALTH INC	2.17	110	255	239
OPTION CARE HEALTH INC	32.49	44	962	1,424
ORASURE TECHNOLOGIES INC	5.01	20	264	98
ORCHESTRA BIOMED HOLDINGS INC	7.00	3	48	22
ORGANON & CO	20.81	66	2,342	1,368
ORIGIN BANCORP INC	29.30	8	207	229
ORIGIN MATERIALS INC	4.26	28	190	121
ORION OFFICE REIT INC	6.61	15	305	98
ORION SA	21.22	15	173	311
ORMAT TECHNOLOGIES INC	80.46	14	1,013	1,124
ORTHOFIX MEDICAL INC	18.06	9	230	158
ORTHOPEDIATRICS CORP	43.85	4	193	194
OSCAR HEALTH INC	8.06	30	242	244
OSHKOSH CORP	86.59	17	1,107	1,458
OSI SYSTEMS INC	117.83	4	296	484

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
OTTER TAIL CORP	78.96	10	419	760
OUTFRONT MEDIA INC	15.72	38	509	602
OUTSET MEDICAL INC	21.87	11	490	249
OVERSTOCK.COM INC	32.57	12	326	383
OWENS & MINOR INC	19.04	19	253	354
OXFORD INDUSTRIES INC	98.42	4	183	398
PACIFIC BIOSCIENCES OF CALIFOR	13.30	61	518	810
PACIFIC PREMIER BANCORP INC	20.68	20	353	418
PACIRA BIOSCIENCES INC	40.07	12	530	486
PACTIV EVERGREEN INC	7.57	13	182	95
PACWEST BANCORP	8.15	30	610	247
PAGERDUTY INC	22.48	22	729	501
PALOMAR HOLDINGS INC	58.04	6	405	376
PAM TRANSPORTATION SERVICES IN	26.77	2	44	42
PAPA JOHN'S INTERNATIONAL INC	73.83	9	754	656
PAR PACIFIC HOLDINGS INC	26.61	15	202	412
PAR TECHNOLOGY CORP	32.93	7	363	230
PARAGON 28 INC	17.74	8	152	150
PARAMOUNT GROUP INC	4.43	42	312	187
PARK HOTELS & RESORTS INC	12.82	57	474	721
PARK NATIONAL CORP	102.32	4	357	451
PARSONS CORP	48.14	11	431	520
PATHWARD FINANCIAL INC	46.36	7	92	305
PATRICK INDUSTRIES INC	80.00	6	243	442
PATTERSON COS INC	33.26	23	424	770
PATTERSON-UTI ENERGY INC	11.97	54	317	642
PAYCOR HCM INC	23.67	16	373	375
PAYMENTUS HOLDINGS INC	10.56	4	101	47
PAYONEER GLOBAL INC	4.81	64	443	306
PBF ENERGY INC	40.94	30	512	1,219
PC CONNECTION INC	45.10	3	119	142
PDC ENERGY INC	71.14	23	409	1,622
PDF SOLUTIONS INC	45.10	8	153	363
PEABODY ENERGY CORP	21.66	33	500	724
PEAPACK-GLADSTONE FINANCIAL CO	27.08	5	85	128
PEBBLEBROOK HOTEL TRUST	13.94	32	345	449
PEDIATRIX MEDICAL GROUP INC	14.21	20	308	287
PEGASYSTEMS INC	49.30	11	890	520
PELOTON INTERACTIVE INC	7.69	80	813	614
PENN ENTERTAINMENT INC	24.03	39	1,313	942
PENNANT GROUP INC/THE	12.28	8	135	97
PENNYMAC FINANCIAL SERVICES IN	70.31	11	495	786
PENNYMAC MORTGAGE INVESTMENT T	13.48	23	217	303
PENSKE AUTOMOTIVE GROUP INC	166.63	5	216	887
PENUMBRA INC	344.06	9	1,678	3,224
PEOPLES BANCORP INC/OH	26.55	9	238	251
PERDOCEO EDUCATION CORP	12.27	17	251	214
PERELLA WEINBERG PARTNERS	8.33	11	115	89
PERFICIENT INC	83.33	9	382	745
PERFORMANCE FOOD GROUP CO	60.24	40	1,240	2,436
PERIMETER SOLUTIONS SA	6.15	36	396	224
PERMIAN RESOURCES CORP	10.96	64	427	706
PERRIGO CO PLC	33.95	35	1,391	1,181
PETCO HEALTH & WELLNESS CO INC	8.90	24	499	213
PETMED EXPRESS INC	13.79	6	166	81
PGT INNOVATIONS INC	29.15	16	234	459
PHATHOM PHARMACEUTICALS INC	14.32	8	185	121
PHIBRO ANIMAL HEALTH CORP	13.70	5	110	68
PHILLIPS EDISON & CO INC	34.08	30	1,002	1,025
PHOTRONICS INC	25.79	16	200	409
PHREESIA INC	31.01	13	474	408
PHYSICIANS REALTY TRUST	13.99	63	972	877
PIEDMONT LITHIUM INC	57.71	5	296	266

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Issuer	Price	Shares	Cost	Market Value
PIEDMONT OFFICE REALTY TRUST I	7.27	32	439	236
PILGRIM'S PRIDE CORP	21.49	12	254	258
PINNACLE FINANCIAL PARTNERS IN	56.65	20	868	1,137
PINNACLE WEST CAPITAL CORP	81.46	29	1,958	2,400
PIPER SANDLER COS	129.26	5	302	593
PITNEY BOWES INC	3.54	30	71	106
PJT PARTNERS INC	69.64	6	330	425
PLAINS GP HOLDINGS LP	14.83	50	421	746
PLANET FITNESS INC	67.44	22	1,200	1,483
PLANET LABS PBC	3.22	49	277	157
PLAYA HOTELS & RESORTS NV	8.14	28	142	232
PLAYSTUDIOS INC	4.91	23	140	114
PLEXUS CORP	98.24	7	449	696
PLIANT THERAPEUTICS INC	18.12	11	243	208
PLUG POWER INC	10.39	138	1,154	1,437
PLYMOUTH INDUSTRIAL REIT INC	23.02	10	268	229
PNM RESOURCES INC	45.10	21	806	942
POINT BIOPHARMA GLOBAL INC	9.06	16	129	148
POLARIS INC	120.93	14	1,266	1,680
POPULAR INC	60.52	19	733	1,139
PORTILLO'S INC	22.53	12	237	266
PORTLAND GENERAL ELECTRIC CO	46.83	23	980	1,064
POST HOLDINGS INC	86.65	14	854	1,184
POTLATCHDELTIC CORP	52.85	21	717	1,084
POWER INTEGRATIONS INC	94.67	15	826	1,392
POWERSCHOOL HOLDINGS INC	19.14	15	287	279
PRA GROUP INC	22.85	10	329	227
PREFERRED BANK/LOS ANGELES CA	54.99	3	78	138
PREFORMED LINE PRODUCTS CO	156.10	1	96	97
PREMIER FINANCIAL CORP	16.02	10	172	154
PREMIER INC	27.66	31	999	846
PRESTIGE CONSUMER HEALTHCARE I	59.43	13	537	758
PRICESMART INC	74.06	7	394	500
PRIMERICA INC	197.76	9	989	1,860
PRIMORIS SERVICES CORP	30.47	14	223	413
PRIVIA HEALTH GROUP INC	26.11	28	752	737
PROASSURANCE CORP	15.09	13	177	191
PROCEPT BIOROBOTICS CORP	35.35	10	344	346
PROCORE TECHNOLOGIES INC	65.07	20	1,111	1,300
PROFRAC HOLDING CORP	11.16	5	99	54
PROG HOLDINGS INC	32.12	12	324	391
PROGRESS SOFTWARE CORP	58.10	11	421	655
PROGYNY INC	39.34	21	884	808
PROKIDNEY CORP	11.19	8	74	87
PROPETRO HOLDING CORP	8.24	22	125	181
PROS HOLDINGS INC	30.80	11	333	332
PROSPERITY BANCSHARES INC	56.48	24	1,391	1,349
PROTAGONIST THERAPEUTICS INC	27.62	11	257	317
PROTHENA CORP PLC	68.28	10	301	691
PROTO LABS INC	34.96	7	595	232
PROVIDENT FINANCIAL SERVICES I	16.34	18	234	301
PTC THERAPEUTICS INC	40.67	17	787	693
PUBMATIC INC	18.28	10	278	189
PULMONX CORP	13.11	9	258	121
PURE STORAGE INC	36.82	76	1,344	2,781
PURECYCLE TECHNOLOGIES INC	10.69	23	245	247
PVH CORP	84.97	16	835	1,384
Q2 HOLDINGS INC	30.90	15	1,113	458
QCR HOLDINGS INC	41.03	5	145	191
QUAKER CHEMICAL CORP	194.90	3	528	628
QUALYS INC	129.17	10	1,032	1,238
QUANEX BUILDING PRODUCTS CORP	26.85	9	108	235
QUANTERIX CORP	22.55	9	315	208

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
QUANTUMSCAPE CORP	7.99	70	531	561
QUIDELORTHO CORP	82.86	13	1,980	1,078
QUINSTREET INC	8.83	13	121	114
QURATE RETAIL INC	0.99	94	483	93
R1 RCM INC	18.45	43	579	792
RACKSPACE TECHNOLOGY INC	2.72	15	213	40
RADIAN GROUP INC	25.28	40	568	1,022
RADIUS GLOBAL INFRASTRUCTURE I	14.90	20	306	295
RADNET INC	32.62	15	281	495
RALPH LAUREN CORP	123.30	11	934	1,294
RAMACO RESOURCES INC	8.44	7	73	61
RAMACO RESOURCES INC	10.61	1	17	15
RAMBUS INC	64.17	28	463	1,798
RANGE RESOURCES CORP	29.40	63	629	1,842
RANPAK HOLDINGS CORP	4.52	14	146	62
RAPID7 INC	45.28	15	847	698
RAPT THERAPEUTICS INC	18.70	5	118	100
RAYONIER INC	31.40	36	898	1,130
RBC BEARINGS INC	217.47	8	1,053	1,636
RCI HOSPITALITY HOLDINGS INC	75.99	2	130	167
RE/MAX HOLDINGS INC	19.26	5	106	91
READY CAPITAL CORP	11.28	42	568	472
REATA PHARMACEUTICALS INC	101.96	6	812	631
RECURSION PHARMACEUTICALS INC	7.47	33	379	246
RED ROCK RESORTS INC	46.78	13	145	594
REDFIN CORP	12.42	28	684	350
REDWOOD TRUST INC	6.37	29	127	182
REGAL REXNORD CORP	153.90	17	1,285	2,618
REGENXBIO INC	19.99	9	334	189
REINSURANCE GROUP OF AMERICA I	138.69	17	2,024	2,386
RELAY THERAPEUTICS INC	12.56	20	654	253
REMITLY GLOBAL INC	18.82	31	412	590
RENAISSANCERE HOLDINGS LTD	186.52	13	2,067	2,406
RENASANT CORP	26.13	13	284	349
REPARE THERAPEUTICS INC	10.58	5	127	52
REPAY HOLDINGS CORP	7.83	20	374	154
REPLIMUNE GROUP INC	23.22	10	259	223
REPUBLIC BANCORP INC/KY	42.50	2	71	101
RESIDEO TECHNOLOGIES INC	17.66	38	388	672
RESOURCES CONNECTION INC	15.71	8	92	133
RETAIL OPPORTUNITY INVESTMENTS	13.51	32	317	426
REV GROUP INC	13.26	8	48	107
REVANCE THERAPEUTICS INC	25.31	22	492	550
REVOLUTION MEDICINES INC	26.75	19	525	511
REVOLVE GROUP INC	16.40	10	381	171
REX AMERICAN RESOURCES CORP	34.81	4	93	154
REXFORD INDUSTRIAL REALTY INC	52.22	52	2,520	2,683
REYNOLDS CONSUMER PRODUCTS INC	28.25	16	482	455
RH	329.59	4	852	1,324
RHYTHM PHARMACEUTICALS INC	16.49	12	253	196
RIBBON COMMUNICATIONS INC	2.79	24	96	67
RILEY EXPLORATION PERMIAN INC	35.72	2	52	55
RIMINI STREET INC	4.79	14	90	69
RINGCENTRAL INC	32.73	21	775	686
RIOT PLATFORMS INC	11.82	41	778	482
RITHM CAPITAL CORP	9.35	124	849	1,128
RLI CORP	136.47	11	834	1,439
RLJ LODGING TRUST	10.27	42	343	425
RMR GROUP INC/THE	23.17	4	105	97
ROCKET COS INC	8.96	29	547	260
ROCKET LAB USA INC	6.00	61	640	367
ROCKET PHARMACEUTICALS INC	19.87	14	295	284
ROGERS CORP	161.93	4	476	657

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Issuer	Price	Shares	Cost	Market Value
ROIVANT SCIENCES LTD	10.08	88	466	883
ROVER GROUP INC	4.91	26	203	128
ROYAL GOLD INC	114.78	17	2,127	1,941
RPC INC	7.15	22	111	159
RPT REALTY	10.45	21	127	222
RUSH ENTERPRISES INC	60.74	11	328	648
RUSH ENTERPRISES INC	68.06	2	43	108
RXO INC	22.67	30	872	680
RXSIGHT INC	28.80	5	127	150
RYAN SPECIALTY HOLDINGS INC	44.89	22	844	982
RYDER SYSTEM INC	84.79	12	465	1,014
RYERSON HOLDING CORP	43.38	6	156	257
RYMAN HOSPITALITY PROPERTIES I	92.92	14	483	1,253
S&T BANCORP INC	27.19	9	178	237
SABRA HEALTH CARE REIT INC	11.77	60	719	701
SABRE CORP	3.19	76	551	243
SAFEHOLD INC	23.73	11	519	249
SAFETY INSURANCE GROUP INC	71.72	3	253	249
SAGE THERAPEUTICS INC	47.02	14	548	658
SAIA INC	342.41	7	821	2,338
SALLY BEAUTY HOLDINGS INC	12.35	27	286	339
SAMSARA INC	27.71	29	398	791
SANA BIOTECHNOLOGY INC	5.96	22	211	129
SANDRIDGE ENERGY INC	15.25	7	176	114
SANDY SPRING BANCORP INC	22.68	12	275	280
SANMINA CORP	60.27	15	420	902
SAREPTA THERAPEUTICS INC	114.52	19	1,552	2,211
SAUL CENTERS INC	36.83	4	102	129
SCANSOURCE INC	29.56	8	180	223
SCHNEIDER NATIONAL INC	28.72	14	298	390
SCHNITZER STEEL INDUSTRIES INC	29.99	7	112	201
SCHOLAR ROCK HOLDING CORP	7.54	9	137	67
SCHOLASTIC CORP	38.89	7	212	283
SCHRODINGER INC/UNITED STATES	49.92	15	865	756
SCIENCE APPLICATIONS INTERNATI	112.48	14	1,156	1,571
SCILEX HOLDING CO	5.57	17	83	92
SCOTTS MIRACLE-GRO CO/THE	62.69	11	1,397	679
SEABOARD CORP	3,560.72	0	242	271
SEACOAST BANKING CORP OF FLORI	22.10	20	415	437
SEAWORLD ENTERTAINMENT INC	56.01	10	177	550
SELECT MEDICAL HOLDINGS CORP	31.86	28	427	882
SELECT WATER SOLUTIONS INC	8.10	21	116	172
SELECTIVE INSURANCE GROUP INC	95.95	16	806	1,507
SEMRUSH HOLDINGS INC	9.57	9	87	83
SEMTECH CORP	25.46	16	724	415
SENECA FOODS CORP	32.68	1	86	44
SENSIENT TECHNOLOGIES CORP	71.13	11	565	785
SENTINELONE INC	15.10	61	1,035	926
SERES THERAPEUTICS INC	4.79	26	422	122
SERITAGE GROWTH PROPERTIES	8.92	10	86	87
SERVICE CORP INTERNATIONAL/US	64.59	40	1,588	2,560
SERVICE PROPERTIES TRUST	8.69	42	240	369
SERVISFIRST BANCSHARES INC	40.92	13	511	546
SES AI CORP	2.44	21	132	50
SHAKE SHACK INC	77.72	10	498	743
SHARECARE INC	1.75	73	109	127
SHENANDOAH TELECOMMUNICATIONS	19.43	12	525	239
SHIFT4 PAYMENTS INC	67.91	13	783	863
SHOALS TECHNOLOGIES GROUP INC	25.56	44	1,103	1,112
SHOCKWAVE MEDICAL INC	285.41	9	908	2,686
SHOE CARNIVAL INC	23.48	4	46	97
SHUTTERSTOCK INC	48.67	6	307	313
SHYFT GROUP INC/THE	22.06	8	150	184

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
SI-BONE INC	26.98	9	173	237
SIGA TECHNOLOGIES INC	5.05	11	63	55
SIGHT SCIENCES INC	8.28	7	73	57
SIGNET JEWELERS LTD	65.26	11	210	720
SILGAN HOLDINGS INC	46.89	23	797	1,059
SILICON LABORATORIES INC	157.74	8	824	1,296
SILK ROAD MEDICAL INC	32.49	10	413	328
SILVERBOW RESOURCES INC	29.12	3	131	102
SIMMONS FIRST NATIONAL CORP	17.25	27	476	456
SIMPLY GOOD FOODS CO/THE	36.59	24	519	886
SIMPSON MANUFACTURING CO INC	138.50	11	859	1,530
SIMULATIONS PLUS INC	43.33	4	179	179
SINCLAIR INC	13.82	10	170	139
SIRIUSPOINT LTD	9.03	23	164	211
SITE CENTERS CORP	13.22	48	375	635
SITEONE LANDSCAPE SUPPLY INC	167.36	12	1,167	1,949
SITIME CORP	117.97	4	505	498
SITIO ROYALTIES CORP	26.27	20	338	514
SIX FLAGS ENTERTAINMENT CORP	25.98	18	373	472
SJW GROUP	70.11	8	467	541
SKECHERS USA INC	52.66	35	975	1,837
SKYLINE CHAMPION CORP	65.45	14	381	917
SKYWARD SPECIALTY INSURANCE GR	25.40	4	91	96
SKYWEST INC	40.72	3	98	131
SL GREEN REALTY CORP	30.05	1	54	35
SL GREEN REALTY CORPORATION	30.05	15	757	459
SLEEP NUMBER CORP	27.28	6	194	158
SLM CORP	16.32	56	483	911
SM ENERGY CO	31.63	31	735	981
SMART GLOBAL HOLDINGS INC	29.01	13	228	367
SMARTFINANCIAL INC	21.51	4	124	91
SMARTRENT INC	3.83	41	190	157
SMARTSHEET INC	38.26	33	1,685	1,248
SMITH & WESSON BRANDS INC	13.04	12	114	153
SNAP ONE HOLDINGS CORP	11.65	5	91	57
SOFI TECHNOLOGIES INC	8.34	218	1,574	1,822
SOHO HOUSE & CO INC	5.42	7	88	39
SOLARWINDS CORP	10.26	13	225	130
SOLID POWER INC	2.54	31	225	78
SOMALOGIC INC	2.31	41	222	95
SONIC AUTOMOTIVE INC	47.67	4	87	187
SONOCO PRODUCTS CO	59.02	25	1,212	1,488
SONOS INC	16.33	31	569	508
SOTERA HEALTH CO	18.84	25	570	477
SOUNDHOUND AI INC	4.55	37	114	169
SOUNDTHINKING INC	21.86	3	73	57
SOUTH PLAINS FINANCIAL INC	22.51	4	107	82
SOUTHERN MISSOURI BANCORP INC	38.45	3	128	101
SOUTHSIDE BANCSHARES INC	26.16	7	196	195
SOUTHSTATE CORP	65.80	20	1,059	1,302
SOUTHWEST GAS HOLDINGS INC	63.65	18	1,276	1,166
SOUTHWESTERN ENERGY CO	6.01	285	1,491	1,713
SOVOS BRANDS INC	19.56	10	157	200
SP PLUS CORP	39.11	5	92	194
SPARTANNASH CO	22.51	9	178	204
SPECTRUM BRANDS HOLDINGS INC	78.05	11	482	829
SPHERE ENTERTAINMENT CO	27.39	6	205	175
SPIRE INC	63.44	14	921	849
SPIRIT AEROSYSTEMS HOLDINGS IN	29.19	27	652	788
SPIRIT AIRLINES INC	17.16	7	94	118
SPIRIT REALTY CAPITAL INC	39.38	37	1,180	1,423
SPRINGWORKS THERAPEUTICS INC	26.22	9	323	230
SPRINKLR INC	13.83	20	256	280

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Issuer	Price	Shares	Cost	Market Value
SPROUT SOCIAL INC	46.16	12	644	571
SPROUTS FARMERS MARKET INC	36.73	27	687	978
SPS COMMERCE INC	192.06	9	678	1,815
SPX TECHNOLOGIES INC	84.97	12	447	1,000
SQUARESPACE INC	31.54	10	228	318
ST JOE CO/THE	48.34	9	201	431
STAAR SURGICAL CO	52.57	10	492	552
STAG INDUSTRIAL INC	35.88	47	1,256	1,664
STAGWELL INC	7.21	24	178	173
STANDARD MOTOR PRODUCTS INC	37.52	5	190	195
STANDEX INTERNATIONAL CORP	141.47	3	170	434
STAR GROUP LP	13.66	8	59	108
STARWOOD PROPERTY TRUST INC	19.40	80	1,144	1,520
STEELCASE INC	7.71	21	207	164
STELLAR BANCORP INC	22.89	12	231	282
STEM INC	5.72	38	369	216
STEPAN CO	95.56	6	531	544
STEPSTONE GROUP INC	24.81	14	475	340
STERICYCLE INC	46.44	24	1,164	1,113
STERLING CHECK CORP	12.26	8	147	97
STERLING INFRASTRUCTURE INC	55.80	8	108	445
STEVEN MADDEN LTD	32.69	19	420	607
STEWART INFORMATION SERVICES C	41.14	6	227	259
STIFEL FINANCIAL CORP	59.67	28	895	1,642
STITCH FIX INC	3.85	18	383	70
STOCK YARDS BANCORP INC	45.37	7	300	333
STOKE THERAPEUTICS INC	10.63	5	119	54
STONERIDGE INC	18.85	7	122	132
STONEX GROUP INC	83.08	5	225	397
STRATEGIC EDUCATION INC	67.84	6	870	418
STRIDE INC	37.23	11	285	399
STURM RUGER & CO INC	52.96	5	273	240
SUMMIT HOTEL PROPERTIES INC	6.51	28	144	182
SUMMIT MATERIALS INC	37.85	31	455	1,169
SUMMIT THERAPEUTICS INC	2.51	35	58	89
SUN COUNTRY AIRLINES HOLDINGS	22.48	4	96	83
SUNCOKE ENERGY INC	7.87	22	76	172
SUNNOVA ENERGY INTERNATIONAL I	18.31	27	610	486
SUNPOWER CORP	9.80	22	217	219
SUNRUN INC	17.86	55	1,403	983
SUNSTONE HOTEL INVESTORS INC	10.12	51	392	513
SUPER MICRO COMPUTER INC	249.25	12	441	3,048
SUPERNUS PHARMACEUTICALS INC	30.06	15	372	440
SURGERY PARTNERS INC	44.99	18	488	801
SWEETGREEN INC	12.82	24	280	306
SYLVAMO CORP	40.45	10	338	399
SYMBOTIC INC	42.81	4	63	165
SYNAPTICS INC	85.38	10	945	864
SYNDAX PHARMACEUTICALS INC	20.93	14	320	296
SYNEOS HEALTH INC	42.14	27	1,706	1,122
SYNOVUS FINANCIAL CORP	30.25	39	809	1,153
TALOS ENERGY INC	13.87	29	411	402
TANDEM DIABETES CARE INC	24.54	17	1,392	411
TANGER FACTORY OUTLET CENTERS	22.07	27	238	604
TANGO THERAPEUTICS INC	3.32	12	117	41
TAPESTRY INC	42.80	61	1,049	2,616
TARGET HOSPITALITY CORP	13.42	9	73	121
TARSUS PHARMACEUTICALS INC	18.07	4	71	76
TASKUS INC	11.32	7	282	84
TAYLOR MORRISON HOME CORP	48.77	27	448	1,307
TD SYNEX CORP	94.00	12	694	1,160
TECHNIPFMC PLC	16.62	114	900	1,894
TECHTARGET INC	31.13	7	243	224

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
TEGNA INC	16.24	55	662	892
TEJON RANCH CO	17.21	5	74	91
TELADOC HEALTH INC	25.32	42	1,193	1,064
TELEPHONE AND DATA SYSTEMS INC	8.23	25	431	209
TELLURIAN INC	1.41	137	473	194
TEMPUR SEALY INTERNATIONAL INC	40.07	45	755	1,787
TENABLE HOLDINGS INC	43.55	30	1,164	1,296
TENET HEALTHCARE CORP	81.38	24	687	1,960
TENNANT CO	81.11	5	252	369
TERADATA CORP	53.41	26	607	1,411
TEREX CORP	59.83	18	305	1,050
TERNS PHARMACEUTICALS INC	8.75	8	85	70
TERRENO REALTY CORP	60.10	21	1,119	1,281
TETRA TECH INC	163.74	14	1,079	2,238
TETRA TECHNOLOGIES INC	3.38	32	120	107
TEXAS CAPITAL BANCSHARES INC	51.50	13	389	650
TEXAS ROADHOUSE INC	112.28	17	944	1,955
TFS FINANCIAL CORP	12.57	15	227	194
TG THERAPEUTICS INC	24.84	36	735	889
THERAVANCE BIOPHARMA INC	10.35	13	295	134
THERMON GROUP HOLDINGS INC	26.60	9	137	239
THOR INDUSTRIES INC	103.50	13	966	1,351
THOUGHTWORKS HOLDING INC	7.55	24	201	184
THRYV HOLDINGS INC	24.60	8	266	208
TIDEWATER INC	55.44	3	92	179
TILRAY BRANDS INC	1.56	174	1,900	271
TIMKEN CO/THE	91.53	17	704	1,540
TIMKENSTEEL CORP	21.57	10	226	221
TIPTREE INC	15.01	6	94	88
TITAN INTERNATIONAL INC	11.48	14	234	159
TITAN MACHINERY INC	29.50	5	142	153
TOLL BROTHERS INC	79.07	29	873	2,256
TOMPKINS FINANCIAL CORP	55.70	4	215	201
TOOTSIE ROLL INDUSTRIES INC	35.41	4	132	145
TOPBUILD CORP	266.02	8	851	2,182
TOPGOLF CALLAWAY BRANDS CORP	19.85	38	668	754
TOWNE BANK/PORTSMOUTH VA	23.24	21	401	475
TPG INC	29.26	14	395	404
TPG RE FINANCE TRUST INC	7.41	13	93	96
TPI COMPOSITES INC	10.37	11	232	116
TRAEGER INC	4.25	15	128	65
TRANSCAT INC	85.31	2	156	166
TRANSMEDICS GROUP INC	83.98	8	291	701
TRANSOCEAN LTD	7.01	179	397	1,255
TRAVEL + LEISURE CO	40.34	20	506	796
TRAVERE THERAPEUTICS INC	15.36	16	321	247
TREACE MEDICAL CONCEPTS INC	25.58	10	235	261
TREEHOUSE FOODS INC	50.38	13	651	652
TREX CO INC	65.56	28	1,684	1,844
TRI POINTE HOMES INC	32.86	26	331	858
TRICO BANCSHARES	33.20	8	252	278
TRIMAS CORP	27.49	11	223	298
TRINET GROUP INC	94.97	9	483	870
TRINITY INDUSTRIES INC	25.71	20	397	512
TRINSEO PLC	12.67	7	155	91
TRIPADVISOR INC	16.49	28	559	461
TRITON INTERNATIONAL LTD	83.26	14	462	1,171
TRIUMPH FINANCIAL INC	60.72	6	151	350
TRIUMPH GROUP INC	12.37	17	159	205
TRONOX HOLDINGS PLC	12.71	30	289	379
TRUEBLUE INC	17.71	9	120	151
TRUPANION INC	19.68	10	365	187
TRUSTCO BANK CORP NY	28.61	4	140	127

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Issuer	Price	Shares	Cost	Market Value
TRUSTMARK CORP	21.12	15	335	321
TTEC HOLDINGS INC	33.84	5	197	168
TTM TECHNOLOGIES INC	13.90	26	297	366
TURNING POINT BRANDS INC	24.01	5	131	110
TUSIMPLE HOLDINGS INC	1.66	36	435	59
TWIST BIOSCIENCE CORP	20.46	15	762	300
TWO HARBORS INVESTMENT CORP	13.88	25	445	351
UDEMY INC	10.73	17	168	180
UFP INDUSTRIES INC	97.05	16	736	1,559
UFP TECHNOLOGIES INC	193.85	2	222	358
ULTRA CLEAN HOLDINGS INC	38.46	12	261	449
ULTRAGENYX PHARMACEUTICAL INC	46.13	18	1,238	831
UMB FINANCIAL CORP	60.90	12	644	737
UMH PROPERTIES INC	15.98	15	218	235
UNDER ARMOUR INC	6.71	49	447	327
UNDER ARMOUR INC	7.22	48	449	346
UNIFIRST CORP/MA	155.01	4	617	602
UNIQUE NV	11.46	11	484	123
UNITED BANKSHARES INC/WV	29.67	35	933	1,023
UNITED COMMUNITY BANKS INC/GA	24.99	27	621	677
UNITED FIRE GROUP INC	22.66	6	144	135
UNITED NATURAL FOODS INC	19.55	15	408	301
UNITED STATES CELLULAR CORP	17.63	4	109	69
UNITED STATES LIME & MINERALS	208.89	1	52	126
UNITED STATES STEEL CORP	25.01	59	685	1,477
UNITI GROUP INC	4.62	61	568	283
UNITIL CORP	50.71	4	196	216
UNIVAR SOLUTIONS INC	35.84	41	642	1,462
UNIVERSAL CORP/VA	49.94	7	295	330
UNIVERSAL DISPLAY CORP	144.13	12	1,692	1,677
UNIVERSAL HEALTH REALTY INCOME	47.58	4	282	167
UNIVERSAL INSURANCE HOLDINGS I	15.43	7	108	104
UNIVERSAL LOGISTICS HOLDINGS I	28.81	2	67	55
UNIVEST FINANCIAL CORP	18.08	8	136	148
UNUM GROUP	47.70	51	947	2,442
UPBOUND GROUP INC	31.13	12	356	375
UPSTART HOLDINGS INC	35.81	18	457	646
UPWORK INC	9.34	30	687	283
URANIUM ENERGY CORP	3.40	95	362	321
URBAN EDGE PROPERTIES	15.43	30	286	470
URBAN OUTFITTERS INC	33.13	14	258	472
URSTADT BIDDLE PROPERTIES INC	21.26	8	96	160
US FOODS HOLDING CORP	44.00	54	1,125	2,384
US PHYSICAL THERAPY INC	121.39	4	298	469
US SILICA HOLDINGS INC	12.13	20	251	241
USANA HEALTH SCIENCES INC	63.04	3	246	193
UTZ BRANDS INC	16.36	18	353	288
UWM HOLDINGS CORP	5.60	24	187	131
V2X INC	49.56	3	148	166
VAALCO ENERGY INC	3.76	31	155	116
VALARIS LTD	62.93	16	811	1,030
VALLEY NATIONAL BANCORP	7.75	113	904	860
VALMONT INDUSTRIES INC	291.05	6	730	1,608
VALVOLINE INC	37.51	34	630	1,287
VANDA PHARMACEUTICALS INC	6.59	15	170	100
VAREX IMAGING CORP	23.57	10	178	245
VARONIS SYSTEMS INC	26.65	28	779	737
VAXCYTE INC	49.94	18	635	877
VECTOR GROUP LTD	12.81	36	301	463
VEECO INSTRUMENTS INC	25.68	13	164	337
VELO3D INC	2.16	22	55	48
VENTYX BIOSCIENCES INC	32.80	10	315	319
VERACYTE INC	25.47	19	638	480

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
VERADIGM INC	12.60	28	185	354
VERICEL CORP	37.57	12	228	436
VERINT SYSTEMS INC	35.06	17	492	590
VERIS RESIDENTIAL INC	16.05	19	263	301
VERITEX HOLDINGS INC	17.93	12	214	219
VERITIV CORP	125.61	3	228	414
VERRA MOBILITY CORP	19.72	31	316	608
VERTEX ENERGY INC	6.25	17	140	106
VERTEX INC	19.50	11	209	214
VERTIV HOLDINGS CO	24.77	83	1,174	2,055
VERVE THERAPEUTICS INC	18.75	10	278	194
VIAD CORP	26.88	5	91	139
VIASAT INC	41.26	15	552	611
VIAVI SOLUTIONS INC	11.33	58	667	658
VICOR CORP	54.00	6	339	313
VICTORIA'S SECRET & CO	17.43	18	1,009	316
VICTORY CAPITAL HOLDINGS INC	31.54	6	143	195
VIKING THERAPEUTICS INC	16.21	24	319	394
VIMEO INC	4.12	39	1,585	160
VIPER ENERGY PARTNERS LP	26.83	17	207	455
VIR BIOTECHNOLOGY INC	24.53	22	831	548
VIRGIN GALACTIC HOLDINGS INC	3.88	65	903	251
VIRIDIAN THERAPEUTICS INC	23.79	7	140	171
VIRTU FINANCIAL INC	17.09	24	591	409
VIRTUS INVESTMENT PARTNERS INC	197.47	2	190	387
VISHAY INTERTECHNOLOGY INC	29.40	33	499	966
VISHAY PRECISION GROUP INC	37.15	3	73	113
VISTA OUTDOOR INC	27.67	14	172	400
VISTEON CORP	143.61	7	511	1,052
VITA COCO CO INC/THE	26.87	6	122	173
VITAL ENERGY INC	45.15	4	248	195
VITAL FARMS INC	11.99	7	156	87
VITESSE ENERGY INC	22.40	6	35	128
VIVID SEATS INC	7.92	10	87	83
VIZIO HOLDING CORP	6.75	18	119	123
VONTIER CORP	32.21	40	1,160	1,287
VORNADO REALTY TRUST	18.14	42	1,050	763
VOYA FINANCIAL INC	71.71	25	1,568	1,799
VSE CORP	54.69	3	146	161
W&T OFFSHORE INC	3.87	28	178	107
WABASH NATIONAL CORP	25.64	12	114	315
WALKER & DUNLOP INC	79.09	8	414	654
WARBY PARKER INC	11.69	19	300	217
WARRIOR MET COAL INC	38.95	13	259	516
WASHINGTON FEDERAL INC	26.52	17	417	451
WASHINGTON TRUST BANCORP INC	26.81	5	170	128
WATTS WATER TECHNOLOGIES INC	183.73	7	625	1,307
WAYFAIR INC	65.01	20	721	1,275
WD-40 CO	188.65	3	627	656
WEATHERFORD INTERNATIONAL PLC	66.42	17	576	1,158
WEIS MARKETS INC	64.21	4	241	266
WENDY'S CO/THE	21.75	46	939	1,010
WERNER ENTERPRISES INC	44.18	16	661	695
WESBANCO INC	25.61	16	331	396
WESCO INTERNATIONAL INC	179.06	12	555	2,142
WESTAMERICA BANCORP	38.30	6	343	244
WESTERN ALLIANCE BANCORP	36.47	27	1,069	976
WESTERN UNION CO/THE	11.73	81	1,049	951
WESTROCK COFFEE CO	10.87	6	74	64
WEX INC	182.07	11	1,393	2,019
WHITE MOUNTAINS INSURANCE GROU	1,388.91	1	620	922
WHITESTONE REIT	9.70	13	150	122
WIDOPENWEST INC	8.44	14	95	114

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Issuer	Price	Shares	Cost	Market Value
WILLIAMS-SONOMA INC	125.14	17	1,302	2,122
WILLSCOT MOBILE MINI HOLDINGS	47.79	53	1,065	2,547
WINGSTOP INC	200.16	8	979	1,545
WINMARK CORP	332.47	1	107	247
WINNEBAGO INDUSTRIES INC	66.69	8	393	524
WINTRUST FINANCIAL CORP	72.62	16	761	1,196
WISDOMTREE INC	6.86	29	86	196
WOLVERINE WORLD WIDE INC	14.69	20	365	295
WOODWARD INC	118.91	15	940	1,748
WORKIVA INC	101.66	13	729	1,299
WORLD ACCEPTANCE CORP	134.01	1	49	118
WORLD KINECT CORP	20.68	17	370	340
WORLD WRESTLING ENTERTAINMENT	108.47	11	524	1,213
WORTHINGTON INDUSTRIES INC	69.47	8	241	574
WSFS FINANCIAL CORP	37.72	15	384	569
WW INTERNATIONAL INC	6.72	15	95	97
WYNDHAM HOTELS & RESORTS INC	68.57	22	988	1,516
XENCOR INC	24.97	14	443	348
XENIA HOTELS & RESORTS INC	12.31	29	234	354
XENON PHARMACEUTICALS INC	38.50	13	303	498
XEROX HOLDINGS CORP	14.89	30	497	445
XOMETRY INC	21.18	10	274	208
XPEL INC	84.22	5	250	447
XPERI INC	13.15	11	190	139
XPO INC	59.00	30	1,457	1,760
XPONENTIAL FITNESS INC	17.25	6	151	108
XYLEM INC/NY	112.62	0	0	0
YELP INC	36.41	17	360	619
YETI HOLDINGS INC	38.84	22	804	868
YEXT INC	11.31	25	335	287
YORK WATER CO/THE	41.27	4	156	151
ZENTALIS PHARMACEUTICALS INC	28.21	15	507	409
ZETA GLOBAL HOLDINGS CORP	8.54	34	259	288
ZIFF DAVIS INC	70.06	12	817	851
ZIONS BANCORP NA	26.86	39	1,592	1,040
ZIPRECRUITER INC	17.76	12	246	204
ZUMIEZ INC	16.66	4	87	73
ZUORA INC	10.97	32	351	349
ZURN ELKAY WATER SOLUTIONS COR	26.89	38	689	1,032
ZYMEWORKS INC	8.64	8	68	72
ZYNEX INC	9.59	6	71	56
US Equity Total		38,571	\$ 860,577	\$ 1,063,871
US Equity Receivable				1,134
Total US Equity				\$ 1,065,006
Total Public Equity				\$ 17,233,396

Appendices A-K were created using data as of June 30, 2023 provided by the Custodian. All figures are in U.S. Dollars. Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix F: Public Infrastructure

Issuer	Price	Shares	Cost	Market Value
Public Infrastructure				
AENA SME SA	\$ 161.47	13	\$ 2,081	\$ 2,158
AMEREN CORP	81.67	43	3,689	3,540
AMERICAN TOWER CORP	193.94	58	11,302	11,236
AMERICAN WATER WORKS CO INC	142.75	35	4,366	5,034
APA GROUP	6.45	429	3,021	2,695
ATLAS ARTERIA LTD	-	-	-	-
ATMOS ENERGY CORP	116.34	39	3,970	4,562
CELLNEX TELECOM SA	40.36	166	6,261	6,685
CENTERPOINT ENERGY INC	29.15	208	5,745	6,058
CHENIERE ENERGY INC	152.36	17	950	2,584
CHINA GAS HOLDINGS LTD	1.14	537	1,219	615
CHINA RESOURCES GAS GROUP LTD	3.42	147	693	486
CHINA TOWER CORP LTD	0.11	15,818	1,926	1,756
CROWN CASTLE INC	113.94	55	6,709	6,234
EAST JAPAN RAILWAY CO	55.26	19	1,191	1,072
ENBRIDGE INC	37.21	304	12,447	11,314
ENN ENERGY HOLDINGS LTD	12.45	143	2,122	1,740
EXELON CORP	40.74	186	7,793	7,578
FERROVIAL SA	-	-	-	-
FERROVIAL SE	31.61	104	2,330	3,285
FRAPORT AG FRANKFURT AIRPORT S	-	-	-	-
GETLINK SE	17.00	41	606	704
GIBSON ENERGY INC	15.74	72	1,284	1,110
GRUPO AEROPORTUARIO DEL PACIFI	178.72	7	471	1,225
GRUPO AEROPORTUARIO DEL SUREST	277.69	1	180	208
HONG KONG & CHINA GAS CO LTD	0.86	1,809	2,375	1,563
KEYERA CORP	23.09	88	1,945	2,020
KINDER MORGAN INC	17.22	153	2,804	2,630
KUNLUN ENERGY CO LTD	0.79	1,098	907	823
NATIONAL GRID PLC	13.23	662	8,225	8,451
NISOURCE INC	27.35	194	4,883	5,308
ONEOK INC	61.72	84	5,274	5,164
ORSTED AS	94.48	24	2,728	2,277
PEMBINA PIPELINE CORP	31.48	110	2,641	3,473
PG&E CORP	17.28	383	4,718	6,616
RWE AG	43.50	24	961	1,038
SBA COMMUNICATIONS CORP	231.76	26	7,463	5,911
SEMPRA	145.59	55	6,578	7,982
SES SA	5.89	50	942	294
SEVERN TRENT PLC	32.62	24	848	799
SNAM SPA	5.22	336	1,725	1,755
SSE PLC	23.41	81	1,682	1,901
SYDNEY AIRPORT	-	-	-	-
TARGA RESOURCES CORP	76.10	17	1,196	1,259
TC ENERGY CORP	40.46	72	3,424	2,863
TERNA - RETE ELETTRICA NAZIONA	8.52	593	4,708	5,050
TOKYO GAS CO LTD	21.75	46	1,008	1,002
TRANSURBAN GROUP	9.49	387	3,776	3,603
UNITED UTILITIES GROUP PLC	12.23	64	842	758
VINCI SA	116.06	58	5,635	6,701
WILLIAMS COS INC/THE	32.63	100	2,355	3,276
XCEL ENERGY INC	62.17	13	918	798
Public Infrastructure Total		24,993	\$ 160,919	\$ 165,194
Public Infrastructure Receivable				725
Total Public Infrastructure				\$ 165,919

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Appendix G: Public Real Estate

Issuer	Base Price	Shares	Cost	Market Value
Public Real Estate				
ACADIA REALTY TRUST	\$ 14.39	78	\$ 1,427	\$ 1,114
AGREE REALTY CORP	65.39	144	9,773	9,353
ALEXANDRIA REAL ESTATE EQUITIE	113.49	70	11,665	7,809
AMERICOLD REALTY TRUST INC	32.30	66	1,904	2,113
BOSTON PROPERTIES INC	57.59	97	6,213	5,501
BRIXMOR PROPERTY GROUP INC	22.00	506	10,253	11,141
DIAMONDROCK HOSPITALITY CO	8.01	205	1,660	1,638
DIGITAL REALTY TRUST INC	113.87	150	18,395	17,060
EQUINIX INC	783.94	24	14,846	19,058
EQUITY RESIDENTIAL	65.97	264	18,651	17,272
FIRST INDUSTRIAL REALTY TRUST	52.64	129	6,390	6,731
HOST HOTELS & RESORTS INC	16.83	271	4,557	4,521
INVITATION HOMES INC	34.40	463	14,522	15,939
KILROY REALTY CORP	30.09	150	8,725	4,433
LIFE STORAGE INC	132.96	65	7,227	8,618
MEDICAL PROPERTIES TRUST INC	9.26	387	6,641	3,471
MID-AMERICA APARTMENT COMMUNITY	151.86	31	5,928	4,633
PROLOGIS INC	122.63	235	21,325	28,778
PUBLIC STORAGE	291.88	53	17,323	15,341
REALTY INCOME CORP	59.79	225	15,114	13,393
REGENCY CENTERS CORP	61.77	72	4,054	4,379
REXFORD INDUSTRIAL REALTY INC	52.22	114	6,319	5,915
SABRA HEALTH CARE REIT INC	11.77	245	3,224	2,888
SBA COMMUNICATIONS CORP	231.76	21	5,821	4,770
SIMON PROPERTY GROUP INC	115.48	70	7,711	8,139
SUN COMMUNITIES INC	130.46	78	11,559	10,086
UDR INC	42.96	297	12,913	12,751
VENTAS INC	47.27	220	11,610	10,292
VICI PROPERTIES INC	31.43	382	11,754	11,855
WELLTOWER INC	80.89	169	11,796	13,692
XENIA HOTELS & RESORTS INC	12.31	223	3,889	2,728
Public Real Estate Total		5,504	\$ 293,189	\$ 285,415
Public Real Estate Receivable				1,191
Total Public Real Estate				\$ 286,607

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Appendix H: Alternatives

Issuer	Base Price	Shares	Cost	Market Value
Hedge Funds Portable Alpha				
APOLLO - HEDGE FUNDS	\$ 1.00	155,804	\$ 155,804	\$ 155,804
BLACKSTONE SAF II LP	1.88	78	78	147
DE SHAW LOW BETA	5.43	185,677	216,607	1,009,011
GCM - LOW BETA HF	1.00	3,015	3,015	3,015
GSO - MIXED CRED HF	1.00	8,075	8,075	8,075
LIGHTHOUSE HEDGE FUNDS	1.00	3,336,925	3,355,798	3,355,798
MS-LOW BETA HF NIB	1.00	13,628	13,628	13,628
POLYMER ASIA US FD	1.00	150,000	150,000	150,117
PURE ALPHA FUND II SERIES CXLI	4,375.61	42	142,913	182,983
RESERVOIR STRATEGIC PARTNERS	7.50	38	39	287
Hedge Funds Portable Alpha Total		3,853,282	\$ 4,045,957	\$ 4,878,865
Private Debt				
APOLLO - PRIVATE DEBT	\$ 1.00	728,039	\$ 728,039	\$ 728,039
APOLLO OFFSHORE - PRIVATE DEBT	1.00	269,932	269,932	269,932
ARES JASPER FUND	1.00	307,150	228,472	307,150
ARES PATHFINDER FUND	1.00	55,336	50,796	55,336
AVENUE CAPITAL US FUNDS	1.00	11,001	-	11,001
BAIN CAPITAL DISTRESSED AND	1.00	8,418	12,243	8,418
BARINGS CAP INVEST CORP BDC	1.00	135,373	137,500	135,373
BARINGS CMS FUND	1.00	3,247	3,000	3,247
BROAD ST SR CREDIT PARTNERS	1.00	79,017	91,223	79,017
BROOKFIELD RE FIN FD IV LP	1.00	1,347	4,604	1,347
BROOKFIELD RE FIN FD V LP	1.00	33,206	38,726	33,206
CREDIT OPPORTUNITIES PTNR JV	1.00	199,510	224,978	199,510
CRESCENT MEZZANINE V LP	1.00	535	1,740	535
CRESCENT MEZZANINE VI	1.00	11,180	18,630	11,180
EAGLE POINT CREDIT PARTNERS	1.00	49,063	50,000	49,063
EAGLE POINT DEFENSIVE INC II	1.00	19,839	19,525	19,839
EAGLE POINT DEFENSIVE INC US	1.00	49,960	53,460	49,960
FORTRESS CREDIT OPP V LP	1.00	29,077	24,687	29,077
FORTRESS LENDING FUND II LP	1.00	53,389	62,508	53,389
FORTRESS LENDING FUND III LP	1.00	29,767	31,942	29,767
GATEWAY ENERGY & RESOURCES	1.00	3,440	30,000	3,440
GOLDENTREE LOAN MGMT FUND II	1.00	45,297	53,625	45,297
GOLDENTREE STRU PROD FD VII	1.00	13,087	12,263	13,087
GSO - PRIVATE DEBT	1.00	100,433	100,433	100,433
HARK CAPITAL III LP	1.00	32,711	31,168	32,711
HEITMAN CORE RE CREDIT	1.00	53,603	58,830	53,603
HIGHBRIDGE SANDLAPPER CREDIT	1.00	288,664	246,737	288,664
JOCASSEE PARTNERS LLC	1.00	409,299	321,455	409,299
KKR ABF PARTNERS	1.00	44,153	42,874	44,153
KKR CO INVEST I	1.09	8,865	9,024	9,672
KKR CO INVEST II	1.27	7,717	9,508	9,811
KKR LENDING PARTNERS II LP	1.00	8,105	17,650	8,105
KKR LENDING PARTNERS III LP	1.00	104,332	106,327	104,332
KKR LENDING PARTNERS IV LP	1.00	5,424	-	5,424
KKR SPECIAL SIT US FUND II LP	1.00	59,764	57,938	59,764
NORTHSTAR MEZZANINE PTNR V LP	1.00	316	6,338	316
OWL ROCK FIRST LIEN FUND	1.00	183,034	185,000	183,034
OWL ROCK FIRST LIEN FUND II	1.00	80,399	75,000	80,399
OWL ROCK TECH FIN CORP	1.00	103,365	100,000	103,365
SANKATY CREDIT OPP IV	1.00	2,378	-	2,378
TORCHLIGHT DEBT OPP FUND IV	1.00	7,186	14,711	7,186
TORCHLIGHT DEBT OPP FUND V	1.00	9,789	17,466	9,789
Private Debt Total		3,645,750	\$ 3,548,351	\$ 3,648,651
Private Equity				
ABERDEEN PE CO INVEST	\$ 1.00	25,756	\$ 15,361	\$ 25,756
ABERDEEN PRIVATE EQUITY IX LP	1.00	92,748	67,923	92,748
ABERDEEN US PRIVATE EQ VIII	1.00	53,503	36,107	53,503
APOLLO - PRIVATE DEBT	1.00	117,828	117,828	117,828

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Issuer	Base Price	Shares	Cost	Market Value
APOLLO - PRIVATE EQUITY	1.00	299,828	299,828	299,828
APOLLO OFFSHORE - PRIVATE EQUITY	1.00	109,047	109,047	109,047
AQUILINE FINANCIAL SERVICES	1.00	73,151	102,574	73,151
AZALEA FUND III LP	1.00	1,008	10,255	1,008
AZALEA FUND IV LP	1.00	3,582	8,875	3,582
BCP V CO INVEST IV	1.00	36,363	30,687	36,363
BCP V CO INVEST VI	1.00	35,232	29,700	35,232
BCP V CO-INVEST I	1.00	52,737	22,048	52,737
BCP V CO-INVEST II	1.00	15,344	20,203	15,344
BCP V CO-INVEST III	1.00	15,543	19,438	15,543
BCP VI CO INVEST I	1.00	19,590	14,850	19,590
BCP VI CO INVEST II	1.00	10,178	9,900	10,178
BLACKROCK SLS	1.00	187,782	117,652	187,782
BLACKROCK SLS CO INVEST I	1.00	215,152	133,084	215,152
BRIDGEPOINT BDC IV	1.27	22,604	27,803	28,738
BRIDGEPOINT EUROPE IV A	1.09	10,585	19,347	11,548
BRIDGEPOINT VI CO INVEST I	1.09	17,620	15,301	19,223
BRIGHTON PARK CAPITAL 1	1.00	90,974	67,746	90,974
BRIGHTON PARK CAPITAL FD II LP	1.00	6,634	10,502	6,634
BRIGHTON PARK CO INVEST IV	1.00	11,830	10,000	11,830
BRIGHTON PARK I CO-INVEST II	1.00	9,560	5,000	9,560
BRIGHTON PARK I COINVEST III	1.00	13,120	10,186	13,120
BROOKFIELD CAP PTNRS IV LP	1.00	120,604	108,211	120,604
BROOKFIELD CAP PTNRS V LP	1.00	182,329	132,141	182,329
BROOKFIELD CAP PTNS VI LP	1.00	23,389	17,670	23,389
BROOKFIELD CP V COINVEST V	1.00	37,283	26,579	37,283
BCP IV CO-INVEST I	1.00	73,381	21,439	73,381
CAROUSEL CAPITAL PARTNERS IV	1.00	11,070	9,976	11,070
CLAYTON DUBILIER & RICE VIII	1.00	10,456	12,608	10,456
CRESTVIEW CAPITAL PARTNERS LP	1.00	41,345	53,713	41,345
CRESTVIEW PARTNERS III LP	1.00	63,547	53,967	63,547
CVE ENDOWMENT FUND I LP	1.00	4,603	-	4,603
CVE ENDOWMENT FUND II LP	1.00	69,271	-	69,271
FRANCISCO AGILITY II COINV I	1.00	12,484	10,000	12,484
FRANCISCO PARTNERS AGILITY II	1.00	36,664	27,293	36,664
FRANCISCO PARTNERS V CO-INVEST I	1.00	23,558	30,000	23,558
FRANCISCO PARTNERS V LP	1.00	72,909	39,948	72,909
FRANCISCO PARTNERS VI LP	1.00	76,095	65,205	76,095
FRANCISCO PTNS VI COINV I	1.00	15,000	15,000	15,000
GCM EDISTO GCM DIRECTED	1.00	828,476	572,197	828,476
GCM EDISTO RSIC DIRECTED	1.00	357,806	264,287	357,806
GEN ATLANTIC INV PTNS 2021 LP	1.00	23,819	22,812	23,819
GREAT HILL EQUITY PARTNERS VII	1.00	55,592	47,327	55,592
GREAT HILL PARTNERS VIII LP	1.00	10,251	15,356	10,251
GREAT HILL VII CO INVEST I	1.00	8,935	8,891	8,935
GS VINTAGE V	1.00	4,561	5,742	4,561
HG GENESIS 10	1.09	4,726	4,581	5,156
HG SATURN 3 CO INVEST I	1.00	11,695	10,000	11,695
HG SATURN 3 CO INVEST II	1.00	10,857	10,000	10,857
HG SATURN 3 FUND LP	1.00	6,605	5,492	6,605
HILLHOUSE FOCUSED GROWTH V LP	1.00	19,872	17,792	19,872
HORSLEY BRIDGE GC	1.00	33,883	30,000	33,883
HORSLEY BRIDGE STRATEGIC IV	1.00	63,289	37,164	63,289
HORSLEY BRIDGE STRATEGIC V LP	1.00	141,499	118,928	141,499
HORSLEY BRIDGE VENTURE 14 LP	1.00	11,038	11,855	11,038
HORSLEY BRIDGE VENTURE 14 PLUS	1.00	7,708	8,448	7,708
HORSLEY BRIDGE XIII VENTURE	1.00	60,912	41,820	60,912
INDUSTRY VENT PTNRSHLP HLDGS VI	1.00	20,755	18,465	20,755
INDUSTRY VENTURES VI	1.00	502	11,998	502
INDUSTRY VENTURES VII LP	1.00	11,302	18,825	11,302
INDUSTRY VP HOLDINGS V LP	1.00	91,916	43,331	91,916
KKR CFO CO INVEST I	1.00	1,500	1,500	1,500
KKR CFO CO INVEST II	1.00	1,500	1,500	1,500

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Appendix H: Alternatives

Issuer	Base Price	Shares	Cost	Market Value
KPS MID CAP I	1.00	16,326	11,082	16,326
KPS SPEC SITUATIONS FD V LP	1.00	38,767	22,971	38,767
MILL POINT CAPITAL II	1.00	34,006	29,491	34,006
MILL POINT II CO INVEST I LP	1.00	6,147	5,000	6,147
MS-PRIVATE EQ NIB	1.00	30,039	30,039	30,039
NORDIC CAP FUND XI LP	1.09	(560)	-	(611)
NORDIC CAPITAL FUND X LP	1.09	96,571	81,168	105,359
NORDIC CAPITAL X CO INVEST II	1.00	19,067	14,971	19,067
PACIFIC EQUITY PARTNERS V	0.67	8,613	2,400	5,733
PAUL CAPITAL PARTNERS IX LP	1.00	9,442	40,884	9,442
PEAK ROCK CAPITAL III	1.00	19,495	13,743	19,495
PROVIDENCE EQ VIII CO INVS II	1.09	29,624	22,942	32,320
PROVIDENCE EQ VIII COINV III	1.00	39,204	24,980	39,204
PROVIDENCE EQUITY PTNRS VIII	1.00	83,288	65,956	83,288
PSG III CO-INVEST I	1.00	30,654	20,000	30,654
PROVIDENCE EQ VIII CO-INVEST I	1.00	21,077	13,065	21,077
PROVIDENCE STRAT GROWTH III LP	1.00	66,118	39,135	66,118
PROVIDENCE STRAT GROWTH IV	1.00	77,265	41,991	77,265
PROVIDENCE STRAT GROWTH V LP	1.00	26,769	23,061	26,769
PROVIDENCE VII CO INVEST I	1.00	10,280	5,801	10,280
RESERVOIR CAPITAL PARTNERS	1.00	1,398	34,944	1,398
RESOLVE GROWTH I CO INVEST I	1.00	4,612	4,495	4,612
RESOLVE GROWTH PARTNERS I LP	1.00	30,656	21,769	30,656
SILVER LAKE PARTNERS VI LP	1.00	42,760	39,485	42,760
SQUARE 1 VENTURE MGMT 1 LP	1.00	113	5	113
SQUARE 1 VENTURES LP	1.00	8,553	19,883	8,553
STRATEGIC PARTNER IX LP	1.00	24,259	20,500	24,259
STRATEGIC PARTNERS IX COINV	1.00	18,792	15,600	18,792
TA ASSOCIATES XIV CO INV I	1.00	9,965	9,979	9,965
VALOR EQUITY PARTNERS V LP	1.00	93,612	63,548	93,612
VENTURE INVESTMENT MANAGERS LP	1.00	37,355	25,199	37,355
WARBURG PINCUS PRIVATE EQUITY	1.00	1,838	6,378	1,838
WESTCAP CO INVEST I	1.00	52,066	30,000	52,066
WESTCAP II CO INVEST I	1.00	2,130	15,000	2,130
WESTCAP II CO INVEST II	1.00	15,023	15,000	15,023
WESTCAP II CO INVEST III	1.00	18,029	15,000	18,029
WESTCAP II CO INVEST IV	1.00	7,519	7,500	7,519
WESTCAP STRATEGIC OPERATOR FD	1.00	171,081	103,721	171,081
WESTCAP STRATEGIC OPERATOR II	1.00	64,871	60,323	64,871
WLR TRANS RECOVERY FUND	1.00	37,447	38,650	37,447
Private Equity Total		5,514,553	\$ 4,338,967	\$ 5,532,237
Private Real Estate				
APOLLO - REAL ESTATE	\$ 1.00	38,138	\$ 38,138	\$ 38,138
ASANA PARTNERS FUND II	1.00	65,368	52,510	65,368
ASANA PARTNERS III LP	1.00	12,198	13,167	12,198
BLACKSTONE PROPERTY PARTNERS	1.00	398,251	330,562	398,251
BLACKSTONE RE PARTNERS VII LP	1.00	27,011	42,668	27,011
BLACKSTONE REAL ESTATE IX	1.00	117,937	82,506	117,937
BLACKSTONE REP X	1.00	3,368	3,732	3,368
BROOKFIELD SREP IV B	1.00	50,835	47,772	50,835
BROOKFIELD STRAT RE III-B LP	1.00	101,955	76,461	101,955
BROOKFIELD STRAT RE PTNS B LP	1.00	17,115	13,041	17,115
BROOKFIELD STRATEGIC RE II LP	1.00	50,599	45,985	50,599
CBRE US CORE PARTNERS	1.00	271,319	250,000	271,319
CENTERSQUARE CO INVEST	1.00	39,971	30,000	39,971
CENTERSQUARE CO INVEST II	1.00	34,631	30,000	34,631
CRLYLE REALTY PARTNERS VI LP	1.00	8,333	16,318	8,333
CROW HLDGS REALTY ADVISORS IX	1.00	83,291	76,255	83,291
CROW HLDGS REALTY PTNRS VII LP	1.00	4,354	6,633	4,354
EQUUS INV PTNSHP XII LP	1.00	45,746	45,741	45,746
GREYSTAR EQUITY PARTNERS IX	1.00	2,534	841	2,534
GREYSTAR EQUITY PARTNERS X	1.00	146,720	119,787	146,720

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Issuer	Base Price	Shares	Cost	Market Value
GREYSTAR EQUITY PARTNERS XI LP	1.00	40,003	36,541	40,003
LONE STAR RE FUND II (US) LP	1.00	122	-	122
MORGAN STANLEY PRIME PROPERTY	1.00	953,807	961,935	953,807
MS-REAL ESTATE NIB	1.00	86,903	86,903	86,903
OAKTREE REAL ESTATE	1.00	19,026	-	19,026
RREP RECOVERY PARTNERS LP	1.00	184	661	184
SCULPTOR REAL ESTATE II	1.00	2,885	6,632	2,885
STOCKBRIDGE VALUE FUND IV LP	1.00	95,189	80,635	95,189
TA REALTY - SC LP	1.00	716,294	427,333	716,294
THE REALTY ASSOCIATES FUND X	1.00	3	513	3
Private Real Estate Total		3,434,088	\$ 2,923,267	\$ 3,434,088
Private Infrastructure				
ACTIS LONG LIFE INFRASTR A LP	\$ 1.00	74,257	\$ 69,773	\$ 74,257
AXIUM INFRA NA II LP	1.00	162,885	145,306	162,885
BROOKFIELD INFRA FUND IV	1.00	81,154	67,593	81,154
BROOKFIELD INFRASTRUCTURE VB	1.00	11,687	12,671	11,687
BROOKFIELD SUPER CORE COINV	1.00	32,585	30,000	32,585
BROOKFIELD SUPER CORE COINV I	1.27	23,138	28,947	29,417
BROOKFIELD SUPER CORE COINV II	0.67	40,944	28,510	27,254
BROOKFIELD SUPER-CORE	1.00	207,365	200,000	207,365
COLONY CAPITAL CO INVEST I	1.00	41,160	36,867	41,160
DIGITAL COLONY I	1.00	149,850	110,307	149,850
DIGITAL COLONY I CO-INVEST	1.00	32,982	28,181	32,982
DIGITAL COLONY II CO INVEST I	1.00	43,274	37,905	43,274
GRAIN SPECTRUM III	1.00	110,339	79,645	110,339
MACQUARIE SUPER CORE INF SCSP	1.09	133,100	132,327	145,212
STONEPEAK INFRA IV	1.00	36,684	31,683	36,684
Private Infrastructure Total		1,181,404	\$ 1,039,714	\$ 1,186,105
Alternative Investments Total				\$ 18,679,945
Alternative Investments Receivable				-
Total Alternative Investments				\$ 18,679,945

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Appendix I: Residual Assets

Issuer	Base Price	Shares	Cost	Market Value
Residual Assets				
ACHILLION PHARMACEUTICALS	\$ 0.60	0	\$ 0	0
BEST WORLD INTERNATIONAL LTD	1.35	1,603	1,647	2,168
BUWOG AG	0.00	3	0	0
BUWOG AG	0.00	3	0	0
CHINA HUIZHAN DAIRY HOLDING	0.00	1,033	0	0
HEMBLA AB COMPULSORY REDEEMED	0.00	8	0	0
MEDPRO SAFETY PRODUCTS INC	-	1	-	-
WESTERN MIDSTREAM PARTNERS LP	26.52	0	0	0
WL ROSS- WHOLE LOANS (PIPP)	1.00	1,026	7,595	1,026
Residual Assets Total		3,677	\$ 9,242	\$ 3,194
Residual Assets Accrued				-
Total Residual Assets				\$ 3,194

Appendix J: Futures

Futures	Net Contract Position	Maturity	Currency	Settle Price	Futures Multiplier	Local Currency	US Dollar	Notional Exposure
Core Bonds								
US 10YR NOTE FUTURE (CBT)	\$ 9,231.00	EXP SEP 23	USD	\$ 112	1000	\$ 1.00	\$ 1.00	\$ 1,036,324
US 5YR TREAS NTS FUTURE (CBT)	18,545.00	EXP SEP 23	USD	107	1000	1.00	1.00	1,986,054
US LONG BOND FUTURE (CBT)	8,906.00	EXP SEP 23	USD	127	1000	1.00	1.00	1,130,227
US ULTRA BOND (CBT)	9,943.00	EXP SEP 23	USD	136	1000	1.00	1.00	1,354,423
Core Bonds Total								\$ 5,507,028
Total Futures								\$ 5,507,028

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Appendix K: Swaps and Options

Asset Class	Finance Notional	Current Notional	Unrealized G/L Since Trade
Swaps			
MSCI ACWI			
GOLDMAN SACHS			
MSCI ACWI PROXY	\$ 750,346	\$ 750,346	\$ 129,155
MERRILL LYNCH			
MSCI ACWI PROXY	987,746	-	114,200
MSCI ACWI Total	\$ 1,738,092	\$ 750,346	\$ 243,355
Total Swaps	\$ 1,738,092	\$ 750,346	\$ 243,355

Counterparty	Collateral
GOLDMAN SACHS	\$ 35,240
MERRILL LYNCH	38,100
Total Collateral	\$ 73,340

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Beneficiaries First:
Their Future. Our Mission.



SOUTH CAROLINA RETIREMENT SYSTEM INVESTMENT COMMISSION
