# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

WASHINGTON, D. C. 20549

# FORM 11-K

FOR ANNUAL REPORTS OF EMPLOYEE STOCK PURCHASE, SAVINGS AND SIMILAR PLANS PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

(Mark One)

A.

B.

100 Abbott Park Road

Abbott Park, Illinois 60064-6049

×	ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934
For the	fiscal year ended December 31, 2022
	OR
	TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934
For the	transition period from to
Commi	ssion File Number 1-2189
Full title	e of the plan and the address of the plan, if different from that of the issuer named below:
ABBO	TT LABORATORIES STOCK RETIREMENT PROGRAM
Name o	f issuer of the securities held pursuant to the plan and the address of its principal executive office:
ABBO	TT LABORATORIES

# FINANCIAL STATEMENTS AND REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM ABBOTT LABORATORIES STOCK RETIREMENT PLAN DECEMBER 31, 2022 AND 2021

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#### REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

Plan Administrator and Plan Participants Abbott Laboratories Stock Retirement Plan

#### **Opinion on the financial statements**

We have audited the accompanying statements of net assets available for benefits of Abbott Laboratories Stock Retirement Plan (the "Plan") as of December 31, 2022 and 2021, the related statement of changes in net assets available for benefits for the year ended December 31, 2022, and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2022 and 2021, and the changes in net assets available for benefits for the year ended December 31, 2022 in conformity with accounting principles generally accepted in the United States of America.

#### **Basis for opinion**

These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on the Plan's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. As part of our audits we are required to obtain an understanding of internal control over financial reporting but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

#### **Supplemental information**

The schedule of assets (held at end of year) as of December 31, 2022 ("supplemental information") has been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental information is the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental information reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental information. In forming our opinion on the supplemental information, we evaluated whether the supplemental information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental information is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ GRANT THORNTON LLP

We have served as the Plan's auditor since 2002.

Chicago, Illinois June 23, 2023

### Abbott Laboratories Stock Retirement Plan STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS December 31, 2022 and 2021 (Dollars in thousands)

	2022	2024
	2022	 2021
Assets		
Investments, at fair value	\$ 13,132,520	\$ 15,408,940
Notes receivable from participants	89,059	86,885
Accrued interest and dividend income	2,784	829
Due from brokers	108,923	189,159
Total assets	13,333,286	15,685,813
Liabilities		
Cash overdraft	304	-
Investments sold short, at fair value	105,823	96,364
Accrued investment expenses	200	201
Due to brokers	189,038	202,357
Total liabilities	295,365	298,922
NET ASSETS AVAILABLE FOR BENEFITS	\$ 13,037,921	\$ 15,386,891

The accompanying notes are an integral part of these statements.

# Abbott Laboratories Stock Retirement Plan STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS Year ended December 31, 2022 (Dollars in thousands)

Additions	
Contributions	
Employer	\$ 189,91
Participant	368,30
Rollovers	39,15
Total contributions	597,37
Investment (loss) income	
Net depreciation in fair value of investments	(2,193,21
Interest and dividends	136,53
Net investment loss	(2,056,68
Interest income on notes receivable from participants	3,26
Net additions	(1,456,04
Deductions	
Benefits paid to participants	892,65
Other expenses	27
Total deductions	892,92
NET DECREASE	(2,348,97
Net assets available for benefits	
Beginning of year	15,386,89
End of year	\$ 13,037,92
2.10 0.7 year	Ψ 13,037,32
The accompanying notes are an integral part of this statement.	
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#### NOTE A - DESCRIPTION OF THE PLAN

The following description of the Abbott Laboratories Stock Retirement Plan (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

#### General

The Plan is intended to constitute a profit-sharing plan under Section 401(a) of the Internal Revenue Code of 1986, as amended (the "IRC"), with a cash or deferred arrangement under IRC Section 401(k), and a portion of the Plan is intended to constitute an employee stock ownership plan that meets the applicable requirements of IRC Sections 409 and 4975(e)(7). The Plan is subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

In general, United States employees of Abbott Laboratories ("Abbott") and selected participating subsidiaries and affiliates may, after meeting certain employment requirements, voluntarily participate in the Plan. Beginning March 2017, newly hired employees in certain specified Abbott divisions and business units became eligible to participate in the Plan under a different structure ("Abbott Green" employees).

Alight Solutions serves as the recordkeeper of the Plan. The Northern Trust Company ("Custodian" or "Trustee") serves as the Plan's custodian and trustee.

#### **Contributions and Vesting**

Contributions to the Plan are paid to the Abbott Laboratories Stock Retirement Trust ("Trust"). The Trust is administered by the Trustee and an investment committee (the "Committee").

Employees are eligible to commence participation in the Plan on any entry date following their date of hire. Eligible employees electing to participate contribute from 2% up to 25% of their eligible earnings, subject to certain limitations. Participants may choose to make their contributions from pretax earnings, after-tax earnings, or both. The Plan also permits Roth 401(k) contributions and has a Roth 401(k) conversion feature. Participants who have attained age 50 before the end of the Plan year and who are making the maximum pretax contributions are eligible to make catch-up contributions. Participants may elect to invest their contributions in any or all of the investment options available under the Plan, except for investment options closed to new contributions.

Employer matching contributions to the Plan are made each payroll period based on the participating employee's eligible earnings, unless the employee has elected to participate as a Freedom 2 Save Participant as described below. The employer matching contribution for the year ended December 31, 2022 was 5% of the participant's eligible earnings if the participant elected to contribute at least 2% of eligible earnings to the Plan.

#### NOTE A - DESCRIPTION OF THE PLAN - Continued

#### Contributions and Vesting - Continued

Participants may enroll in the Freedom 2 Save program in the Plan. A Freedom 2 Save participant who makes qualified student loan repayments of at least 2% of eligible earnings may receive a Freedom 2 Save employer contribution of 5% of eligible earnings shortly after the end of the year. An enrolled Freedom 2 Save participant who makes elective deferrals to the Plan will not receive employer matching contributions each payroll period but instead may receive a true-up employer matching contribution shortly after the end of the year for any payroll period for which the participant makes elective deferrals and does not receive a Freedom 2 Save employer contribution. Freedom 2 Save employer contributions and true-up employer matching contributions are only made on behalf of Freedom 2 Save participants who meet program guidelines, and who either are employed or on a qualifying leave of absence at the end of the applicable Plan year or terminate employment due to death or qualifying disability during such Plan year.

Employer contributions are invested according to the participant's investment elections.

Cash dividends on Abbott common shares are (1) paid in cash to the participants or beneficiaries, (2) paid to the Plan and distributed in cash to participants or beneficiaries no later than 90 days after the close of the Plan year for which paid, or (3) paid to the Plan and credited to the accounts in which shares are held, as elected by each participant or beneficiary in accordance with rules established by the administrator.

On January 1, 2013, Abbott separated into two publicly traded companies – Abbott and AbbVie Inc. ("AbbVie"). The separation of Abbott and AbbVie was a tax-free distribution where Abbott shareholders received one share of AbbVie stock for every share of Abbott held as of the close of business on December 12, 2012, the record date for the distribution. Participants who received AbbVie stock through this distribution may continue to hold the stock in their Plan accounts but may not make new contributions or transfer existing contributions or earnings to purchase AbbVie stock in the Plan; however, participants may elect to reinvest their AbbVie dividends in AbbVie stock. If no election is made, AbbVie dividends are invested in the Plan's default investment option.

Participants may direct the Trustee to sell all or a portion of the Abbott and AbbVie common shares held in their accounts and reinvest the proceeds in any of the other available investment options.

#### NOTE A - DESCRIPTION OF THE PLAN - Continued

#### Contributions and Vesting - Continued

Participants are at all times fully vested in their own contributions and earnings thereon. Vesting in employer contributions and earnings thereon is based on the following vesting schedule:

	Vesting
Service	percentage
Less than two years	0%
Two years or more	100%

A participant becomes 100% vested in his or her employer contributions if, while employed by the Company, he or she dies or attains age 65. Abbott Green participants who first became participants prior to January 1, 2018 are also fully vested in employer contributions upon qualifying disability.

Non-vested portions of employer contributions and earnings thereon are forfeited as of an employee's termination date. Forfeitures are used to (1) restore any forfeitures of participants who returned to service with Abbott within a given period of time, (2) pay Plan expenses and (3) reduce future employer contributions if terminated participants do not return to service within the given period of time. In 2022, forfeitures reduced Abbott's employer contributions by approximately \$5 million. Approximately \$938,000 and \$2.1 million in forfeitures were available at the end of 2022 and 2021, respectively.

#### **Distributions and In-Service Withdrawals**

Following retirement, termination or death (or for some participants from merged-in plans, upon disability), participants or their beneficiaries may elect to receive a distribution in installments, in a single lump sum or in a partial lump sum. Participants may elect a direct rollover of their accounts. Also, upon termination, participants may elect to defer distribution to a future date but, after termination of employment, distribution must be made by the 1<sup>st</sup> of April following the year the participant reaches age 72 or, if earlier, the 31<sup>st</sup> of December following the year in which the participant dies. Interest, dividends and other earnings will continue to accrue on such deferred amounts.

Prior to termination, participants are permitted to withdraw their after-tax contributions (after-tax contributions made on or after January 8, 2016 may be withdrawn from the Plan only after being held for two or more years) and rollover contributions (including Roth rollover accounts and merged-in plan rollover accounts) and, after age 59 ½, may also withdraw pretax contributions. Distributions are made in cash or, to the extent contained in the participant's account, a participant may elect distribution of Abbott and AbbVie common shares, and in each case, subject to certain limitations.

#### NOTE A - DESCRIPTION OF THE PLAN - Continued

#### Receivable from Participants

Participants may convert their vested account balances into one or two loans to themselves. The borrowing may not exceed the lesser of the current market value of the assets allocated to their vested accounts or 50% of all of their Plan accounts up to \$50,000, subject to IRC limitations and restrictions. Participants pay interest on such borrowings at the prime rate in effect at the time the participant loan is made. Loans must be repaid within five years (or by the employee's anticipated retirement date, if sooner) unless the loan is used for the purchase of the primary residence of the employee, in which case the repayment period can be extended to a period of fifteen years (or until the employee's anticipated retirement date, if sooner). Repayment is made through periodic payroll deductions or by sending in payments, but a loan may be repaid in a lump sum at any time. Post-termination loan repayments are permitted. For employees whose account is distributed during the repayment period, the balance of the outstanding loan is netted from their Plan distribution.

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

#### **Basis of Accounting**

The financial statements have been prepared using the accrual basis of accounting.

#### Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, and changes therein, and disclosure of contingent assets and liabilities. Actual results may differ from those estimates.

#### **Investment Valuation**

The Plan offers a variety of investment options to participants. Certain investment options are structured as separately managed accounts; therefore, the Plan owns the individual investment holdings within the separately managed accounts and reflects them within the investments of the Plan.

The Plan uses the following methods and significant assumptions to estimate the fair value of investments:

<u>Common stock, mutual funds, REITs and futures contracts</u> - Valued at the published market price per share or unit multiplied by the number of respective shares or units held.

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - Continued

#### **Investment Valuation - Continued**

Collective trust funds and Private 40-Act mutual fund - Valued at the net asset value ("NAV") provided by the administrator of the fund. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. Participants are permitted to make redemptions from the funds on a daily basis. Certain funds require five days' notice for a Plan level redemption. The Private 40-Act mutual fund agrees to redeem shares solely in cash up to the lesser of \$250,000 or 1% of the fund's net assets during any 90-day period for any one shareholder. In consideration of the best interests of the remaining shareholders, the Private 40-Act mutual fund reserves the right to pay any redemption proceeds exceeding this amount in whole or in part by a distribution in kind of securities held by the fund in lieu of cash. It is highly unlikely that shares would ever be redeemed in kind.

<u>Corporate debt, government debt and other</u> - Valued at the published market price or prices obtained from independent financial services industry-recognized vendors multiplied by the number of respective units held. Prices obtained from vendors are on the basis of bid or mid evaluations in accordance to a region's market convention, using factors which include but are not limited to market quotations, yields, maturities, and the bond's terms and conditions. Proprietary methods are used to arrive at the evaluated price, which represent the price a dealer would pay for a security.

Certificate of deposit - Valued at amortized cost, which approximates fair value given the instruments' short duration of less than 130 days.

#### Futures contracts

One of the investment options structured as a separately managed account uses futures contracts as part of its investment strategy. A futures contract represents a commitment for the future purchase or sale of an asset or index at a specified price on a specified date. Futures contracts are exchange-traded and settle daily. Upon entering into the contracts, the investment manager of the separately managed account is required to deposit, either in cash or securities, an amount equal to a certain percentage of the notional value of the contract. Subsequent payments are then made or received by the Plan, depending on the daily fluctuation in the value of the underlying contracts.

As of December 31, 2022 and 2021, the Plan held futures contracts with a notional amount of approximately \$1.6 million. Notional amounts do not quantify risk or represent assets or liabilities of the Plan, but are used in the calculation of the cash settlements under the contracts. The fair value of these derivative contracts was not material at December 31, 2022 and 2021. Changes in fair value are accounted for as investment (loss) income within net depreciation in fair value of investments and totaled approximately \$(375,000) for the year ended December 31, 2022.

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - Continued

#### **Investment Valuation - Continued**

#### Short sales

One of the investment options structured as a separately managed account utilizes short sales as part of its investment strategy. Short sales are transactions in which the separately managed account sells an investment it does not own in anticipation of a decline in value of that investment. To complete the transaction, the separately managed account must borrow the investment to make delivery to the buyer. The separately managed account is obligated to replace the investment borrowed by purchasing the investment at market price at the time of replacement. The price at such time may be more or less than the price at which the investment was sold by the separately managed account. When an investment is sold short, a decrease in the value of the investment will be recognized as a gain and an increase in the value of the investment will be recognized as a loss.

The following tables summarize the basis used to measure investment assets and liabilities at fair value at December 31, 2022 and 2021 (dollars in thousands):

2022		Quoted Prices in Active Markets		Basis of Fair Va Significant Other Observable Inputs		Measurement Significant Unobservable Inputs	N	Aeasured at NAV	_	Total
Assets - Investments:	Ф	F 240 040	ф		ф		ф		ф	5 D40 040
Common stock	\$	5,310,018	\$	-	\$	-	\$	-	\$	5,310,018
Mutual funds		107,725		-		-		-		107,725
REITs		24,887		-		-		-		24,887
Collective trust funds		-		-		-		6,706,991		6,706,991
Corporate debt		-		239,076		-		-		239,076
Government debt		-		260,737		-				260,737
Private 40-Act mutual fund		-		-		-		477,645		477,645
Certificate of deposit		-		2,501		-		-		2,501
Other				2,940						2,940
Total investments at fair value	\$	5,442,630	\$	505,254	\$		\$	7,184,636	\$	13,132,520
2022 Liabilities - Investments sold short:	_	Quoted Prices in Active Markets		Basis of Fair Va Significant Other Observable Inputs		Measurement Significant Unobservable Inputs	N	Лeasured at NAV	_	Total
	ď		ď	105 022	ď		ď		ď	105.000
Government debt	\$	<u> </u>	\$	105,823	\$		\$		\$	105,823
Total investments sold short at fair value	\$		\$	105,823	\$		\$	-	\$	105,823

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - Continued

#### **Investment Valuation - Continued**

	Basis of Fair Value Measurement								
		Quoted		Significant					
		Prices in		Other		Significant			
		Active	(	Observable		Unobservable	N	Ieasured at	
2021		Markets		Inputs		Inputs		NAV	Total
Assets - Investments:									
Common stock	\$	5,944,626	\$	-	\$	-	\$	-	\$ 5,944,626
Mutual funds		125,728		-		-		-	125,728
REITs		29,984		-		-		-	29,984
Collective trust funds		-		-		-		8,416,720	8,416,720
Corporate debt		-		217,791		-		-	217,791
Government debt		-		195,521		-		-	195,521
Private 40-Act mutual fund		-		-		-		373,018	373,018
Other				105,552		<u>-</u>			 105,552
Total investments at fair value	\$	6,100,338	\$	518,864	\$		\$	8,789,738	\$ 15,408,940
				Basis of Fair V	alue	Measurement			
		Quoted		Significant					
		Prices in		Other		Significant			
		Active		Observable		Unobservable	λ	leasured at	
2021		Markets		Inputs		Inputs		NAV	Total
Liabilities - Investments sold short:			_	•	_	•			
Government debt	\$	-	\$	96,364	\$	-	\$	-	\$ 96,364
Total investments sold short at fair value	\$	-	\$	96,364	\$	-	\$	-	\$ 96,364

The Private 40-Act mutual fund is not a direct filing entity. The fund invests in fixed income instruments of varying maturities. The investment objective of the fund is to seek maximum current income while being consistent with preservation of capital and liquidity.

# Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid balance plus any accrued but unpaid interest. Delinquent loans are reclassified as distributions based upon the terms of the Plan. No allowance for credit losses has been recorded as of December 31, 2022 or 2021.

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - Continued

#### **Income Recognition**

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the exdividend date. Net realized and unrealized appreciation/depreciation is recorded in the accompanying statement of changes in net assets available for benefits as net depreciation in fair value of investments.

#### Administrative Expenses

Participants are charged transaction fees for loan processing and commissions on purchases and sales of Abbott shares and sales of Abbotic stock. Investment fees for mutual funds, REITs, collective trusts, and managed accounts are charged against the net assets of the respective fund. Abbott pays other recordkeeping and administration fees, where applicable.

#### Payment of Benefits

Benefits are recorded when paid.

# NOTE C - INVESTMENTS

Distributions of Abbott common shares and conversions of participants' common share account balances to participant loans or other investment options are recorded at fair market value.

A summary of Abbott common share data as of December 31, 2022 and 2021 is presented below:

	2022	2021
Abbott common shares, 26,635,240 and 26,840,006 shares, respectively (dollars in thousands)	\$ 2,924,283	\$ 3,777,462
Market value per share	\$ 109.79	\$ 140.74

#### NOTE D - RELATED-PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan holds units of collective trust funds managed by the Trustee and shares of the Trustee's common stock. A significant portion of the Plan's assets is invested in Abbott common shares. These transactions qualify as party-in-interest transactions; however, they are exempt from the prohibited transaction rules under ERISA. During 2022, the Plan received \$50.4 million in common stock dividends from Abbott.

Participants pay fees to the recordkeeper for loan transaction processing and for commissions on purchases and sales of Abbott shares and sales of AbbVie stock. These transactions qualify as permitted party-in-interest transactions.

#### **NOTE E - PLAN TERMINATION**

The Plan may be terminated at any time by Abbott upon written notice to the Trustee and Committee. All participants' account balances would become fully vested upon Plan termination. Upon termination of the Plan, distributions of each participant's share in the Trust, as determined by the terms of the Plan, would be made to each participant. At the present time, Abbott has no intention of terminating the Plan.

#### **NOTE F - TAX STATUS**

The Internal Revenue Service ("IRS") has determined and informed Abbott by a letter dated April 13, 2022, that the Plan and related Trust are designed in accordance with applicable sections of the IRC. The Plan has been amended since the applicable date of the determination letter. However, the Plan administrator believes that the Plan is designed and is currently being operated, in all material respects, in accordance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS or other applicable taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022 and 2021, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. There are currently no audits in progress.

#### NOTE G - RISKS AND UNCERTAINTIES

In general, the investments provided by the Plan are exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participant accounts and the amounts reported in the statements of net assets available for benefits.

#### **NOTE H - SUBSEQUENT EVENTS**

Management of the Plan has evaluated subsequent events from December 31, 2022 through the date these financial statements were issued. Management of the Plan is not aware of any subsequent events that require recognition or additional disclosure in these financial statements.

# SUPPLEMENTAL SCHEDULE

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - employer securities		
*ABBOTT LABORATORIES, common shares		\$ 2,924,283
Common stock		
10X GENOMICS INC CL A		14
5TH 3RD BANCORP COM		883
ABBVIE INC.		2,170,722
ACADIA HEALTHCARE CO INC COM		289
ACUITY BRANDS INC COM		210
ADT INC DEL COM		75
ADVANCE AUTO PTS INC COM		322
AECOM		415
AES CORP COM		621
AFFILIATED MANAGERS GROUP INC COM STK		234
AFFIRM HLDGS INC CL A		83
AFLAC INC COM		1,753
AGCO CORP COM		295
AGILENT TECHNOLOGIES INC COM		178
AGILON HEALTH INC COM		8
AIR LEASE CORP CL A		158
AKAMAI TECHNOLOGIES INC COM STK		516
ALASKA AIR GROUP INC COM		210
ALBEMARLE CORP COM ALBERTSONS COS INC CL A		486
ALIGN TECHNOLOGY INC COM		138 163
ALLEGION PLC COMMON STOCK		76
ALLIANT ENERGY CORP COM		547
ALLISON TRANSMISSION HOLDING		32
ALLSTATE CORP COM		1,416
ALLY FINL INC COM		289
ALTICE USA INC CL A		38
AMC ENTMT HLDGS INC CL A COM		83
AMCOR PLC ORD		706
AMDOCS ORD		434
AMEDISYS INC COM		106
AMER FINL GROUP INC OH COM STK		365
AMEREN CORP COM		904
AMERICAN AIRLINES INC COM		325
AMERICAN WTR WKS CO INC NEW COM		1,095
AMERIPRISE FINL INC COM		474
AMETEK INC NEW COM		1,272
AMPHENOL CORP NEW CL A		434
ANSYS INC COM ANTERO MIDSTREAM CORPORATION		392 144
ANTERO RES CORP COM		121
APA CORP COM		591
APARTMENT INCOME REIT CORP COM		187
APOLLO GLOBAL MANAGEMENT INC COM		290
APTARGROUP INC COM		285
APTIV PLC COM USD		745
ARAMARK COM		379
ARCH CAPITAL GROUP COM STK		593
ARDAGH METAL PACKAGING SA		19
ARMSTRONG WORLD INDS INC NEW COM STK		52
ARROW ELECTR INC COM		241

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		varac
ASHLAND INC COM		215
ASSURANT INC COM		247
ASSURED GUARANTY LTD COMMON STK		142
ATMOS ENERGY CORP COM		611
AUTONATION INC COM		143
AUTOZONE INC COM		170
AVANGRID INC COM		121
AVANTOR INC COM		36
AVERY DENNISON CORP COM		224
AVIS BUDGET GROUP INC COM STK		166
AVNET INC COM		150
AXALTA COATING SYSTEMS LTD COM		168
AXIS CAPITAL HOLDINGS LTD COM		167
AXON ENTERPRISE INC COM		100
AZEK CO INC CL A		89
AZENTA INC COM		170
BAKER HUGHES CO		1,099
BALL CORP COM		375
BANK NEW YORK MELLON CORP COM STK		1,321
BANK OZK COM		177
BATH & BODY WORKS INC COM		381
BERKLEY W R CORP COM		590
BERRY GLOBAL GROUP INC		155
BEST BUY INC COM STK		438
BILL HOLDINGS INC COM		425
BIO RAD LABORATORIES INC CL A		355
BIOGEN INC COMMON STOCK		1,568
BIOMARIN PHARMACEUTICAL INC		754
BJS WHSL CLUB HLDGS INC COM		129
BK HAW CORP COM		122
BLACK KNIGHT INC COM USD0.0001 WI		342
BLOCK H & R INC COM		39
BOK FINL CORP COM NEW		120
BORG WARNER INC COM		371
BOSTON BEER INC CL A		6
BOYD GAMING CORP COM		165
BRIGHT HORIZONS FA COM		103
BRIGHTHOUSE FINL INC COM		139
BROADRIDGE FINL SOLUTIONS INC COM STK		57
BROOKFIELD RENEWABLE CORP CLASS A SUBORDINATE VOTING SHARES WI		139
BROWN & BROWN INC COM		492
BROWN FORMAN CORP CL A		49
BROWN-FORMAN INC CL B NON-VTG COM		196
BRUNSWICK CORP COM		170
BUILDERS FIRSTSOURCE INC COM STK		373
BUNGE LTD		545
BURLINGTON STORES INC COM		33
BWX TECHNOLOGIES INC COM		128
C H ROBINSON WORLDWIDE INC COM NEW		307
CABLE ONE INC COM		63
CACI INTL INC CL A		275
CAESARS ENTMT INC NEW COM		106
CAMPBELL SOUP CO COM		435
CAPRI HOLDINGS LTD		284
GALACTION DIVIDED		40 <del>4</del>

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		Vuide
CARDINAL HLTH INC		796
CARLISLE COMPANIES INC COM		75
CARLYLE GROUP INC COM		245
CARMAX INC COM		336
CARNIVAL CORP COM PAIRED		311
CARRIER GLOBAL CORPORATION COM		1,362
CARTER INC		110
CASEYS GEN STORES INC COM		328
CATALENT INC COM		217
CBOE GLOBAL MARKETS INC		525
CBRE GROUP INC CL A		491
CCC INTELLIGENT SOLUTIONS HLDGS INC COM		36
CELANESE CORP DEL COM STK		437
CENTERPOINT ENERGY INC COM		747
CERIDIAN HCM HLDG INC COM		281
CERTARA INC COM		26
CHARLES RIV LABORATORIES INTL INC COM		29
CHARLES RIV LABORATORIES INTL INC COM  CHEMED CORP NEW COM		189
CHEMOURS CO COM		72
CHEMOOKS CO COM CHENIERE ENERGY INC COM NEW		626
		452
CHESAPEAKE ENERGY CORP COM CHURCH & DWIGHT INC COM		
		423
CIENA CORP COM NEW		297
CIN FNCL CORP COM		620
CINTAS CORP COM		103
CIRRUS LOGIC INC COM		161
CITIZENS FINL GROUP INC COM		760
CLARIVATE PLC		156
CLEAN HBRS INC COM		229
CLEVELAND CLIFFS		325
CLOROX CO COMMON STOCK		117
CMS ENERGY CORP COM		724
CNA FNCL CORP COM		46
COGNEX CORP COM		22
COHERENT CORP COM		139
COINBASE GLOBAL INC COM CL A		223
COLUMBIA BANKING		153
COLUMBIA SPORTSWEAR CO COM		125
COM ALCOA CORPORATION COM		318
COMERICA INC COM		345
COMM BANCSHARES INC COM		306
CONAGRA BRANDS INC COM USD5		720
CONCENTRIX CORP		224
CONS EDISON INC COM		1,336
CONSTELLATION ENERGY CORPORATION COM NPV WI		1,112
COOPER COS INC COM NEW COM NEW		634
COPA HOLDINGS SA COM STK		94
CORE & MAIN INC COM CL A COM CL A		36
COREBRIDGE FINL INC COM		64
CORNING INC COM		897
CORTEVA INC COM		1,661
COSTAR GROUP INC COM		1,055
COTERRA ENERGY INC COM		638
COTY INC COM CL A COM CL A		119

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued	Cost (a)	value
COUPA SOFTWARE		104
CRANE HLDGS CO COM		187
CREDIT ACCEP CORP MICH COM		114
CROWN HLDGS INC COM		44
CULLEN / FROST BANKERS INC COM		308
CUMMINS INC		1,349
CURTISS WRIGHT CORP COM		253
D R HORTON INC COM		529
DARDEN RESTAURANTS INC COM		181
DARLING INGREDIENTS INC COMSTK		368
DECKERS OUTDOOR CORP COM		48
DEFINITIVE HEALTHCARE CORP CL A COM		7
DELL TECHNOLOGIES INC COM		340
DENTSPLY SIRONA INC COM		270
DEVON ENERGY CORP NEW COM		808
DIAMONDBACK ENERGY INC COM		407
DICKS SPORTING GOODS INC OC-COM		253
DISCOVER FINL SVCS COM STK		1,055
DISH NETWORK CORP CL A COM STK		139
DOLBY LABORATORIES INC CL A COM STK		170
DOLLAR TREE INC COM STK		819
DOMINOS PIZZA INC COM		130
DONALDSON INC COM		239
DOORDASH INC CL A COM		55
DOUBLEVERIFY HLDGS INC COM		8
DOVER CORP COM		749
DOXIMITY INC COM		79
DRIVEN BRANDS HLDGS INC COM DROPBOX INC CL A CL A		63 16
DT MIDSTREAM INC COM		212
DTE ENERGY CO COM		896
DUN & BRADSTREET HLDGS INC COM		122
DUPONT DE NEMOURS INC COMMON STOCK		1,360
DXC TECHNOLOGY CO COM		241
EAGLE MATLS INC COM		33
EAST WEST BANCORP INC COM		368
EASTMAN CHEM CO COM		385
EBAY INC COM		774
EDISON INTL COM		945
ELANCO ANIMAL HEALTH INC COM		215
ELECTR ARTS COM		1,254
ELEMENT SOLUTION INC COM		162
ENCOMPASS HEALTH CORP COM		232
ENHABIT INC COM		25
ENOVIS CORPORATION		107
ENTERGY CORP NEW COM		902
ENVISTA HLDGS CORP COM		217
EQT CORP COM		493
EQUIFAX INC COM		467
EQUITABLE HLDGS INC COM		418
ERIE INDTY CO CL A		64
ESAB CORPORATION COM		94
ESSENTIAL UTILS INC COM		436
EURONET WORLDWIDE INC COM		43

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		varue
EVERCORE INC		158
EVEREST RE GROUP COM		352
EVERGY INC COM NPV		553
EVERSOURCE ENERGY COM		1,141
EXACT SCIENCES CORP COM		280
EXELIXIS INC COM STK		27
EXPEDITORS INTL WASH INC COM		450
F N B CORP PA COM		180
F&G ANNUITIES & LIFE INC COM		14
F5 INC COM STK NPV		338
FIDELITY NATL FINL INC		386
FIRST AMERN FINL CORP COM STK		209
FIRST CTZNS BANCSHARES INC N C CL A		248
FIRST HAWAIIAN INC COM		132
FIRST HORIZON CORPORATION COM		512
FIRST REP BK SAN FRANCISCO CALIF NEW COM		876
FIRST SOLAR INC COM		628
FIRSTENERGY CORP COM		900
FLOWERS FOODS INC COM		213
FLOWERS FOODS INC COM FLOWSERVE CORP COM		
		158
FMC CORP COM (NEW)		409
FORTIVE CORP COM MON STOCK		899
FORTUNE BRANDS INNOVATIONS INC		193
FOX CORP CL A CL A		357
FOX CORP CL B CL B		160
FRESHPET INC COM		42
FRKLN RES INC COM		298
FRONTIER COMMUNICATIONS PARENT INC COM NPV		247
FTI CONSULTING INC COM		123
GALLAGHER ARTHUR J & CO COM		1,373
GAMESTOP CORP NEW CL A		196
GAP INC COM		87
GARMIN LTD COMMON STOCK		562
GATES INDL CORP PL COM		49
GEN DIGITAL INC COM		304
GENPACT LIMITED COM STK		156
GENTEX CORP COM		253
GENUINE PARTS CO COM		875
GINKGO BIOWORKS HOLDINGS INC COM		47
GLOBAL PMTS INC COM		1,053
GLOBALFOUNDRIES INC		102
GLOBE LIFE INC COM		426
GLOBUS MED INC CL A		209
GODADDY INC CL A CL A		399
GRACO INC COM		140
GRAND CANYON ED INC COM STK		128
GRAPHIC PACKAGING HLDG CO COM STK		62
GROCERY OUTLET HLDG CORP COM		94
GUIDEWIRE SOFTWARE INC COM		202
GXO LOGISTICS INC COM		159
HALLIBURTON CO COM		764
HANESBRANDS INC COM STK		87
HANOVER INS GROUP INC COM		189
HARLEY DAVIDSON COM		221

Identity of party involved/		Current
Description of asset/ Rate/ Maturity	Cost (a)	value
Common stock - continued		
HARTFORD FINL SVCS GROUP INC COM		952
HASBRO INC COM		317
HAWAIIAN ELEC INDS INC COM		180
HAYWARD HLDGS INC COM HEICO CORP NEW CL A		25 24
HEICO CORP NEW CLA HEICO CORP NEW COM		17
HENRY SCHEIN INC COMMON STOCK		427
HERSHEY COMPANY COM STK		178
HERTZ GLOBAL HLDGS INC		115
HESS CORP COM STK		342
HEWLETT PACKARD ENTERPRISE CO COM		811
HEXCEL CORP NEW COM		195
HF SINCLAIR CORPORATION COM		276
HILTON WORLDWIDE HLDGS INC COM NEW		368
HOLOGIC INC COM		727
HORIZON THERAPEUTICS PLC		69
HORMEL FOODS CORP COM		516
HOWARD HUGHES CORP COM STOCK		111
HOWMET AEROSPACE INC COM		521
HP INC COM		578
HUBBELL INC COM		497
HUNT J B TRANS SVCS INC COM		62
HUNTINGTON BANCSHARES INC COM		800
HUNTINGTON INGALLS INDS INC COM		280
HUNTSMAN CORP COM STK		198
HYATT HOTELS CORP COM CL A		169
IAC INC COM NEW		135
ICU MED INC COM		102 215
IDACORP INC COM IDEX CORP COM		563
INCYTE CORP COM		78
INFORMATICA INC CL A CL A		20
INGERSOLL RAND INC COM		839
INGREDION INC COM		254
INTEGRA LIFESCIENCES HLDG CORP COM DESP		161
INTERACTIVE BROKERS GROUP INC CL COM		266
INTERPUBLIC GROUP COMPANIES INC COM		511
INTL FLAVORS & FRAGRANCES INC COM		1,056
INTL PAPER CO COM		486
INVESCO LTD COM STK		266
IONIS PHARMACEUTICALS INC COM		17
IPG PHOTONICS CORP COM		122
ITT INC COM		268
JABIL INC COM		65
JACOBS SOLUTIONS INC COM		606
JAMF HLDG CORP COM		8
JANUS HENDERSON GROUP PLC		127
JAZZ PHARMACEUTICALS PLC COM		387
JEFFERIES FINL GROUP INC COM		272
JETBLUE AWYS CORP COM		82
JONES LANG LASALLE INC COM STK		301
JUNIPER NETWORKS INC COM		404
KBR INC COM		100
KELLOGG CO COM		324

Observiction         Observiction         Alle           KEMPER CORP DEL COM         124           KEYCORP NEW COM         68           KEYCORP NEW COM         152           KEYCORP NEW COM         152           KERY CORP KOW         152           KER & CO INC CLA CLA         1,030           KNIGHT SWEPT TRANSH HIDGS INC CLA         223           KOHLS CORP COM         1,165           KNOERS CO COM         1,165           KNOERS CO COM         20           LAB CORP AND RE RILDGS SOM NEW         28           LAB AND READ STANKE RILDGS SOM NEW         28           LAB AND STANS SYSINC COM         25           LEAR CORP COM NEW COM NEW         26           LEAR CORP COM NEW COM NEW         28           LEAR CORP COM NEW COM NEW         28           LEAR CORP COM NEW COM NEW         28           LEINDAS INST COM         30           LIBERTY BROADBAND CORP COM SER A COM SER A         38           LIBERTY BROADBAND CORP COM SER A COM SER A         30           LIBERTY BROAD CORP	Identity of party involved/		Current
IKHMORN DEL COM         164           KRYCORN DEL COM         89           KIRSY COR PC COM         152           KIRR & CO INC CL A CL A         1.049           KIR BY CORP COM         1.15           KIR BY CORP COM         1.15           KNICHTS-WIFT TRANS HILDGS INC CL A         323           KOHLS CORP COM         1.15           KNOBER CO COM         1.15           KNOBRY CO COM         1.15           KNOBRY CO COM         90           LAB CORP AMER HLDGS COM NEW         282           LAMAR ADVERTISING CO NEW CLA CLA         39           LAND STAR SYS INC COM         25           LAS VEGAS SANDS CORP COM STK         284           LEAR CORP COM NEW COM NEW         284           LEGGETT & PLATT INC COM         170           LEIDOS HI DESI INC COM         170           LEIDOS HI DESI INC COM         180           LEIDOS HI DESI INC COM         180           LENDAR CORP CLA CLA         887           LENDAR CORP CLB CL B         44           LENDAR CORP CLB COM SER A COM SER A COM SER A         180           LEBRITY BROOKDAND CORP COM SER C COM SER A         180           LIBERTY BROADBAND CORP COM SER C COM SER A         180	Description of asset/ Rate/ Maturity	Cost (a)	value
KEYSCOR NEW COM         69           KEYSCOR COM         152           KIR & COIN CC LA CL A         1,049           KIR & COIN CC LA CL A         1,049           KIR & COIN CC LA CL A         322           KOHLS CORP COM         11,05           KROGLIS COR COM         1,155           KYNDRYL HLDGS INC COM         90           LAB CORP AMER HLDGS COM NEW         284           LAMAR AD WERTHING CO NEW CLA CLA         39           LANS YEAS SANDS CORP COM STK         294           LEAR CORP COM NEW COM NEW         288           LEAG CORP COM NEW COM NEW         288           LECCETT & PLATT INC COM         150           LEIDES HLDGS INC COM         566           LENNAR CORP CL A CL A         89           LENNAR CORP CL A CL A         89           LENNAR CORP CL A CL A         89           LENNAR CORP CL A CL A         80           LEBERTY BROADBAND CORP COM SER A COM SER A         192           LIBERTY BROADBAND CORP COM SER C COM SER A         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSM GROUP COM SER A SIRIUSM GROUP	Common stock - continued		
KEYSIGHTTECHNOLOGIES INC COM         152           KIRBY COR COM         152           KIR KR CO INC CLA AC LA         1.049           KOHIS CORP COM         116           KORGER CO COM         115           KNOBRE CO COM         90           KNOBRY LI LIGIS INC COM         90           LAB CORP AMER H LIGIS COWNEW         284           LAM CAMPARITHING CONEW CLA CLA         39           LANDSTAR SYS INC COM         25           LANDSTAR SYS INC COM         25           LAS VIGAS SANDS CORP COM STK         394           LEGECETT & PLATT INC COM         170           LEFLOS HILDES INC COM         170           LEFLOS HILDES INC COM         180           LEFLOS FILDES INC COM         302           LENAR CORP CLA CLA         44           LENINGAR CORP CLE DE         44           LENINGAR CORP CLE COM         42           LENIES INC COM         302           LESLES INC COM         302           LESLES INC COM         302           LESLES INC COM         302           LEBERTY BROADBAND CORP COM SER A COM SER A         20           LIBERTY BROADBAND CORP COM SER A FORNULA ONE COM SER A SIRIUSXM GROUP         34           LIBERTY MEDIA C	KEMPER CORP DEL COM		124
KIRBY COR PCOM         1.049           KIKB & CO INC CLA CLA         3.23           KOHLS CORP COM         1.15           KOHLS CORP COM         1.15           KOGLS CO COM         1.15           KYNDEYL HILDGS INC COM         90           LAB CORP AMER HILDGS COM NEW         24           LAMAR ADVERTISING CO NEW CLA CLA         39           LANDSTAR SYS INC COM         325           LAS VEGAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         170           LEIDOS HILDGS INC COM         366           LENDAR CORP CLA A CLA         487           LENDAR CORP CLA CLA         48           LENDAR CORP CLA CLA         48           LENDAR CORP CLA CLA         48           LENDAR CORP CLA CLA         44           LENDAR CORP CLA CLA         48           LENDAR CORP CLA CLA         48           LENDAR CORP CLA CLA         44           LENDAR CORP CLA CLA         44           LENDAR CORP CLA CLA         19           LIBERTY MEDOADBAND CORP COM SER A COM SER A         19           LIBERTY MEDOADBAND CORP COM SER C SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           L	KEYCORP NEW COM		640
KIK R CO INC CLA CLA         1,049           KNIGHT-SWIFT TRANSN HLDGS INC CLA         323           KOHLS CORP COM         116           KROGER CO COM         1,185           KVYDBYT, HLDGS INC COM         90           LAB CORP AMER HLDGS COM NEW         22           LAMAR ADVEXITISING CO NEW CLA CLA         39           LANDSTAR YSF INC COM         25           LAS VEGAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         506           LEINDA INC COM         506           LENNAR CORP CLA CLA         897           LENNAR CORP CLA CLA         44           LENNAR CORP CLA CLA         302           LESLIES INC COM         302           LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SER A         28           LIBERTY BROADBAND CORP COM SER A COM SER A         28           LIBERTY BROADBAND CORP COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         123           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         123	KEYSIGHT TECHNOLOGIES INC COM		89
KINGHT-SWIFT TRANSN HLDGS INC CLA         323           KOHLS CORP COM         1156           KROGER CO COM         1155           KYNDRYL HLDGS INC COM         90           LAB CORP AMER HLDGS COM NEW         284           LAMAR ADVERTISING CO NEW CLA CLA         39           LAND SURJAN STANDS COPE COM STK         364           LANS VEGAS SANDS COPE COM STK         384           LEAC CORP COM NEW COM NEW         288           LEGUECT T & PLATT IN COM         170           LEIDOS HLDGS INC COM         366           LEIDOS HLDGS INC COM         366           LENNAR CORP CLA AC LA         3897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENLES INC COM         302           LIBERTY BROADBAND CORP COM SER A COM SER C         8           LIBERTY BROADBAND CORP COM SER A COM SER C         8           LIBERTY BROADBAND CORP COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRUSXM GROUP COM SER A SIRUSXM GROUP         17           LIBERTY MEDIA CORP DEL COM SER C SIRUSXM GROUP COM SER A SIRUSXM GROUP         22           LIBERTY MEDIA CORP DEL COM	KIRBY CORP COM		152
KOGILS CORP COM         1.155           KROGER O COM         1.155           KROGER O COM         90           LAB CORP AMER HLIDGS COM NEW         824           LAMAR ADVERTISING CO NEW CLA CLA         339           LAN VEGAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         228           LEGGETT & PLATT INC COM         170           LEIDOS HLIDGS INC COM         566           LENNAR CORP CLA GLA         887           LENNAR CORP CLA GLA         44           LENNAR CORP CLA GLA         302           LENNAR CORP CLA GLA         44           LENNAR CORP CLA GLA         302           LESLIES INC COM         36           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER A COM SERA         192           LIBERTY BROADBAND CORP COM SER A COM SERA         192           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER C SIRUSXM GROUP         13           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER C SIRUSXM GROUP         12           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER C SIRUSXM GROUP         12           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GR	KKR & CO INC CL A CL A		1,049
KROGER CO COM         1.15           KYNDRYL HLDGS INC COM         90           LAB CORP AMER HLDGS COM NEW         32           LAM CA LA CA	KNIGHT-SWIFT TRANSN HLDGS INC CL A		323
KYNDRYL HLDGS INC COM         824           LAB CORP AMER HLDGS COM NEW         824           LAMAR ADVERTISING CO NEW CLA CLA         33           LAN VEGAS SANDS COM         25           LAS VEGAS SANDS COM         28           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         170           LEIDOS HLDGS INC COM         566           LENNAR CORP CL A CL         897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENNAR STILL INC COM         302           LESI LIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         192           LIBERTY BROADBAND CORP COM SER A SIKIUSXM GROUP COM SER A SIRIUSXM GROUP         84           LIBERTY MEDIA CORP DEL COM SER A SIKIUSXM GROUP COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         13           LIBERTY MEDIA CORP CORTATION COM         163           LITHERTY MEDIA CORPORATION COM         163           LITHEL TITLE SINC COM CL A         219           LITHEL MITS INC COM CL A         219           LITHIA MITS INC COM CL A         219           LIVE NATION ENTERTAINMENT INC         215	KOHLS CORP COM		116
LAE CORP AMER HLDGS COM NEW         394           LAMDAT ADVERTISING CON CON EW CLA CLA         395           LAS VEGAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         170           LEIDOS HILDGS INC COM         566           LENNAR CORP CLA CLA         897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LESLIES INC COM         302           LESLIES INC COM         302           LIBERTY BROADBAND CORP COM SER A COM SER         182           LIBERTY BROADBAND CORP COM SER A COM SER         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         84           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         421           LINCOIN NATI. CORP COM         421           LINCOIN NATI. CORP COM         421           LINCOIN NATI. CORP COM         421           LIVE IN NATION ENTERTAINMENT INC         2215           LNC CORP COM LAG CORP         43           LOUIS GROUP INC COM	KROGER CO COM		1,155
LAMAR ADVERTISING CO NEW CLA CLA         39           LANDSTAR SYS INC COM         25           LAS VEGAS SANDS CORP COM STK         394           LEAG CORP COM NEW COM NEW         170           LEID SHLOGS ING COM         566           LENNAR CORP CL A CL A         897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         48           LENNAR INTIL INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERA         28           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         41           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         47           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         47           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         47           LIDERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         42           LIDERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         42           LIDERTY MEDIA CORP DEL COM SER A SIRIUSXM GRO	KYNDRYL HLDGS INC COM		90
LANDSTAR SYS INC COM         354           LAS VEGAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         170           LEIDOS HILDOS INC COM         566           LENNAR CORP CL A CL A         897           LENNAR CORP CL B CL B         44           LENLES LES INS INC COM         302           LESLES INS INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER A COM SERA         192           LIBERTY BROADBAND CORP COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         139           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         139           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         139           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         139           LIBERTY MEDIA CORP DEL COM SER A SIRUSXM GROUP COM SER A SIRUSXM GROUP         141           LINDID SIRUS MEDIA CORPORT COM         150 <td< td=""><td>LAB CORP AMER HLDGS COM NEW</td><td></td><td>824</td></td<>	LAB CORP AMER HLDGS COM NEW		824
LAS VECAS SANDS CORP COM STK         394           LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         366           LENDAR CORP CL A CL A         887           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENNAR TOR THE COM         302           LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER A COM SERA         192           LIBERTY MEDIA CORP DEL COM SER A SIRULSKIN GROUP COM SER A SIRULSKIN GROUP         39           LIBERTY MEDIA CORP DEL COM SER A SIRULSKIN GROUP COM SER A SIRULSKIN GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRULSKIN GROUP COM SER C SIRULSKIN GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRULSKIN GROUP COM SER C SIRULSKIN GROUP         173           LIBERTY MEDIA CORP OM         163           LITTEL MEDIA CORP COM         163           LITTEL MEDIA CORP COM         163           LITTEL JUE LICK CORP COM         211           LITTEL JUE LICK COM         221           LITTEL JUE LICK COM         231           LIVE NATION ENTERTAINMENT INC         215           LOW CORP COM LICK CORP         258           LOWEN CORP COM	LAMAR ADVERTISING CO NEW CL A CL A		39
LEAR CORP COM NEW COM NEW         288           LEGGETT & PLATT INC COM         366           LENNAR CORP CLA CLA         887           LENNAR CORP CLA CLA         44           LENNAR CORP CLA CLA         44           LENNAR CORP CLA CLA         44           LENNAR INTL INC COM         302           LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER A COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         421           LINCOLN NATI, CORP COM         421           LINCOLN NATI, CORP COM         163           LITHLE FUSE INC COM         219           LITTLE FUSE INC COM         211           LIVE RATION ENTERTAINMENT INC         215           LIVE QCORP COM LIKQ CORP         528           LOUENG GROUP INC COM         9           LUWEN TECHNOLOGIES INC         29           LUUGH STORD INCOM         363	LANDSTAR SYS INC COM		25
LEGGETT & PLATT INC COM         566           LEINDAR CORP CL A CL A         897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         48           LENNOR INTLINC COM         8           LISELIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXIM GROUP COM SER A SIRIUSXIM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         173           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER C SIRIUSXIM GROUP         173           LIBERTY MEDIA CORP COM         163           LITHIA MITS INC CORP COM         163           LITHIA MITS INC CORP COM         163           LITHIA MITS INC COM CLA         215           LIVE NATION ENTERTAINMENT INC         215           LIVE NATION ENTERTAINMENT INC         215           LOUG GROUP INC COM         453           LOUIS IANA-PACIFIC CORP COM         453           LOUIS IANA-PACIFIC CORP COM         252           LOUEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         216 <td< td=""><td>LAS VEGAS SANDS CORP COM STK</td><td></td><td>394</td></td<>	LAS VEGAS SANDS CORP COM STK		394
LEDOS HLDGS INC COM         566           LENNAR CORP CL A CL A         897           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         44           LENLAR CORP CL B CL B         302           LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         34           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         163           LITHLA MTRS INC COM         163           LITHLA MTRS INC COM CL A         219           LITTLELEUS INC COM         211           LITVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         258           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         9           LUEN TECHNOLOGIES INC         212           LUENEN TECHNOLOGIES INC         212           LUMEN T	LEAR CORP COM NEW COM NEW		288
LENNAR CORP CL A CL A         44           LENNAR CORP CL B CL B         44           LENNAR CORP CL B CL B         42           LENNAR CORP CL B CL B         42           LENDAR CORP CL B CL B         42           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERG         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP COM         421           LINCOLN NATL CORP COM         163           LITHA MTRS INC COM COM         219           LITHA MTRS INC COM CA         219           LITHA MTRS INC COM CA         211           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LAQ CORP         453           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         453           LUGHEN TECHNOLOGIES INC         212           LUMENTUM H.LDGS INC COM         9           LUMENTUM H.LDGS INC COM         28 </td <td>LEGGETT &amp; PLATT INC COM</td> <td></td> <td>170</td>	LEGGETT & PLATT INC COM		170
LENNAR CORP CL B CL B         44           LENNOX INTL INC COM         302           LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         84           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP OCT COM         421           LINCOLN NATL CORP COM         66           LITTLELEUS INC COM         219           LITTLELEUS INC COM         211           LIVE NATION ENTERTAINMENT INC         215           LIQUE CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         9           LUMEN TECHNOLOGIES INC         212           LUMEN TECHNOLOGIES INC         212           LUMEN TECHNOLOGIES INC         221           LUYFI INC CL A CL         4           A T BK CORP COM         986	LEIDOS HLDGS INC COM		566
LENNOX INTL INC COM         8           LESIES IN COM         8           LIBERTY BROADBAND CORP COM SER A COM SERA         28           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         84           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         421           LINCOLN NATL CORP COM         163           LITHELPUSE INC COM         219           LITHELPUSE INC COM CLA         219           LIVE NATION ENTERTIAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         150           LUCID GROUP INC COM         9           LUEDI GROUP INC COM         22           LUMEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         38           MA T EK CORP COM STK         28           LYONDELLBASELL IND N V COM         843           M S T EK CORP COM STK         220           MADISON SQUARE GARDEN SPORTS CORP         69	LENNAR CORP CL A CL A		897
LESLIES INC COM         8           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         34           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORPORATION COM         421           LINCOLN NATL CORP COM         163           LITHIA MITS INC COM CL A         219           LITTELFUSE INC COM         221           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOUEUS CORP COM         453           LUCID GROUP INC COM         9           LUMENTUM HLDGS INC COM         140           LYFT INC CL A CL A         228           LYONDELLBASELL IND N V COM         843           M X T EK CORP COM         986           MACYS INC COM STK         220           MADISON SQUARE GARDEN SPORTS CORP         69           MANHATTAN ASSOCS INC COM         114           MANPOWERGROUP INC         657           MARRIOTT VACATIONS WORLDW	LENNAR CORP CL B CL B		44
LIEBERTY BROADBAND CORP COM SER A COM SERA         198           LIBERTY BROADBAND CORP COM SER C COM SERC         192           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP         38           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORPORATION COM         421           LINCOLN NATL CORP COM         163           LITHLA MIRS INC COM CLA         219           LITTELFUSE INC COM         211           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         9           LUCID GROUP INC COM         9           LUMEN TECHNOLOGIES INC         212           LUMEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         46           LYONDELLBASELL IND N V COM         843           M & T BK CORP COM STK         220           MACYS INC COM STK         220           MANHATTAN ASSOCS INC COM         69           MANHATTAN ASSOCS INC COM         67           MARKEL CORP HOLDING CO COM         536           M	LENNOX INTL INC COM		302
LIEBERTY BROADBAND CORP COM SER A SIRIUSXM GROUP         84           LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A MEDIA GROUP         39           LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORPORATION COM         163           LITHOLON NATL CORP COM         163           LITHIA MTRS INC COM CLA         219           LITTELFUSE INC COM         211           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOUSIANA-PACIFIC CORP COM         150           LUCID GROUP INC COM         9           LUMEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         140           LYFT INC CL A CL A         28           LYONDELLBASELL IND N V COM         84           M & T BK CORP COM STK         220           MADISON SQUARE GARDEN SPORTS CORP         69           MANHATTAN ASSOCS INC COM         165           MARATHON OIL CORP COM         536           MARRICHON OIL CORP COM         536           MARRICHON OIL CORP COM         536           MARRICHON O			8
LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP       34         LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP       39         LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP       173         LIBERTY MEDIA CORPORATION COM       421         LINCOLN NATL CORP COM       163         LITHIA MTRS INC COM CL A       219         LITHIA MTRS INC COM CL A       219         LITHIA MTRS INC COM COM CL A       215         LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUSID AN-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANHATTAN ASSOCS INC COM       165         MARATHON OIL CORP COM       536         MARATHON OIL CORP COM       536         MARKEL CORP HOLDI	LIBERTY BROADBAND CORP COM SER A COM SERA		28
LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP         39           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         421           LINCOLN NATL CORP COM         163           LITHIA MTRS INC COM CL A         219           LITTIEL IVES INC COM         211           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOEWS CORP COM         453           LOUISIANA-PACIFIC CORP COM         150           LUCID GROUP INC COM         9           LUMEN TECHNOLOGIES INC         212           LUMEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         140           LYFT INC CL A CL A         28           LYONDELLBASELL IND N V COM         843           M & T BK CORP COM         986           MACYS INC COM STK         220           MADISON SQUARE GARDEN SPORTS CORP         69           MANHATTAN ASSOCS INC COM         114           MAPOWERGROUP INC         165           MARATHON OIL CORP COM         536           MARKEL CORP HOLDING CO COM         536           MARRICH MARIES INC COM         394 <td>LIBERTY BROADBAND CORP COM SER C COM SERC</td> <td></td> <td>192</td>	LIBERTY BROADBAND CORP COM SER C COM SERC		192
LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP         173           LIBERTY MEDIA CORPORATION COM         421           LINCOLN NATL CORP COM         163           LITHIA MTRS INC COM CL A         219           LITTELFUSE INC COM         211           LIVE NATION ENTERTAINMENT INC         215           LKQ CORP COM LKQ CORP         528           LOUS SCORP COM         453           LOUISIANA-PACIFIC CORP COM         150           LUICID GROUP INC COM         9           LUMEN TECHNOLOGIES INC         212           LUMENTUM HLDGS INC COM         140           LYFT INC CL A CL A         28           LYONDELLBASELL IND N V COM         843           M & T BK CORP COM         986           MACYS INC COM STK         220           MADISON SQUARE GARDEN SPORTS CORP         69           MANHATTAN ASSOCS INC COM         114           MANPOWERGROUP INC         165           MARATHON OIL CORP COM         677           MARKEL CORP HOLDING CO COM         536           MARRIOTT VACATIONS WORLDWIDE CORP COM         394           MASIMO CORP COM STK         69           MASIMO CORP COM STK         69           MASIMO CORP COM STK         69	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP		84
LIBERTY MEDIA CORP COM       163         LITHIA MTRS INC COM CLA       219         LITTELFUSE INC COM       211         LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMENT TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOERGROUP INC       165         MARATHON OIL CORP COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MASIMO CORP COM STK       65         MASIMO CORP COM STK       65         MASTER BRAND INC COM       206         MASTER BRAND INC COM       206         MASTER BRAND INC COM       206         MASTER BRAND INC COM       20         MATCH GROUP INC NEW COM <t< td=""><td>LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP</td><td></td><td>39</td></t<>	LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP		39
LINCOLN NATL CORP COM       163         LITHIA MTRS INC COM CLA       219         LITTEL FUSE INC COM       211         LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       440         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       843         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       576         MARKEL CORP HOLDING CO COM       576         MARKIOTT VACATIONS WORLDWIDE CORP COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTER BRAND INC COM       206         MASTER BRAND INC COM       206         MASTER BRAND INC COM       229         MATCH GROUP INC NEW COM       29         MATCH LINC COM STOCK       129	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP		173
LITHIA MTRS INC COM CLA       219         LITTELFUSE INC COM       211         LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       9         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STIK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHAITAN ASSOCS INC COM       114         MAPDOWERGROUP INC       165         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASIMO CORP COM STK       65         MASTER BRAND INC COM       206         MASTERBRAND INC COM       29         MATTEL INC COM STOCK       129         MATTEL INC COM STOCK       129	LIBERTY MEDIA CORPORATION COM		421
LITTELFUSE INC COM       211         LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       394         MASIMO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129	LINCOLN NATL CORP COM		163
LIVE NATION ENTERTAINMENT INC       215         LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMENT TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFI INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MAPPOWERGROUP INC       165         MARATHON OIL CORP COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARRIOTT VACATIONS WORLDWIDE CORP COM       394         MASIMO CORP COM STK       65         MASIMO CORP COM STK       65         MASTER INC COM       206         MASTER RAND INC COM       25         MATCH GROUP INC NEW COM       25         MATTEL INC COM STOCK       129	LITHIA MTRS INC COM CL A		219
LKQ CORP COM LKQ CORP       528         LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       57         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       206         MASTERBRAND INC COM       206         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129	LITTELFUSE INC COM		211
LOEWS CORP COM       453         LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MAPPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MASTIN MARIETTA MATLS INC COM       757         MASSIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       206         MASTERBRAND INC NEW COM       25         MATTEL INC COM STOCK       129	LIVE NATION ENTERTAINMENT INC		215
LOUISIANA-PACIFIC CORP COM       150         LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBAND INC COM       206         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			528
LUCID GROUP INC COM       9         LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CLA CLA       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       206         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
LUMEN TECHNOLOGIES INC       212         LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       205         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
LUMENTUM HLDGS INC COM       140         LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
LYFT INC CL A CL A       28         LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       536         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
LYONDELLBASELL IND N V COM       843         M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       394         MASIMO CORP COM STK       65         MASIMO CORP COM STK       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
M & T BK CORP COM       986         MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MACYS INC COM STK       220         MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MADISON SQUARE GARDEN SPORTS CORP       69         MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MANHATTAN ASSOCS INC COM       114         MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MANPOWERGROUP INC       165         MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129	-		
MARATHON OIL CORP COM       677         MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MARKEL CORP HOLDING CO COM       536         MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MARRIOTT VACATIONS WORLDWIDE CORP COM       199         MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MARTIN MARIETTA MATLS INC COM       757         MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MASCO CORP COM       394         MASIMO CORP COM STK       65         MASTEC INC COM       206         MASTERBRAND INC COM       25         MATCH GROUP INC NEW COM       29         MATTEL INC COM STOCK       129			
MASIMO CORP COM STK65MASTEC INC COM206MASTERBRAND INC COM25MATCH GROUP INC NEW COM29MATTEL INC COM STOCK129			
MASTEC INC COM206MASTERBRAND INC COM25MATCH GROUP INC NEW COM29MATTEL INC COM STOCK129			
MASTERBRAND INC COM25MATCH GROUP INC NEW COM29MATTEL INC COM STOCK129			
MATCH GROUP INC NEW COM MATTEL INC COM STOCK 29 129			
MATTEL INC COM STOCK 129			
MC CORMICK & CO INC COM NON-VTG 821			
	MC CORMICK & CO INC COM NON-VTG		821

Description of asset/ Rate/ Maturity mon stock - continued DU RES GROUP INC COM ERCURY SYSTEMS INC	Cost (a)	value
DU RES GROUP INC COM		
		242
RUURY SYSTEMS ING		87
GIC INVT CORP WIS COM		152
GM RESORTS INTERNATIONAL COM		425
CROCHIP TECHNOLOGY INC COM		216
DDLEBY CORP COM		263
RATI THERAPEUTICS INC COM		80
STER CAR WASH INC COM		8
KS INSTRS INC COM		192
DHAWK INDS INC COM		213
DLINA HEALTHCARE INC COM		167
DLSON COORS BEVERAGE COMPANY COM		356
DRNINGSTAR INC COM STK		21
OSAIC CO/THE		517
OTOROLA SOLUTIONS INC		1,676
A SAFETY INC COM		129
C INDL DIRECT INC CL A COM		149
CI INC COMMON		353
SDAQ INC		834
TERA INC COM		11
TIONAL INSTRS CORP COM		166
TL FUEL GAS CO COM		202
INO INC NEW COM		58
R CORP COM		112
W YORK CMNTY BANCORP INC COM		228
W YORK TIMES CO CL A		208
WELL BRANDS INC COM		195
WMARKET CORP COM		72
WS CORP COM CL A		273
WS CORP COM CL B		86
XSTAR MEDIA GROUP INC COMMON STOCK		228
SOURCE INC COM		440
RDSON CORP COM		411
RDSTROM INC COM		10
ORTHERN TR CORP COM		719
RWEGIAN CRUISE LINE HLDGS LTD COM		187
V INC COM		323
G ENERGY INC COM NEW		288
COR CORP COM		1,335
TANIX INC CL A CL A		113
ENT ELECTRIC PLC COM		251
R INC COM STK		148
REILLY AUTOMOTIVE INC NEW COM		1,224
K STR HEALTH INC COM		99
E ENERGY CORP COM		312
TA INC CL A CL A		352
D REPUBLIC INTERNATIONAL CORP COM STK		267
IN CORP COM		264
LIES BARGAIN OUTLET HLDGS INC COM		109
INICOM GROUP INC COM		656
SEMICONDUCTOR CORP COM		402
EMAIN HLDGS INC COM		152
EOK INC COM STK		1,023
ENDOOR TECHNOLOGIES INC COM		1,025

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		varue
ORGANON & CO COM		281
OSHKOSH CORPORATION		229
OTIS WORLDWIDE CORP COM		1,133
OVINTIV INC COM		144
OWENS CORNING NEW COM STK		314
PACCAR INC COM		1,334
PACKAGING CORP AMER COM		461
PACWEST BANCORP DEL COM		106
PARAMOUNT GLOBAL COM		7
PARAMOUNT GLOBAL OM		385
PARKER-HANNIFIN CORP COM		1,138
PAYCOR HCM INC COM		53
PDC ENERGY INC COM		102
PELOTON INTERACTIVE INC		96
PENN ENTERTAINMENT INC		181
PENSKE AUTOMOTIVE GROUP INC COM STK		117
PENTAIR PLC COM		293
PERFORMANCE FOOD GROUP CO COM		242
PERKINELMER INC COM		699
PERRIGO COMPANY LIMITED COM		181
PETCO HEALTH & WELLNESS CO INC CL A COM		30
PG& E CORP COM		1,057
PHILLIPS 66 COM		1,944
PILGRIMS PRIDE CORP		21
PINNACLE FINL PARTNERS INC COM		217
PINNACLE W. CAP CORP COM		339
PINTEREST INC CL A CL A		440
PLANET FITNESS INC CL A CL A		68
PLAYTIKA HLDG CORP COM		3
PLUG PWR INC COM NEW		127
POLARIS INC		57
POPULAR INC COM NEW COM		187
POST HLDGS INC COM STK		195
PPG IND INC COM		549
PPL CORP COM		851
PREMIER INC CL A CL A		163
PRIMERICA INC COM		205
PRINCIPAL FINL GROUP INC COM STK		803
PROCORE TECHNOLOGIES INC COM		37
PROSPERITY BANCSHARES INC COM		252
PRUDENTIAL FINL INC COM		1,447
PUB SERVICE ENTERPRISE GROUP INC COM		1,205
PULTE GROUP INC		248
PVH CORP COM		181
QIAGEN NV		447
QORVO INC COM		362
QUANTA SVCS INC COM		364
QUANTUMSCAPE CORP		58
QUEST DIAGNOSTICS INC COM		702
QUIDELORTHO CORPORATION		165
RALPH LAUREN CORP CL A CL A		169
RANGE RES CORP COM		79
RAYMOND JAMES FNCL INC COM STK		756
REGAL REXNORD CORPORATION COM STK		314

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		
REGIONS FINL CORP NEW COM		796
REINSURANCE GROUP AMER INC COM NEW STK		375
RELIANCE STL & ALUM CO COM		467
RENAISSANCE RE HLDGS LTD COM		142
REPLIGEN CORP COM STK		106
REPUBLIC SVCS INC COM		984
REYNOLDS CONSUMER PRODS INC COM		65
RH COM		126
RITCHIE BROS AUCTIONEERS		36
RIVIAN AUTOMOTIVE INC		378
ROBERT HALF INTL INC COM		37
ROBINHOOD MKTS INC COM CL A		181
ROCKET COS INC CL A CL A		14
ROCKWELL AUTOMATION		380
ROKU INC COM CL A COM CL A ROLLINS INC COM		140 25
ROSS STORES INC COM		900
ROYAL CARIBBEAN GROUP COM STK		430
ROYAL GOLD INC COM STK		273
ROYALTY PHARMA PLC COM		581
RPM INTL INC		466
RXO LLC COM		64
RYDER SYS INC COM		161
S.W. AIRL CO COM		788
SCHNEIDER NATL INC WIS CL B		50
SCIENCE APPLICATIONS INTL CORP NEW COM		241
SCOTTS MIRACLE-GRO CLASS'A'COM NPV		51
SEABOARD CORP DEL COM		38
SEI INVTS CO COM		237
SENSATA TECHNOLOGIES B V HOLDING		241
SENTINELONE INC CL A COM		32
SERVICE CORP INTL COM		409
SIGNATURE BK NY N Y COM		268
SIGNIFY		86
SILGAN HLDGS INC COM		172
SIRIUS XM HLDGS INC COM		162
SITEONE LANDSCAPE SUPPLY INC COM		81
SIX FLAGS ENTMT CORP NEW COM		34
SKECHERS U S A INC CL A		188
SKYWORKS SOLUTIONS INC COM		579
SL GREEN RLTY CORP COM		85
SLM CORP COM		164
SMITH A O CORP COM SMUCKER J M CO COM NEW		215 645
SNAP-ON INC COM		475
SOFI TECHNOLOGIES INC COM		147
SONOCO PROD CO COM		234
SOUTHWESTERN ENERGY CO COM		236
SPECTRUM BRANDS HLDGS INC		96
SPIRIT AEROSYSTEMS HLDGS INC CL A		6
SS&C TECHNOLOGIES HLDGS INC COM		454
SSR MNG INC COM NPV		128
STANLEY BLACK & DECKER INC COM		438
STATE STR CORP COM		1,125
		_,

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Common stock - continued		
STEEL DYNAMICS INC COM		643
STERICYCLE INC COM		181
STERIS PLC ORD		728
STIFEL FINL CORP COM		239
SUNRUN INC COM		197
SVB FINANCIAL GROUP COMMON STOCK		194
SYNCHRONY FINL COM		583
SYNEOS HEALTH INC COM		123
SYNOVUS FINL CORP COM NEW COM NEW		214
T ROWE PRICE GROUP INC		948
TAKE-TWO INTERACTIVE SOFTWARE INC		115
TANDEM DIABETES CARE INC COM NEW COM		7
TAPESTRY INC COM		315
TD SYNNEX CORPORATION COM		160
TELADOC HEALTH INC		136
TELEDYNE TECHNOLOGIES INC COM		731
TELEFLEX INC COM		463
TEMPUR SEALY INTL INC		228
TENET HEALTHCARE CORP COM		205
TERADATA CORP DEL COM STK		63
TERADYNE INC COM		50
TETRA TECH INC NEW COM		177
TEXTRON INC COM		583
TFS FINL CORP COM STK		29
THOR INDS INC COM STK		154
TIMKEN CO COM		171
TOLL BROS INC COM		101
TOPBUILD CORP COM		31
TRADEWEB MKTS INC CL A CL A		102
TRANE TECHNOLOGIES PLC COM		640
TRANSDIGM GROUP INC COM		783
TRANSUNION COM		
TRAVEL + LEISURE CO COM		115 32
TRIMBLE INC COM TRIMBLE INC		
		492
TRIPADVISOR INC COM		66
TWILIO INC CL A CL A		209
TYLER TECHNOLOGIES INC COM STK		66
TYSON FOODS INC CL A COM (DELAWARE)		701
UBIQUITI INC COM		32
UGI CORP NEW COM		307
U-HAUL HOLDING COMPANY		176
U-HAUL HOLDING COMPANY		22
UIPATH INC CL A CL A		172
ULTRAGENYX PHARMACEUTICAL INC COM		27
UNDER ARMOR INC CL A		76
UNDER ARMOUR INC CL C COM		69
UNITED AIRLINES HOLDINGS INC		486
UNITED RENTALS INC COM		531
UNITED STS STL CORP NEW COM		230
UNITED THERAPEUTICS CORP DEL COM STK		489
UNITY SOFTWARE INC COM		91
UNIVAR SOLUTIONS INC		202
UNUM GROUP		322
UNVL HEALTH SERVICES INC CL B COM		345

Common stock - continued         Custree           Common stock - continued         30           USFARAT ILLDGS INC COM         271           USFARAT ILLDGS INC COM         271           VE COLOP COM         38           VE COLOP COM         20           VALOROT INDS INC COM         20           VALOROT INDS INC COM         20           VALOROT INDS INC         33           VICATAS ANTIAS COM         45           VOTATAS COM         22           VALACAN MARERIAL SCOCOM         45           WABATE CORP COM         15           VULCAN MARERIAL SCOCOM         45           WABATE ROLL CORP WATER URY CON COM         15           WAPTAR INS CLA CLA         37           WATER INS CLA CLA         37           WESTERN ALLIANCE BARKORPORATION COM         16           WESTERN CLA CLA CLA         12           WESTE			C
Common stock - continued         30           UPSTART HLDGS INC COM         27           UPSTART HLDGS INC COM         27           UWM HLDGS CORP COM         38           UWM HLDGS CORP COM         38           VE CORP COM         38           VALL RISGOTTS INC COM         226           VERISIGN INC COM         926           VERTIVH HOLDINGS LIC         138           VISTAR COM         93           VISTAR COM         33           VICTORIAS SECRET & CO COM         33           VISTRA CORP COM         45           VOYA TRILL INC CLA         77           VISTRA CORP COM         45           VOYA TRILL INC COM         45           WAPER CORP COM         445           WAPER CORP COM         74           WARDER CORP COM         45           WARDER CROPE COM         37           WEBSTER FACE COPE WATER RULY CONN COM         32           WEESTER FACE COP WATER RULY CONN COM         169           WESTER IN LIC CLA CL A         37	Identity of party involved/	Cost (a)	Current
USFADS HUDG COR COM         27           US FOODS HUDG COR COM         28           VF CORP COM         381           VALI RESORTS INC COM         20           VALIMORT INDS INC COM         673           VERSIKON INC COM         673           VERTIV HOLDINGS LLC         138           VISARI INC COM         90           VIARTIS INC         33           VICTORIAS SECRET & CO COM         33           VICTORIAS SECRET & CO COM         152           VONTER CORP COM         152           VONTER CORP COM         427           VISTRA CORP COM         427           VULCAN MARERIALS CO COM         489           WABTEC CORP COM         174           WABTEC CORP COM         152           WATER IN CL AC LA         37           WATER IN CL CA CLA         37           WATER IN CL CA CLA         37           WESTER FINCL CORP WATER PURY CON COM         168           WES CENERGY GROUP INC COM         168           WESTER FINCL CORP WATER DUTY CON         189           WESTER ALLIANCE BANCORPORATION COM         184           WESTER ALLIANCE BANCORPORATION COM         189           WESTER CORP COM         386		Cost (a)	value
US FOODS HILDC CORP COM         22           VE CORP COM         381           VAL RESORTS INC COM         20           VALL RESORTS INC COM         20           VALL RESORTS INC COM         226           VERISIGN INC COM         673           VERISIGN INC COM         90           VERTICH HOLDINGS LIC         138           VISTR COM         90           VIATRIS INC         77           VICTORIAS SCRETT & CO COM         45           VISTR A CORP COM         45           VOYA IFILL INC COM         45           VOYA IFILL INC COM         45           VOYA IFILL INC COM         45           VARADIC ROP COM         469           WABTEC CORP COM         469           WABTEC CORP COM         469           WASTEC CORP COM         469           WASTEC ROTE COM         469           WASTEC ROTE COM         469           WASTER BOS DISCOVERY INC         225           WESCO INTLIN COM         1189           WESCO INTLIN COM         1169           WESCO INTLIN COW         1169           WESCO INTLIN COW         126           WESTERN MILIANCE BANCORPORATION COM         126			30
UW HLDGS CORP COM         381           VAIL RESORTS INC COM         20           VALMONT INDS INC COM         673           VEREIVER OLD DINGS LLC         138           VERTIVE HOLD LONGS LLC         90           VIASAT INC COM         93           VIASTRIS INC         33           VICTORIAS SECRET & CO COM         33           VIRTUR EPIL INC CLA         75           VISTRA CORP COM         45           VONTIFIE COR COM         45           VONTIFIE NOR COM         46           VONTIFIE CORP COM         46           VOLEAN MATERIALS CO COM         46           WAFFIEC CORP COM         23           VULCAN MATERIALS CO COM         46           WAFFIEC CORP COM         23           WASCO INIT. IN COM         35           WAYENG INIT. IN COM         35           WEESTER SECRET & CO COM         1,69           WEESTER PICL CORP WATERBURY CONN COM         13           WEESTER PICL CORP WATERBURY CONN COM         13           WESCO INIT. INC COM         13           WESTER NUINO CO         13           WESTER NUINO CO         13           WESTER NUINO CO         13           WESTER TO CO         <			
VF CORP COM         381           VAI MONT INDS INC COM         20           VERISIGEN INC COM         673           VERISIGEN INC COM         138           VERTIV HOLDINGS LLC         138           VIASATI INC COM         90           VIASATI INC COM         333           VICTORIAS SECRET & CO COM         33           VICTORIAS SECRET & CO COM         152           VONTIER CORP COM         152           VONTIER CORP COM         237           VISTAR CORP COM         245           VOYA FINL INC COM         237           VUICAN MATERIAL SCO COM         46           WABITEC CORP COM         714           WABNEE CORP COM         153           MAPTARI INS CLI ACLA         37           WASTER FINCL CORP WATERBURY CON COM         124           WEC CENERGY GROUP INC COM         134           WESTER FINCL CORP WATERBURY CON COM         134           WESTER NULION CO         139           WESTER NULION CO         139           WESTER NULION CO         139           WESTER CORPOATION COM         36           WESTER LAKE CORPOATION COM         36           WESTER CORPOATION COM         36           WESTER CO			
VAIL RESORTS INC COM         236           VALMONT INDS INC COM         673           VERITY HOLDINGS LIC         138           VIASAT INC COM         90           VIATRIS INC         533           VICTORIAS SECRET & CO COM         33           VICTORIAS SECRET & CO COM         152           VICTURIAL INC CLA         77           VISTURI FILL INC CLA         77           VISTURI CORP COM         152           VOYA FINL INC COM         237           VUICAN MATERIALS OCOM         468           WAFIEC CORP COM         235           WAFEC CORP COM         235           WAFEC CORP COM         235           WAYSCO INC COM         235           WAYSCO INC COM         353           WAYSCO INC COM         153           WAYSCO INC COM         169           WESCO INTL INC COM         169           WESTER ALLIANCE BANCORPORATION COM         134           WESTER NUINO CO         139           WESTER NUINO CO         139           WESTER NUINO CO         139           WESTER NUINO COM         134           WESTER NUINO COM         12           WESTER DUINO COM         12			
VALMONT INDS INC COM         673           VERISIGN INC COM         673           VERSITY HOLDINGS LLC         138           VIASNT INC COM         90           VIATRIS INC         533           VICTORIAS SECRET & CO COM         33           VIRTU HINLING CLA         77           VISTRA CORP COM         45           VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         469           WABITEC CORP COM         714           WABNES BOS DISCOVERY INC         235           WATSIC IN C C. A         37           WESTER ROS DISCOVERY INC         33           WAYATAIR INK C C. A C. L.         37           WESTER FULL CORP WATERBURY CON COM         153           WESTER FULL CORP WATERBURY CON COM         169           WESTER FULL CORP WATERBURY CON COM         169           WESTERN LI LIANCE BANCORPORATION COM         16           WESTERN LI LIANCE BANCORPORATION COM         134           WESTERN LI LIANCE COM         36           WESTERN LI CORP COM         36           WESTERN LI CORP COM         29           WESTERN LI CORP COM         134           WESTERN LI LIANCE SORPOLE COM         16           WESTERN LI CORP COM </td <td></td> <td></td> <td></td>			
VERTIV HOLDINGS LLC         138           VIASAT INC COM         90           VIATRIS INC         533           VICTORIAS SECRET & CO COM         77           VISTRA CORP COM         152           VONTIER CORP COM         45           VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         469           WABTEC CORP COM         714           WABNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAPTARI INS CC LA C LA         37           WEE SETER FINCL CORP WATERBURY CONN COM         324           WEE CENERGY GROUP INC COM         1169           WESTER STALLIANCE BANCORPORATION COM         19           WESTERN LUNION CO         139           WESTERN UNION CO         134           WESTERN LORD CORP COM         362           WESTERN CORPORATION COM         362           WESTERN INC CL A CL A         12           WESTERN EC CORPORATION COM         362           WESTERN CORPORATION COM         362           WESTERN EC CORPORATION COM         124           WESTERN EC CORPORATION COM         126           WESTERN EC CORPORATION COM         126           WESTERN EC CORPORATION COM	VALMONT INDS INC COM		
VERTIV HOLDINGS LLC         138           VIASAT INC COM         90           VIATRIS INC         533           VICTORIAS SECRET & CO COM         77           VISTRA CORP COM         152           VONTIER CORP COM         45           VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         469           WABTEC CORP COM         714           WABNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAPTARI INS CC LA C LA         37           WEE SETER FINCL CORP WATERBURY CONN COM         324           WEE CENERGY GROUP INC COM         1169           WESTER STALLIANCE BANCORPORATION COM         19           WESTERN LUNION CO         139           WESTERN UNION CO         134           WESTERN LORD CORP COM         362           WESTERN CORPORATION COM         362           WESTERN INC CL A CL A         12           WESTERN EC CORPORATION COM         362           WESTERN CORPORATION COM         362           WESTERN EC CORPORATION COM         124           WESTERN EC CORPORATION COM         126           WESTERN EC CORPORATION COM         126           WESTERN EC CORPORATION COM	VERISIGN INC COM		
VIARIS INC         533           VICTORIAS SECRET & CO COM         33           VIRTU FINI, INC CLA         77           VISTRA CORP COM         152           VONTIER CORP COM         45           VOYA FINI, INC COM         237           VULCAN MATERIALS CO COM         714           WARNER BROS DISCOVERY INC         225           WASTOCI NC COM         153           WAYSAIR INC CLA & CLA         37           WEESTER FINCL CORP WATERBURY CONN COM         324           WEE ENERGY GROUP INC COM         1,169           WESCO INTI, INC COM         1,169           WESCI DIALI LANCE BANCORPORATION COM         96           WESTERN ALLIANCE BANCORPORATION COM         96           WESTERN LOOR COM         139           WESTERN DIGITAL CORP COM         396           WESTERN DIGITAL CORP COM         396           WESTERN DICITAL CORP COM         396           WESTERN DICITAL CORP COM         129           WEX INC COM         12           WEX INC COM         12           WEX INC COM         12           WEX INC COM         12           WHITE MOUNTAIN INSURANCE GROUP COM         1,583           WILLIANS SONOMA INC COM         3,58			138
VICTORIAS SECRET & CO COM         33           VIRTU FINI. INC CLA         77           VISTRA CORP COM         152           VONTER CORP COM         45           VOYA FINI. INC COM         237           VULGAN MATERIALS CO COM         714           WARTEG CORP COM         714           WARTEG BROS DISCOVERY INC         225           WATSOO INC COM         153           WAYFAIR INC CLA CLA         37           WESSETR FINCL CORP WATERBURY CONN COM         1,68           WES CENERGY GROUP INC COM         1,169           WESSERN ALLIANCE BANCORPORATION COM         96           WESTERN LALLIANCE BANCORPORATION COM         96           WESTERN UNION CO         139           WESTERN LOWIGH CORP COM         396           WESTERN LOWIGH CORP COM         396           WESTERN INC CLA CLA         12           WEWORK INC CLA CLA         12           WEWORK INC CLA CLA         12           WEWORK INC CLA CLA         12           WEWILLIANS CONC COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         1,63           WILLIANS CO INC COM         1,63           WILLIANS SONOMA INC COM         20           WILLIANS SONOMA INC COM <td>VIASAT INC COM</td> <td></td> <td></td>	VIASAT INC COM		
VIRITU FINIL INC CLA         77           VISTRA CORP COM         152           VONTIER CORP COM         45           VOYA FINIL INC COM         237           VULCAN MATERIALS CO COM         714           WABTEC CORP COM         714           WARNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAFFAIR INC CLA CLA         37           WEBSTER FINCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         169           WESCO INTL INC COM         96           WESTERN ALLIANCE BANCORPORATION COM         96           WESTERN ALLIANCE BANCORPORATION COM         139           WESTIRC CORP COM         352           WEWORK INC CLA CLA         12           WEYLING COM         77           WHILLE MOUNTAINS INSURANCE GROUP COM         1,80           WILLIANS SONOMA INC COM         1,80           WILLIANS SONOMA INC COM         298           WILLIANS CONC COM         201           WILLIANS CONC COM         37           WILLIANG COM COM         37	VIATRIS INC		533
VISTRA CORP COM         152           VONTIER CORP COM         45           VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         714           WARNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAYSCO INC COM         37           WEBSTER FINCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         1,69           WESSCO INTL INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN UNION CO         139           WESTLAKE CORPORATION COM         396           WESTERN UNION CO         396           WESTLAKE CORPORATION COM         396           WESTLAKE CORPORATION COM         396           WESTLAKE CORPORATION COM         396           WESTLAKE CORPORATION COM         77           WEWORK INC CL A CL A         12           WEX TICCK CO COM         77           WHITLE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         63           WILLIAMS CO INC COM         16           WILLIAMS CO INC COM         33           WILLIAMS CO INC COM         33           WILLIAMS CO INC COM         37 <td>VICTORIAS SECRET &amp; CO COM</td> <td></td> <td>33</td>	VICTORIAS SECRET & CO COM		33
VONTIER CORP COM         45           VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         469           WABTEC CORP COM         714           WARNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAPSCHINI CCL A CLA         37           WEBSTER FNCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         1.69           WESCO INTL INC COM         96           WESTERN ALLIANCE BANCORPORATION COM         96           WESTLAKE CORPORATION COM         139           WESTLAKE CORPORATION COM         36           WESTRO DIGITAL CORP COM         36           WESTROCK CO COM         32           WEX NIC CL A CL A         12           WEX NIC COM         29           WEX NIC COM         29           WHITLE MOUNTAINS INSURANCE GROUP COM         1,58           WILLIAMS CO INC COM         1,58           WILLIAMS CO INC COM         37           WILLIS TOWERS WATSON PLC COM         1,04           WILLIS TOWERS WATSON PLC COM         37           WILLIS COM TOBULE MINI HLDGS CORP         20           WINT RUST FINL CORP COM         20           WOLFSPEED INC COM	VIRTU FINL INC CL A		77
VOYA FINL INC COM         237           VULCAN MATERIALS CO COM         468           WABTEC CORP COM         714           WARNER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAYSCO INC COM         37           WEBSTER FNCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         1,169           WESCO INTI. INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN UNION CO         139           WESTERN UNION CO         396           WESTEROCK CO COM         396           WESTROCK CO COM         396           WESTROCK CO COM         396           WESTROCK CO COM         77           WHITE MOUNTAINS INSURANCE GROUP COM         149           WHILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         1,68           WILLIAMS SONOMA INC COM         1,60           WILLIST TOWERS WATSON PLC COM         37           WINTRUST FINL CORP COM         201           WINTRUST FINL COMP COM         336           WOLFSPEED INC COM         336           WOLFSPEED INC COM         25           WYNDHAM HOTELS & RESORTS INC COM <t< td=""><td>VISTRA CORP COM</td><td></td><td>152</td></t<>	VISTRA CORP COM		152
VULCAN MATERIALS CO COM         469           WABTEC CORP COM         714           WARRER BROS DISCOVERY INC         235           WATSCO INC COM         153           WAYFERIR INC CL A CLA         37           WESTER FNCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         106           WESCO INTL INC COM         108           WESCI INTL INC COM         108           WESTERN ALLIANCE BANCORPORATION COM         139           WESTLAKE CORPORATION COM         134           WESTROCK CO COM         396           WESTROCK CO COM         396           WESTROCK CO COM         396           WEX INC COM         12           WEX INC COM         12           WEX INC COM         298           WHITLE MOUNTAINS INSURANCE GROUP COM         1,583           WILLIAMS CO INC COM         1,583           WILLIAMS CO INC COM         1,583           WILLIAMS CO INC COM         1,583           WILLIS TOWERS WATSON PLC COM         201           VILLIS TOWERS WATSON PLC COM         37           WOLFSPEED INC COM         37           WOLFSPEED INC COM         201           WOLFSPEED INC COM         201	VONTIER CORP COM		45
WABTEC CORP COM         714           WARNER BROS DISCOVERY INC         235           WAISCO INC COM         153           WAYFAIR INC CL A CLA         37           WEBSTER FNCL CORP WATERBURY CONN COM         1,69           WES CENERGY GROUP INC COM         1,169           WESCO INTL INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN UNION CO         139           WESTLAKE CORPORATION COM         362           WESTROCK CO COM         352           WEWORK INC CLA CLA         12           WEX INC COM         77           WHILLE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS SONOMA INC COM         1,58           WILLIAMS SONOMA INC COM         1,63           WILLIS TOWERS WATSON PLC COM         1,04           WILLIS TOWERS WATSON PLC COM         37           WINTRUST FINL CORP COM         37           WINTRUST FINL CORP COM         225           WYNDHAM HOTELS & RESORTS INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         1,510           XPO INC COM         2,25           XYLEM INC COM         1,263           XPO INC COM         1,263           XPO INC COM<	VOYA FINL INC COM		237
WARNER BROS DISCOVERY INC         23           WATSCO INC COM         153           WATSCO INC COR         32           WEBSTER FNCI. CORP WATERBURY CONN COM         1,169           WESCO INTL INC COM         10           WESTERN ALLIANCE BANCORPORATION COM         19           WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN LUNION CO         139           WESTI. AKE CORPORATION COM         396           WESTROCK CO COM         396           WESTROCK CO COM         392           WEWORK INC CLA CLA         12           WEX INC COM         77           WHILLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         1,583           WILLIAMS SONOMA INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLIS TOWERS WATSON PLC COM         201           WILLS OF MOBILE MINI HLDGS CORP         201           WINCOM LTD COM         201           WINCOM LTD COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         1,510	VULCAN MATERIALS CO COM		469
WAYSCO INC COM         153           WAYFAIR INC CLA CLA         37           WEBSTER FNCL CORP WATERBURY CON COM         324           WEC ENERGY GROUP INC COM         1169           WESCO INTL INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         96           WESTERN UNION CO         133           WESTI DIGITAL CORP COM         396           WESTRO GOR         396           WEWORK INC CLA CLA         12           WEX INC COM         29           WHILLE GOR GOR         298           WHILLE GOR         140           WILLIAMS SONOMA INC GOM         1,583           WILLIAMS SONOMA INC GOM         1,640           WILLIAMS SONOMA INC GOM         37           WILLIAMS SONOMA INC GOM         37           WILLIAMS SONOMA INC GOM         201           WILLIAM	WABTEC CORP COM		714
WAYFAIR INC CLA CLA         37           WEBSTER FNCL CORD WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         1,169           WESCO INTL INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         139           WESTI. AKE CORPORATION COM         139           WESTI. AKE CORPORATION COM         352           WEWORK INC CL A CLA         12           WEX INC COM         25           WEX INC COM         27           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         63           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         104           WILLSCOT MOBILE MINI HLDGS CORP         10           WIX.COM LTD COM         201           WIX.COM LTD COM         201           WIX.COM LTD COM         25           WONDHAM HOTELS & RESORTS INC COM         25           WYND RESORTS LTD COM         29           YYLEM INC COM         125           XYLEM INC COM         125           XYLEM INC COM         125           XYLEM INC COM         126           ZEBRA TECHNOLOGIES CORP CL A         308 <td></td> <td></td> <td></td>			
WEBSTER FNCL CORP WATERBURY CONN COM         324           WEC ENERGY GROUP INC COM         1,169           WESCO INTL INC COM         96           WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN UNION CO         139           WESTIR LEC CORPORATION COM         396           WESTIN DIGITAL CORP COM         396           WESTROCK CO COM         352           WEWORK INC CLA CL A         12           WEX INC COM         77           WHILP DOUL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         1,583           WILLIAMS CO INC COM         1,583           WILLIS TOWERS WATSON PLC COM         1,040           WILLIS TOWERS WATSON PLC COM         1,040           WILLISCOT MOBILE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         33           WOLFSPEED INC COM         33           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XPO INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         1,510           XPO INC COM         1,510           XPO INC COM			
WES ENERGY GROUP INC COM         1,169           WESCO INTLINC COM         104           WESTERN ALLIANCE BANCORPORATION COM         96           WESTERN UNION CO         139           WESTLAKE CORPORATION COM         396           WESTROCK CO COM         396           WESTROCK CO COM         352           WEWORK INC CL A CL A         12           WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITTE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLIS TOWERS WATSON PLC COM         201           WINTRUST FINL CORP COM         201           WINTRUST FINL CORP COM         33           WOLFSPEED INC COM         33           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         25           WYNN RESORTS LTD COM         297           XYELE ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XYUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CL A         3			
WESCO INTL INC COM         104           WESTERN ALLIANCE BANCORPORATION COM         96           WESTERN LUINON CO         139           WESTLAKE CORPORATION COM         134           WESTN DIGITAL CORP COM         396           WESTROKC CO COM         352           WEWORK INC CL A CL A         12           WEX INC COM         77           WHIRLP POOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         1,583           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         1,63           WILLIS TOWERS WATSON PLC COM         1,040           WILLSCOT MOBILE MINI HLDGS CORP         1,040           WILSCOT MOBILE MINI HLDGS CORP         201           WINTRUST FINL CORP COM         33           WOLFSPEED INC COM         33           WOLFSPEED INC COM         225           WYNN HAD COM         225           WYNN RESORTS LTD COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XPLE IN INC COM         65			
WESTERN ALLIANCE BANCORPORATION COM         139           WESTERN UNION CO         139           WESTERN UNION COM         134           WESTN DIGITAL CORP COM         396           WESTROCK CO COM         352           WEWORK INC CL A CL A         12           WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLS TOWERS WATSON PLC COM         201           WILLS COT MOBILLE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         201           WILL COM LTD COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,563           YUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CLA         308           ZILLOW GROUP INC COM         1,657           ZILLOW GROUP INC COM         1,057           ZILLOW BANCORPORATION N A         286           ZOOM VIDEO COMMUNICATIONS			
WESTERN UNION CO         139           WESTLAKE CORPORATION COM         396           WESTROCK CO COM         396           WESTROCK CO COM         352           WEWORK INC CL A CL A         12           WEN INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS CO INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLS TOWERS WATSON PLC COM         1,040           WILLS TOWERS WATSON PLC COM         37           WINTRUST FINL CORP COM         37           WOLFSPEED INC COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         25           WYNN RESORTS LTD COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,263           YUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CL A         308           ZILLOW GROUP INC COM         1,657           ZILLOW GROUP INC COM         1,657           ZILLOW GROUP INC COM         1,657			
WESTLAKE CORPORATION COM         336           WESTN DIGITAL CORP COM         352           WESTROCK CO COM         352           WEWORK INC CLA CLA         12           WEX INC COM         77           WHILLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLSCOT MOBILE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         201           WIX.COM LTD COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,525           XYLEM INC COM         673           YUM BRANDS INC COM         1,563           ZUBN BRANDS INC COM         1,663           ZUBN BRANDS INC COM         1,663           ZUBN BRANDS INC COM         1,663           ZUBN BRANDS INC COM         1,865           ZUBN BRANDS INC COM         1,865           ZUBN BRANDS INC COM         1,865			
WESTN DIGITAL CORP COM         356           WESTROCK CO COM         352           WEWORK INC CL A CL A         12           WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLSCOT MOBILE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         37           WOLFSPEED INC COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         25           WYNN RESORTS LTD COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,263           XYLEM INC COM         673           YUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CLA         308           ZILLOW GROUP INC COM         1,857           ZILLOW GROUP INC COM         1,857           ZILLOW GROUP INC COM         1,057           ZIMMER BIOMET HLDGS INC COM         286           ZIONS BANCORPORATION N A         286			
WESTROCK CO COM         352           WEWORK INC CL A CL A         12           WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLSCOT MOBILE MINI HLDGS CORP         201           WIX.COM LTD COM         37           WOLFSPEED INC COM         336           WOODWARD INC COM         225           WYNNHAM HOTELS & RESORTS INC COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,526           XYLEM INC COM         673           YUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CL A         308           ZILLOW GROUP INC COM         189           ZILLOW GROUP INC COM         189           ZIMMER BIOMET HLDGS INC COM         1,057           ZIONS BANCORPORATION N A         286           ZOOM VIDEO COMMUNICATIONS INC CL A         335			
WEWORK INC CLA CLA         12           WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLSCOT MOBILE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         201           WIX.COM LITD COM         37           WOLFSPEED INC COM         336           WOODWARD INC COM         225           WYNDHAM HOTELS & RESORTS INC COM         75           WYNN RESORTS LITD COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         1,510           XPO INC COM         1,510           XPUM BRANDS INC COM         1,263           ZEBRA TECHNOLOGIES CORP CL A         308           ZILLOW GROUP INC COM         65           ZILLOW GROUP INC COM         1,057           ZIMMER BIOMET HLDGS INC COM         1,057           ZIONS BANCORPORATION N A         286           ZOOM VIDEO COMMUNICATIONS INC CLA         335			
WEX INC COM         77           WHIRLPOOL CORP COM         298           WHITE MOUNTAINS INSURANCE GROUP COM         140           WILLIAMS CO INC COM         1,583           WILLIAMS SONOMA INC COM         63           WILLIS TOWERS WATSON PLC COM         1,040           WILLISCOT MOBILE MINI HLDGS CORP         170           WINTRUST FINL CORP COM         201           WIX.COM LTD COM         33           WOLFSPEED INC COM         336           WOODWARD INC COM         225           WYND HAM HOTELS & RESORTS INC COM         75           XYNDHAM HOTELS & RESORTS INC COM         297           XCEL ENERGY INC COM         1,510           XPO INC COM         155           XYLEM INC COM         673           YUM BRANDS INC COM         1,63           ZEBRA TECHNOLOGIES CORP CLA         308           ZILLOW GROUP INC COM         1,85           ZILLOW GROUP INC COM         1,85           ZILLOW GROUP INC COM         1,85           ZILMB BIOMET HLDGS INC COM         1,85           ZIONS BANCORPORATION N A         286           ZOOM VIDEO COMMUNICATIONS INC CLA         335			
WHIRLPOOL CORP COM       298         WHITE MOUNTAINS INSURANCE GROUP COM       140         WILLIAMS CO INC COM       1,583         WILLIAMS SONOMA INC COM       63         WILLIS TOWERS WATSON PLC COM       1,040         WILLIS TO MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       336         WOODWARD INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         XYUND HAM HOTELS & RESORTS INC COM       1,510         XPO INC COM       1,510         XYUEM INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       308         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       1,557         ZIMMER BIOMET HLDGS INC COM       1,89         ZIMMER BIOMET HLDGS INC COM       226         ZIONS BANCORPORATION N A       226         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WHITE MOUNTAINS INSURANCE GROUP COM       140         WILLIAMS CO INC COM       1,583         WILLIAMS SONOMA INC COM       63         WILLIS TOWERS WATSON PLC COM       10,400         WILLIS COT MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       37         WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WILLIAMS CO INC COM       1,583         WILLIAMS SONOMA INC COM       63         WILLIS TOWERS WATSON PLC COM       1,040         WILLIS COT MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       37         WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       297         XCEL ENERGY INC COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       1,510         XYLEM INC COM       673         YUM BRANDS INC COM       673         YUM BRANDS INC COM       308         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       1,057         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CLA       335			
WILLIAMS SONOMA INC COM       63         WILLIS TOWERS WATSON PLC COM       1,040         WILLIS TO MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       336         WOOLSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       673         YUM BRANDS INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CLA       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       19         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WILLIS TOWERS WATSON PLC COM       1,040         WILLSCOT MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       37         WOLFSPED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CLA       335			
WILLSCOT MOBILE MINI HLDGS CORP       170         WINTRUST FINL CORP COM       201         WIX.COM LTD COM       37         WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYND RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       165         ZILLOW GROUP INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CLA       335			
WINTRUST FINL CORP COM       201         WIX.COM LTD COM       37         WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WIX.COM LTD COM       37         WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CLA       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CLA       335			
WOLFSPEED INC COM       336         WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WOODWARD INC COM       225         WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WYNDHAM HOTELS & RESORTS INC COM       75         WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
WYNN RESORTS LTD COM       297         XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
XCEL ENERGY INC COM       1,510         XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
XPO INC COM       125         XYLEM INC COM       673         YUM BRANDS INC COM       1,263         ZEBRA TECHNOLOGIES CORP CL A       308         ZILLOW GROUP INC COM       65         ZILLOW GROUP INC COM       189         ZIMMER BIOMET HLDGS INC COM       1,057         ZIONS BANCORPORATION N A       286         ZOOM VIDEO COMMUNICATIONS INC CL A       335			
YUM BRANDS INC COM1,263ZEBRA TECHNOLOGIES CORP CL A308ZILLOW GROUP INC COM65ZILLOW GROUP INC COM189ZIMMER BIOMET HLDGS INC COM1,057ZIONS BANCORPORATION N A286ZOOM VIDEO COMMUNICATIONS INC CL A335	XPO INC COM		
ZEBRA TECHNOLOGIES CORP CL A308ZILLOW GROUP INC COM65ZILLOW GROUP INC COM189ZIMMER BIOMET HLDGS INC COM1,057ZIONS BANCORPORATION N A286ZOOM VIDEO COMMUNICATIONS INC CL A335	XYLEM INC COM		673
ZILLOW GROUP INC COM65ZILLOW GROUP INC COM189ZIMMER BIOMET HLDGS INC COM1,057ZIONS BANCORPORATION N A286ZOOM VIDEO COMMUNICATIONS INC CL A335	YUM BRANDS INC COM		1,263
ZILLOW GROUP INC COM189ZIMMER BIOMET HLDGS INC COM1,057ZIONS BANCORPORATION N A286ZOOM VIDEO COMMUNICATIONS INC CL A335	ZEBRA TECHNOLOGIES CORP CL A		308
ZIMMER BIOMET HLDGS INC COM1,057ZIONS BANCORPORATION N A286ZOOM VIDEO COMMUNICATIONS INC CL A335	ZILLOW GROUP INC COM		65
ZIONS BANCORPORATION N A 286 ZOOM VIDEO COMMUNICATIONS INC CL A 335	ZILLOW GROUP INC COM		189
ZOOM VIDEO COMMUNICATIONS INC CL A 335	ZIMMER BIOMET HLDGS INC COM		1,057
	ZIONS BANCORPORATION N A		286
Total Common stock 5,310,018	ZOOM VIDEO COMMUNICATIONS INC CL A		335
-,,	Total Common stock		5,310,018

Identity of party involved/		Current
Description of asset/ Rate/ Maturity	Cost (a)	value
Mutual funds PIMCO ALL ASSET FUND		107 725
PIMCO ALL ASSET FOND		107,725
REITs		
1ST INDL RLTY TR INC COM		251
AGNC INVT CORP COM		234
ALEXANDRIA REAL ESTATE EQUITIES INC COM		932
AMERICAN HOMES 4 RENT COMMON STOCK		367
AMERICOLD RLTY TR INC COM		301
ANNALY CAPITAL MANAGEMENT INC COM		390
AVALONBAY CMNTYS REIT		891
BRIXMOR PPTY GROUP INC COM		267
BSTN PPTYS INC		419
CAMDEN PPTY TR SH BEN INT		420
COUSINS PPTYS INC		151
CUBESMART		356
DOUGLAS EMMETT INC COM REIT		104
EASTGROUP PPTYS INC REIT		241
EPR PPTYS COM SH BEN INT COM SH BEN INT		111
EQTY LIFESTYLE PPTYS INC REIT		176
EQTY RESDNTL EFF 5/15/02		863
ESSEX PPTY TR REIT		544
EXTRA SPACE STORAGE INC COM		679
FEDERAL RLTY INVT TR COM		320
GAMING & LEISURE PPTYS INC COM		503
HEALTHCARE REALTY TRUST INC COM HEALTHPEAK OP LLC		289 534
HIGHWOODS PPTYS INC COM		115
HOST HOTELS & RESORTS INC REIT		449
HUDSON PACIFIC PROPERTIES INC COM		53
INVITATION HOMES INC COM		715
IRON MTN INC NEW COM		143
JBG SMITH PROPERTIES COM		80
KILROY RLTY CORP COM		178
KIMCO REALTY CORPORATION		505
LIFE STORAGE INC COM		327
MEDICAL PPTYS TR INC COM REIT		261
MID-AMER APT CMNTYS INC COM		712
NATIONAL RETAIL PPTYS INC COM STK		322
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT		121
OMEGA HEALTHCARE INVS INC REIT		260
PARK HOTELS & RESORTS INC COM		104
RAYONIER INC REIT		190
REALTY INCOME CORP COM		1,573
REGENCY CTRS CORP COM		423
REXFORD INDL RLTY INC COM		396
RITHM CAPITAL CORP		140
SBA COMMUNICATIONS CORP		911
SIMON PROPERTY GROUP INC COM		780
SPIRIT REALTY CAPITAL INC COM		220
STARWOOD PROPERTY TRUST INC COM REIT		212
STORE SUN COMMUNITIES INC COM		322
SUN COMMUNITIES INC COM UDR INC COM STK		687 495
VENTAS INC REIT		711

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
REITs - continued	Cost (a)	value
VICI PPTYS INC COM		1,231
VORNADO RLTY TR COM		145
W P CAREY INC COM		637
WELLTOWER INC COM REIT		1,225
WEYERHAEUSER CO COM		901
Total REITs		24,887
Total IXLITS		24,007
Collective trust funds		
BLACKROCK INTERNATIONAL MULTI CAP EQUITY FUND		86,674
CAPITAL GROUP EUROPACIFIC GROWTH TRUST		312,457
CAPITAL GROUP GROWTH FUND OF AMERICA TRUST		818,530
CAPITAL GROUP WASHINGTON MUTUAL INVESTORS TRUST		305,650
GW&K SMALL-MID CAP CORE EQUITY FUND		149,601
*NORTHERN TRUST COLLECTIVE ACWI ex-U.S. INDEX FUND		121,914
*NORTHERN TRUST COLLECTIVE SHORT TERM INVESTMENT FUND		6,792
PIMCO TOTAL RETURN COLLECTIVE TRUST FUND		201,504
SSGA RUSSELL SMALL/MID CAP INDEX FUND CLASS K		647,715
SSGA S&P 500 INDEX FUND CLASS K		1,432,743
SSGA U.S. BOND INDEX FUND CLASS K		129,873
SSGA TARGET RETIREMENT 2020		209,451
SSGA TARGET RETIREMENT 2025		380,324
SSGA TARGET RETIREMENT 2030		416,932
SSGA TARGET RETIREMENT 2035		384,694
SSGA TARGET RETIREMENT 2040		312,801
SSGA TARGET RETIREMENT 2045		267,412
SSGA TARGET RETIREMENT 2050		203,084
SSGA TARGET RETIREMENT 2055		121,911
SSGA TARGET RETIREMENT 2060		59,829
SSGA TARGET RETIREMENT 2065		11,882
SSGA TARGET RETIREMENT INCOME		125,220
Total Collective trust funds		6,706,991
Futures contracts		(1.605
EQUITY FUTURES OFFSET - LONG		(1,607
FUT MAR 23 EMINI S&P 500		386
FUT MAR 23 IMM EMINI MDCP  Total Entry as contracts		1,221
Total Futures contracts		
Corporate debt		
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG		1,987
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO		2,953
AIR LEASE CORP MED 2.25% DUE 01-15-2023		2,198
AMERICAN ELEC PWR CO INC FLTG RT DUE 11-01-2023 REG		4,97
AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 01-04-2023		1,300
APIDOS CLO XXVII / APIDOS CLO XXVII SR SECD NT CL A-1R 144A 5.72243% 07-17-2030		3,757
AT&T INC FLTG RT 02-15-2023		1,200
AT&T INC DISC COML PAPER 4/2 YRS 3&4 01-03-2023		7,096
ATMOS ENERGY CORP SR NT FLTG 5.10343% 03-09-2023		4,197
BANK OF NOVIA SCOTIA 2YR FRN NEW ISSUE FLTG RT 03-11-2024		2,995
BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023		700
BOEING CO 1.433% 02-04-2024		1,14
BOEING CO 1.875% DUE 06-15-2023		880
BOEING CO 4.508% DUE 05-01-2023		2,994

Identity of party involved/		Current
Description of asset/ Rate/ Maturity	Cost (a)	value
Corporate debt - continued		
CARLYLE GLOBAL MARKET STRATEGI 14/08/2030 0% 08-14-2030		3,714
CENTERPOINT ENERGY RES CORP DEL SR NT FLTG RATE 5.27857% 03-02-2023		976
CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024		1,005
CONSOLIDATED EDISON CO N Y INC DISC COMLPAPER 4/2 YRS 3&4 01-17-2023		1,895
CONSOLIDATED EDISON CO N Y INC DISC COMLPAPER 4/2 YRS 3&4 01-18-2023		1,995
CONSOLIDATED EDISON CO N Y INC DISC COMLPAPER 4/2 YRS 3&4 01-19-2023		1,995
CONSOLIDATED EDISON CO N Y INC DISC COMLPAPER 4/2 YRS 3&4 01-20-2023		1,994
CR SUISSE GROUP 3.8% DUE 06-09-2023		4,285
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 01-10-2023		649
CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 3&4 CPN 01-04-2023		1,849
DELL EQUIP FIN TR 2021-2 ASSET BACKED NTCL A-3 144A .53% 12-22-2026		1,437
DOMINION ENERGY INC FLTG RT DUE 09-15-2023		1,896
DUKE ENERGY CORP DISC COML PAPER 4/2 YRS3&4 01-17-2023		5,189
ELECTRICITE DE FRANCE DISC COML PAPER 4/2 YRS 3&4 01-20-2023		7,877
ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CTF CL A-1 2.206% 01-25-2067		2,334
ENEL FIN AMER LLC DISC COML PAPER 4/A2 YRS 3&4 01-12-2023		4,393
FISERV INC DISC COML PAPER 4/2 YRS 3&4 01-23-2023		7,876
FORD CR AUTO OWNER FLTG RT 5.31804% DUE 08-15-2025		3,008
GEN MTRS FINL CO FIXED 4.15% 06-19-2023		995
GOLDMAN SACHS FLTG RT 5.418721% DUE 12-09-2026		3,272
GS MTG BACKED SECS FLTG RT 5% DUE 01-25-2052		2,443
HALEON US CAPITAL LLC 3.024% 03-24-2024		971
HUMANA INC DISC COML PAPER 4/2 YRS 3&4 01-05-2023		250
HYUNDAI AUTO RECEIVABLES TR 2022-C NT CLA-2-B FLTG RATE 5.33804% 11-17-2025		3,911
LCM XIII LTD PARTNERSHIP / LCM XIII 0% 07-19-2027		556
MARATHON STATIC VAR RT 4.70082% DUE 07-20-2030		3,473
MFA 2020-NQM2 TR 1.381% DUE 04-25-2065		575
MITSUBISHI UFJ FINL GROUP INC SR NT FLTGDUE 07-26-2023 REG		2,033
MIZUHO FINL GROUP INC FLTG 05-22-2026 MMAF EQUIPMENT FINANCE LLC 2022-B AST BACKED CTF CL A-1 144A 4.924% 12-01-2023		2,159
NAVIENT PRIVATE ED LN TR 2020-I 5.68443%04-15-2069		1,613 1,731
NEUBERGER BERMAN CLO LTD 20/04/2031 1.29400002956% 04-21-2031		3,833
NEXTERA ENERGY CAP HLDGS INC SR NT FLTG RATE 5.702202% 03-21-2024		298
NOMURA HLDGS INC 2.648% 01-16-2025		1,039
OBX 2022-NQM1 TR MTG BACKED NT CL A-1 144A 2.30500006676% 11-25-2061		2,183
OBX 2022-NQM1 TR VAR RT 2.783% DUE 01-25-2062		728
ORACLE CORP NEW DISC COML PAPER 4/2 YRS 3&4 CPN 01-27-2023		2,839
OSCAR US FDG XIV LLC NT CL A-2 144A 1.6%03-10-2025		346
PAC GAS & ELEC CO 4.25% DUE 08-01-2023		895
PAC GAS & ELEC CO 1.7% DUE 11-15-2023		1,355
PAC GAS & ELEC CO FIXED 3.75% DUE 02-15-2024		196
PACIFIC GAS & ELEC CO 3.25% 06-15-2023		99
PACIFIC GAS & ELEC CO 3.4% 08-15-2024		288
PACIFIC GAS & ELECTRIC CO 3.85% 11-15-2023		99
PVPTL DAIMLER TRUCKS FLTG RT 12-14-2023		2,485
PVTPL AMMC CLO 16 LTD/AMMC CLO 16 CORP SR SECD NT CL A-R2 FLTG 04-14-2029		1,697
PVTPL APIDOS CLO 17-26A A1AR FLTG 07-18-2029 USD		1,975
PVTPL BAMLL COML MTG SECS SR 2019-AHT CL A FLTG 03-15-2034		680
PVTPL BDS 2019-FL4 LTD SER 19-FL4 CL A FLTG 08-15-2036		48
PVTPL CBAM 2018-8 LTD LLC NT CL A-1 FLTG 3C7 10-20-2029 BEO		3,100
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026		2,046
PVTPL CMO COLT 2021-4 MTG LN TR MTG PASSTHRU CTF CL A-1 10-25-2066		2,079
PVTPL CMO NATIXIS COML MTG SECS SER 2018-TECH CL A FLTG 144A 11-15-2034		2,156
PVTPL CMO WELLS FARGO COML MTG TR SER 2017-HSDB CL A VAR RT 12-13-2023		1,479

Identity of party involved/		Current
Description of asset/ Rate/ Maturity	Cost (a)	value
Corporate debt - continued		4.0
PVTPL CMO WFRBS COML MTG SER-2014-C21 CL-ASBF FLTG 08-16-2047 BEO		16
PVTPL GPMT 2021-FL3 LTD/GPMT 2021-FL3 LLC SR SECD NT CL A FLTG 07-16-2035		1,30
PVTPL HALSEYPOINT CLO II LTD SR 20-2A CL A1 FLTG 07-20-2031		3,73
PVTPL JACKSON NATIONAL LIFE GLBL FUNDING FLTG RT 06-28-2024		2,60
PVTPL KKR CLO 9 LTD / KKR CLO 9 LLC 15/07/2030 VAR RT DUE 07-15-2030 BEO PVTPL MAGALLANES INC 3,428% 03-15-2024 BEO		2,74 68
PVTPL MAGALLANES INC FLTG RT 03-15-2024		1,09
PVTPL MAGNETITE XVIII LTD/MAGNETITE XVIII LL SR16-18A CL AR2 VAR RT 11-15-2028		28
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 20-FL4 CL A VAR RT DUE 11-15-2035		1,70
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO		1,66
PVTPL NAVIENT PRIVATE ED REFI LN TR SRS 20-HA CL A 1.31% DUE 01-15-2069		1,13
PVTPL NAVIENT STUDENT LN TR 2014-1 SR 22-A CL A 2,23% 07-15-2070		1,23
PVTPL NELNET STUDENT LN TR FLTG RT SER 19-2A CL A 06-27-2067 BEO		1,87
PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SECD NT 02-14-2031		3,44
PVTPL PALMER SQUARE LN FDG 2020-1 CL A1 FLTG RT DUE 02-20-2028		1,46
PVTPL PALMER SQUARE LN FDG 2021-3 LTD/SR SECD NT CL A-1 FLTG 5.04257% 07-20-2029		2,84
PVTPL PALMER SQUARE LOAN FUNDING LTD SER 21-4A CL A1 FLTG RT 10-15-2029 BEO		2,07
PVTPL SOUND PT CLO XVI LTD/SOUND PT CLO XVI VAR RT DUE 07-25-2030 BEO		1,96
PVTPL STANDARD CHARTERED PLC NT FLTG RATE 11-23-2025		4,46
PVTPL STRATUS CLO 2021-3 LTD/STRATUS CLO202 SR 21-3A CL A VAR RT DUE 12-29-2029		26
PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO		29
PVTPL UBS AG LONDON BRH 09/02/2024 4.95604% DUE 02-09-2024 BEO		69
PVTPL VENTURE CLO LTD SR 17-28A CL A2R VAR RT 07-20-2030		3,72
PVTPL VIBRANT CLO VI LTD SER 17-6A CL AR FLTG 06-20-2029		1,73
PVTPL VMC FIN 2021-FL4 LLC SR SECD NT CLA 144A FLTG RATE VAR RT DUE 06-16-2036		96
READY CAP MTG FING FLTG RT 5.84529% DUE 04-25-2038		1,42
SARANAC CLO VI LTD / SARANAC CLO VI 6.29371% 08-13-2031		1,86
SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046		1,23
SOUND PT CLO XV LTD / SOUND PT CLO SR SECD NT CL A-RR 144A 5.71529% 01-23-2029		2,95
SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 FLTG 5.136515% 04-03-2023		4,49
TOWD PT MTG TR 2021-1 NT CL A1 144A 2.25% 11-25-2061		2,09
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 22-D CL A2B FLTG RT 01-15-2026		3,90
TRANSCANADA PIPELINES LTD DISC COML PAPER 4/2 YRS 3&4 CPN 01-19-2023		4,48
VW CR INC DISC COML PAPER 4/2 YRS 2&4 01-26-2023		7,07
WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 01-18-2023		7,87
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2025		85
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKVAR RT DUE 04-25-2026/04-25-2025		2,29
WFRBS COML MTG TR 3.337% DUE 06-15-2046		3,65
Total Corporate debt		239,07
overnment debt		
GNMA 2016-H17 MTG PASS THRU CTF CL MX FC08-20-2066		50
GNMA 2016-H20 REMIC PASSTHRU CTF CL MX-PT 09-20-2066		1,07
GNMA REMIC PASSTHRU SER 2016-H11 CLS F 05-20-2066		Ç
UNITED STATES TREASURY BILLS 05-11-2023		33
UNITED STATES TREASURY NOTES .875% 12-15-2024		4,40
UNITED STATES TREASURY NOTES 30/11/2023 .5% DUE 11-30-2023 BEO		195,40
UNITED STATES TREASURY NOTES 4.25% 09-30-2024		58,92
Total Government debt		260,73
rivate 40-Act mutual fund		
PIMCO Short-Term Floating NAV Portfolio II		477,64

Identity of party involved/ Description of asset/ Rate/ Maturity	Cost (a)	Current value
Certificate of deposit	Cost (u)	vuiuc
TORONTO DOMINION BK N Y BRH INSTL DTD 10-19-2022 CTF DEP VAR RT 04-21-2023		2,501
Other		
BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 12-30-2022 TO 01-03-2023		2,300
DOMESTIC MASTER RECEIVABLE FROM TD		300
FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH		340
Total Other		2,940
*Loans to participants, 3.00% to 7.00%		89,059
		\$ 13,221,579

<sup>\*</sup>Represents a party-in-interest transaction.

<sup>(</sup>a) Cost information omitted as all investments are fully participant directed.

# FINANCIAL STATEMENTS AND REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM ABBOTT LABORATORIES STOCK RETIREMENT PLAN (PUERTO RICO) DECEMBER 31, 2022 and 2021

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#### REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

Plan Administrator and Plan Participants Abbott Laboratories Stock Retirement Plan (Puerto Rico)

#### **Opinion on the financial statements**

We have audited the accompanying statements of net assets available for benefits of Abbott Laboratories Stock Retirement Plan (Puerto Rico) (the "Plan") as of December 31, 2022 and 2021, the related statement of changes in net assets available for benefits for the year ended December 31, 2022, and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2022 and 2021, and the changes in net assets available for benefits for the year ended December 31, 2022 in conformity with accounting principles generally accepted in the United States of America.

## **Basis for opinion**

These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on the Plan's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. As part of our audits we are required to obtain an understanding of internal control over financial reporting but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

## **Supplemental information**

The schedule of assets (held at end of year) as of December 31, 2022 ("supplemental information") has been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental information is the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental information reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental information. In forming our opinion on the supplemental information, we evaluated whether the supplemental information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental information is fairly stated, in all material respects, in relation to the financial statements as a whole.

## /s/ GRANT THORNTON LLP

We have served as the Plan's auditor since 2014.

Chicago, Illinois June 23, 2023

# Abbott Laboratories Stock Retirement Plan (Puerto Rico) STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS December 31, 2022 and 2021 (Dollars in thousands)

	2022	2021
Assets		
Cash	\$ 5	\$ 9
Investments, at fair value	204,193	242,246
Notes receivable from participants	4,359	4,518
Due from brokers	-	1
Accrued interest income	33	4
Total assets	208,590	246,778
Liabilities		
Due to brokers	1	303
Total liabilities	1	303
NET ASSETS AVAILABLE FOR BENEFITS	\$ 208,589	\$ 246,475

The accompanying notes are an integral part of these statements.

# Abbott Laboratories Stock Retirement Plan (Puerto Rico) STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS Year ended December 31, 2022

(Dollar	s in th	ousands)
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Additions	
Contributions	
Employer	\$ 2,290
Participant	4,995
Rollovers	119
Total contributions	7,404
Investment (loss) income	
Net depreciation in fair value of investments	(35,786)
Interest and dividends	3,481
Net investment loss	(32,305)
	450
Interest income on notes receivable from participants	159
Net additions	(24.742)
Net additions	(24,742)
Deductions	
Benefits paid to participants	13,111
Other expenses	33
1	<del></del>
Total deductions	13,144
NET DECREASE	(37,886)
Net assets available for benefits	
Beginning of year	246,475
End of year	\$ 208,589
The accompanying notes are an integral part of these statements.	
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Abbott Laboratories Stock Retirement Plan (Puerto Rico) NOTES TO FINANCIAL STATEMENTS December 31, 2022 and 2021

#### NOTE A - DESCRIPTION OF THE PLAN

The following description of the Abbott Laboratories Stock Retirement Plan (Puerto Rico) (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

#### General

The Plan was established January 1, 2013 in conjunction with Abbott Laboratories ("Abbott") separating into two publicly traded companies – Abbott and AbbVie Inc. ("AbbVie"). The Plan covers employees of Abbott's selected subsidiaries and affiliates in Puerto Rico (the "Company").

The Plan is a profit-sharing plan containing a cash or deferred arrangement intended to qualify for favorable tax treatment under sections 1081.01 (a) and (d) of the Puerto Rico Internal Revenue Code of 2011, as amended. In addition, the Plan provides an arrangement by which employees may invest in Abbott shares. Employees of the Company may, after meeting certain employment requirements, voluntarily participate in the Plan. Beginning March 2017, newly hired employees in certain specified Abbott divisions and business units became eligible to participate in the Plan under a different structure ("Abbott Green" employees).

The Plan's sponsor is Abbott Healthcare (Puerto Rico) Ltd. Alight Solutions serves as the record keeper of the Plan. The Northern Trust Company ("Custodian") and Banco Popular de Puerto Rico ("Trustee") serve as the Plan's custodian and trustee, respectively. The Plan is subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

## Contributions and Vesting

Contributions to the Plan are paid to a trust administered by the Trustee. An investment committee (the "Committee") may direct the Trustee to establish investment options of the Committee's choosing.

Employees are eligible to commence participation in the Plan on any entry date following their date of hire. Eligible employees electing to participate may contribute from 2% (or 1%, for Abbott Green participants) to 25% of their eligible earnings, subject to certain limitations. Participants may choose to make their contributions from either pretax earnings or after-tax earnings, or both. Participants who have attained age 50 before the end of the Plan year and who are making the maximum pretax contribution are eligible to make catch-up contributions. Participants may elect to invest their contributions in any or all of the investment options, except for investment options closed to new contributions.

#### NOTE A - DESCRIPTION OF THE PLAN - Continued

## Contributions and Vesting - Continued

Employer matching contributions to the Plan are made each payroll period based on the participating employees' eligible earnings. Excluding the Abbott Green participants, the employer contribution for the year ended December 31, 2022 was 5% of the participant's eligible earnings if the participant elected to contribute at least 2% of eligible earnings to the Plan. Effective with the first pay period ending after March 1, 2017, employer matching contributions for Abbott Green participants are made at the rate of 100% up to a 3% deferral of eligible earnings. Employer contributions are invested each pay period according to the participant's investment elections.

In connection with the January 1, 2013 separation of Abbott into two publicly traded companies, Abbott shareholders received as a tax-free distribution one share of AbbVie stock for every share of Abbott held as of the close of business on December 12, 2012, the record date for the distribution. Plan participants may continue to hold the AbbVie stock they received from the distribution; however, they may not make new contributions or transfer existing contributions or earnings to purchase AbbVie stock in the Plan. AbbVie dividends are invested in the Plan's default investment option.

Participants may direct the Trustee to sell all or a portion of the Abbott and AbbVie common shares held in their accounts and reinvest the proceeds in any of the other investment options available to the participants.

Participants are at all times fully vested in their own contributions and earnings thereon. Vesting in employer contributions and earnings thereon is based on the following vesting schedule:

	Vesting
Service	percentage
Less than two years	0%
Two years or more	100%

A participant becomes 100% vested in his or her employer contributions if, while employed by the Company, he or she dies or attains age 65.

Abbott Green participants who first became participants prior to January 1, 2018 are also fully vested in matching contributions upon qualifying disability.

Non-vested portions of employer contributions and earnings thereon are forfeited as of an employee's termination date. Forfeitures are used to (1) restore any forfeitures of participants who returned to service with the Company within a given period of time, (2) pay Plan expenses and (3) reduce future employer contributions if terminated participants do not return to service within the given period of time. In 2022, approximately \$71,500 of forfeitures were used to reduce employer contributions. Forfeitures totaling approximately \$113,400 and \$181,000 were available at the end of 2022 and 2021, respectively.

Abbott Laboratories Stock Retirement Plan (Puerto Rico) NOTES TO FINANCIAL STATEMENTS - CONTINUED December 31, 2022 and 2021

#### NOTE A - DESCRIPTION OF THE PLAN - Continued

#### **Distributions and In-Service Withdrawals**

Following retirement, termination or death, participants or their beneficiaries may elect to receive a distribution in installments, a single lump sum or a partial lump sum. Participants may elect a direct rollover of their accounts. Interest, dividends and other earnings will continue to accrue on any deferred amounts prior to distribution.

Prior to termination, participants are permitted to withdraw their after-tax contributions (after-tax contributions made on or after January 8, 2016 may be withdrawn from the Plan only after being held for two or more years) and rollover contributions (including merged-in plan rollover accounts) and, after age 59 ½, may also withdraw pretax contributions. Distributions are made in cash or, to the extent contained in the participant's account, a participant may elect distribution of Abbott and AbbVie common shares, and in each case, are subject to certain limitations.

## Notes Receivable from Participants

Participants may convert their vested account balances into one or two loans to themselves. The borrowing may not exceed the lesser of the current market value of the assets allocated to their vested accounts or 50% of all of their Plan accounts up to \$50,000, subject to Puerto Rico Internal Revenue Code limitations and restrictions. Participants pay interest on such borrowings at the prime rate in effect at the time the participant loan is made. Loans must be repaid within five years (or by the employee's anticipated retirement date, if sooner) unless the loan is used for the purchase of the primary residence of the employee, in which case the repayment period can be extended to a period of fifteen years (or until the employee's anticipated retirement date, if sooner). Repayment is generally made through periodic payroll deductions or by sending in a payment, but a loan may be repaid in a lump sum at any time. Post-termination loan repayments are permitted. For employees whose account is distributed during the repayment period, the balance of the outstanding loan is netted from their Plan distribution.

## NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

#### **Basis of Accounting**

The financial statements have been prepared using the accrual basis of accounting.

#### **Use of Estimates**

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, and changes therein, and disclosure of contingent assets and liabilities. Actual results may differ from those estimates.

#### **Investment Valuation**

The Plan uses the following methods and significant assumptions to estimate the fair value of investments:

Common stock and mutual funds - Valued at the published market price per share or unit multiplied by the number of shares or units held.

<u>Collective trust funds</u> - Valued at the net asset value ("NAV") provided by the administrator of the fund. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. Participants are permitted to make redemptions from the funds on a daily basis. Certain funds require five days' notice for a Plan level redemption.

The following tables summarize the basis used to measure investments at fair value at December 31, 2022 and 2021 (dollars in thousands):

		Basis of Fair Value Measurement							
	Quoted			Significant					
	Prices in			Other		Significant			
	Active			Observable	Ţ	Unobservable	1	Measured at	
2022	Markets		Inputs		Inputs		NAV		Total
Common stock	\$	99,063	\$	-	\$	-	\$	-	\$ 99,063
Mutual funds		36,775		-		-		-	36,775
Collective trust funds		<u>-</u>		-		-		68,355	68,355
Total investments at fair value	\$	135,838	\$	_	\$	_	\$	68,355	\$ 204,193

#### NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - Continued

## **Investment Valuation - Continued**

		Basis of Fair Value Measurement							
	Quoted			Significant				_	
	Prices in			Other		Significant			
		Active		Observable		Unobservable	]	Measured at	
2021		Markets		Inputs		Inputs		NAV	Total
Common stock	\$	115,446	\$		\$		\$		\$ 115,446
Mutual funds		45,416		-		-		-	45,416
Collective trust funds		_		<u>-</u>		-		81,384	 81,384
Total investments at fair value	\$	160,862	\$		\$		\$	81,384	\$ 242,246

## Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid balance plus any accrued but unpaid interest. Delinquent loans are reclassified as distributions based upon the terms of the Plan. No allowance for credit losses has been recorded as of December 31, 2022 or 2021.

## **Income Recognition**

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the exdividend date. Net realized and unrealized appreciation/depreciation is recorded in the accompanying statement of changes in net assets available for benefits as net depreciation in fair value of investments.

## Administrative Expenses

Participants are charged transaction fees for loan processing and commissions on purchases and sales of Abbott shares and sales of AbbVie shares. Investment fees for mutual funds and collective trusts are charged against the net assets of the respective fund. The Company pays other record-keeping and administration fees, where applicable.

# **Payment of Benefits**

Benefits are recorded when paid.

## Abbott Laboratories Stock Retirement Plan (Puerto Rico) NOTES TO FINANCIAL STATEMENTS - CONTINUED December 31, 2022 and 2021

#### **NOTE C - INVESTMENTS**

Distributions of Abbott common shares and conversions of participants' common share account balances to participant loans or other investment options are recorded at fair market value.

A summary of Abbott common share data as of December 31, 2022 and 2021 is presented below:

	2	2022	2021
Abbott common shares, 587,473 and 594,382 shares, respectively (dollars in thousands)	\$	64,499	\$ 83,653
Market value per share	\$	109.79	\$ 140.74

## NOTE D - RELATED-PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan holds units of collective trust funds managed by the Custodian. A significant portion of the Plan's assets is invested in Abbott common shares. These transactions qualify as party-in-interest transactions; however, they are exempt from the prohibited transaction rules under ERISA. During 2022, the Plan received \$1,112,000 in common stock dividends from Abbott.

Participants pay fees to the recordkeeper for loan transaction processing and for commissions on purchases and sales of Abbott shares and sales of AbbVie stock. These transactions qualify as permitted party-in-interest transactions.

## **NOTE E - PLAN TERMINATION**

The Plan may be terminated at any time by Abbott upon written notice to the Trustee and Committee. All participants' account balances would become fully vested upon Plan termination. Upon termination of the Plan, distributions of each participant's share in the trust, as determined by the terms of the Plan, would be made to each participant. At the present time, Abbott has no intention of terminating the Plan.

Abbott Laboratories Stock Retirement Plan (Puerto Rico) NOTES TO FINANCIAL STATEMENTS - CONTINUED December 31, 2022 and 2021

#### **NOTE F - TAX STATUS**

The Plan received letters dated April 19, 2016 and December 2, 2019 from the Department of the Treasury of the Commonwealth of Puerto Rico that the Plan, as written, qualifies under Section 1081.01(a) of the Puerto Rico Internal Revenue Code of 2011, as amended and, consequently, its enabling trust is exempt from local income tax. The Plan has been amended since receiving the letters. The Plan administrator believes that the Plan is designed and is currently being operated, in all material respects, in accordance with the applicable Puerto Rico Internal Revenue Code.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the applicable taxing authorities. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022 and 2021, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits in progress.

## NOTE G - RISKS AND UNCERTAINTIES

In general, the investments provided by the Plan are exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participant accounts and the amounts reported in the statements of net assets available for benefits.

# NOTE H – SUBSEQUENT EVENTS

Management of the Plan has evaluated subsequent events from December 31, 2022 through the date these financial statements were issued. Management of the Plan is not aware of any subsequent events that require recognition or additional disclosure in these financial statements.

# SUPPLEMENTAL SCHEDULE

# Abbott Laboratories Stock Retirement Plan (Puerto Rico) SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR) December 31, 2022 (Dollars in thousands)

Identity of party involved/		Current
description of asset	Cost (a)	value
Common stock - employer securities		
*Abbott Laboratories, common shares	\$	64,499
Common stock		
AbbVie Inc., common stock		34,564
Total Common stock		99,063
Mutual funds		
American Funds EuroPacific Growth Trust		4,87
American Funds The Growth Fund of America Trust		12,17
American Funds Washington Mutual Investors Trust		3,28
PIMCO All Asset Fund		2,68
PIMCO Short Asset Investment Fund		10,37
Vanguard Mid-Cap Value Index Fund Admiral		3,39
Total Mutual funds		36,77
Collective trust funds		
Blackrock International Opportunities Fund		1,81
GW&K Small-Mid Cap Core Equity Fund		3,45
*Northern Trust Collective ACWI ex-U.S. Index Fund		67
*Northern Trust Collective Short Term Investment Fund		18
PIMCO Total Return Collective Trust Fund		2,06
SSGA Russell Small/Mid Cap Index Fund		3,49
SSGA S&P 500 Index Fund		13,41
SSGA U.S. Bond Index Fund		81
SSGA Target Retirement 2020		4,35
SSGA Target Retirement 2025		7,12
SSGA Target Retirement 2030		8,40
SSGA Target Retirement 2035		5,54
SSGA Target Retirement 2040		5,25
SSGA Target Retirement 2045		3,81
SSGA Target Retirement 2050		2,17
SSGA Target Retirement 2055		1,27
SSGA Target Retirement 2060		34
SSGA Target Retirement 2065		5
SSGA Target Retirement Income	_	4,10
Total Collective trust funds		68,35
Loans to participants, 3.25% to 7.00%		4,35
		200 ==
	<u>\$</u>	208,55

<sup>\*</sup>Represents a party-in-interest transaction.

<sup>(</sup>a) Cost information omitted as all investments are fully participant directed.

# EXHIBIT INDEX

Exhibit No.	<u>Exhibit</u>
<u>23.1</u>	Consent of Independent Registered Public Accounting Firm – Abbott Laboratories Stock Retirement Plan.
23.2	Consent of Independent Registered Public Accounting Firm – Abbott Laboratories Stock Retirement Plan (Puerto Rico).

# **SIGNATURE**

*The Plan.* Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

# ABBOTT LABORATORIES STOCK RETIREMENT PROGRAM

Date: June 23, 2023 By: /s/ Sean J. Treacy

Sean J. Treacy Plan Administrator

# CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

We have issued our report dated June 23, 2023, with respect to the financial statements and supplemental information included in the Annual Report of Abbott Laboratories Stock Retirement Plan on Form 11-K for the year ended December 31, 2022. We consent to the incorporation by reference of said report in the Registration Statement of Abbott Laboratories on Form S-8 as follows:

33-26685       January 23, 1989         33-504522       August 4, 1992         33-51585       December 20, 1993         33-56897       December 16, 1994         33-65127       December 18, 1995         333-19511       January 10, 1997	
33-51585       December 20, 1993         33-56897       December 16, 1994         33-65127       December 18, 1995	
33-56897 December 16, 1994 33-65127 December 18, 1995	
33-65127 December 18, 1995	
333-19511 January 10, 1997	
333-43383 December 29, 1997	
333-69579 December 23, 1998	
333-93257 December 21, 1999	
333-74224 November 30, 2001	
333-102180 December 23, 2002	
333-109253 September 29, 2003	
333-124849 May 12, 2005	
333-141116 March 7, 2007	
333-153198 August 26, 2008	
333-169888 October 12, 2010	
333-204772 June 5, 2015	
333-227802 October 12, 2018	
333-251335 December 14, 2020	

/s/ Grant Thornton

Chicago, Illinois June 23, 2023

# CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

We have issued our report dated June 23, 2023, with respect to the financial statements and supplemental information included in the Annual Report of Abbott Laboratories Stock Retirement Plan (Puerto Rico) on Form 11-K for the year ended December 31, 2022. We consent to the incorporation by reference of said report in the Registration Statement of Abbott Laboratories on Form S-8 as follows:

File No.	Effective Date
33-26685	January 23, 1989
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333-74224	November 30, 2001
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333-141116	March 7, 2007
333-153198	August 26, 2008
333-169888	October 12, 2010
333-204772	June 5, 2015
333-227802	October 12, 2018
333-251335	December 14, 2020

/s/ Grant Thornton

Chicago, Illinois June 23, 2023