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476573-TMPL-12/2025

**Goldman Sachs Strategic Factor Allocation Fund**

Ticker	Cusip	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value
FDS	'303075105	US3030751057	'2329770	FACTSET RESEARCH SYSTEMS INC	2/28/2026		0	606	131386.86
GILD	'375558103	US3755581036	'2369174	GILEAD SCIENCES INC	2/28/2026		0	20062	2988234.9
AES	'00130H105	US00130H1059	'2002479	AES CORP	2/28/2026		0	11515	198979.2
AMGN	'031162100	US0311621009	'2023607	AMGEN INC	2/28/2026		0	8707	3379709.12
AAPL	'037833100	US0378331005	'2046251	APPLE INC	2/28/2026		0	238936	63122112.48
BBY	'086516101	US0865161014	'2094670	BEST BUY CO INC	2/28/2026		0	3160	195825.2
CVS	'126650100	US1266501006	'2577609	CVS HEALTH CORP	2/28/2026		0	20527	1640107.3
COF	'14040H105	US14040H1059	'2654461	CAPITAL ONE FINANCIAL CORP	2/28/2026		0	10280	2011179.2
BSX	'101137107	US1011371077	'2113434	BOSTON SCIENTIFIC CORP	2/28/2026		0	23971	1842171.35
CSCO	'17275R102	US17275R1023	'2198163	CISCO SYSTEMS INC	2/28/2026		0	63722	5063350.12
DIS	'254687106	US2546871060	'2270726	WALT DISNEY CO/THE	2/28/2026		0	28868	3061162.72
XOM	'30231G102	US30231G1022	'2326618	EXXON MOBIL CORP	2/28/2026		0	68192	10399280
HD	'437076102	US4370761029	'2434209	HOME DEPOT INC	2/28/2026		0	16096	6128069.12
MSFT	'594918104	US5949181045	'2588173	MICROSOFT CORP	2/28/2026		0	120183	47200671.42
MU	'595112103	US5951121038	'2588184	MICRON TECHNOLOGY INC	2/28/2026		0	18150	7484515.5
MS	'617446448	US6174464486	'2262314	MORGAN STANLEY	2/28/2026		0	19532	3252273.32
OMC	'681919106	US6819191064	'2279303	OMNICOM GROUP	2/28/2026		0	5158	439925.82
ORCL	'68389X105	US68389X1054	'2661568	ORACLE CORP	2/28/2026		0	27198	3954589.2
PFE	'717081103	US7170811035	'2684703	PFIZER INC	2/28/2026		0	91939	2542113.35
WMT	'931142103	US9311421039	'2936921	WALMART INC	2/28/2026		0	70907	9072550.65
WAT	'941848103	US9418481035	'2937689	WATERS CORP	2/28/2026		0	1590	507814.2
WFC	'949746101	US9497461015	'2649100	WELLS FARGO + CO	2/28/2026		0	50760	4134402
BAX	'071813109	US0718131099	'2085102	BAXTER INTERNATIONAL INC	2/28/2026		0	8312	169315.44
GPC	'372460105	US3724601055	'2367480	GENUINE PARTS CO	2/28/2026		0	2249	268215.74
IFF	'459506101	US4595061015	'2464165	INTL FLAVORS + FRAGRANCES	2/28/2026		0	4141	340514.43
KMB	'494368103	US4943681035	'2491839	KIMBERLY CLARK CORP	2/28/2026		0	5366	597987.04
MAS	'574599106	US5745991068	'2570200	MASCO CORP	2/28/2026		0	3358	240499.96
PNC	'693475105	US6934751057	'2692665	PNC FINANCIAL SERVICES GROUP	2/28/2026		0	6341	1346511.35
BAC	'060505104	US0605051046	'2295677	BANK OF AMERICA CORP	2/28/2026		0	108636	5413331.88
EMR	'291011104	US2910111044	'2313405	EMERSON ELECTRIC CO	2/28/2026		0	9084	1369413
IBM	'459200101	US4592001014	'2005973	INTL BUSINESS MACHINES CORP	2/28/2026		0	15115	3630774.15
TDY	'879360105	US8793601050	'2503477	TELEDYNE TECHNOLOGIES INC	2/28/2026		0	759	516954.9
GWW	'384802104	US3848021040	'2380863	WW GRAINGER INC	2/28/2026		0	707	809324.11
	'USD			US DOLLAR	2/28/2026		0	125276034.2	125276034.2
EW	'28176E108	US28176E1082	'2567116	EDWARDS LIFESCIENCES CORP	2/28/2026		0	9384	811434.48
ABT	'002824100	US0028241000	'2002305	ABBOTT LABORATORIES	2/28/2026		0	28118	3271529.3
BMJ	'110122108	US1101221083	'2126335	BRISTOL MYERS SQUIBB CO	2/28/2026		0	32918	2053095.66
ITW	'452308109	US4523081093	'2457552	ILLINOIS TOOL WORKS	2/28/2026		0	4269	1240699.47
LOW	'548661107	US5486611073	'2536763	LOWE S COS INC	2/28/2026		0	9069	2399385.33
MRSB	'571748102	US5717481023	'2567741	MARSH + MCLENNAN COS	2/28/2026		0	7922	1479354.28
NUE	'670346105	US6703461052	'2651086	NUCOR CORP	2/28/2026		0	3701	654632.88
SY	'871829107	US8718291078	'2868165	SYSCO CORP	2/28/2026		0	7743	705851.88
TXN	'882508104	US8825081040	'2885409	TEXAS INSTRUMENTS INC	2/28/2026		0	14693	3116532.23
TXT	'883203101	US8832031012	'2885937	TEXTRON INC	2/28/2026		0	2850	281152.5
COST	'22160K105	US22160K1051	'2701271	COSTCO WHOLESALE CORP	2/28/2026		0	7166	7243321.14
INTC	'458140100	US4581401001	'2463247	INTEL CORP	2/28/2026		0	72504	3306907.44
JNJ	'478160104	US4781601046	'2475833	JOHNSON + JOHNSON	2/28/2026		0	38959	9678584.37
CDNS	'127387108	US1273871087	'2302232	CADENCE DESIGN SYS INC	2/28/2026		0	4402	1326762.8
BDX	'075887109	US0758871091	'2087807	BECTON DICKINSON AND CO	2/28/2026		0	4635	817984.8
MTD	'592688105	US5926881054	'2126249	METTLER TOLEDO INTERNATIONAL	2/28/2026		0	330	451007.7
NVDA	'67066G104	US67066G1040	'2379504	NVIDIA CORP	2/28/2026		0	392935	69624152.65
CLX	'189054109	US1890541097	'2204026	CLOROX COMPANY	2/28/2026		0	1972	250759.52
CAG	'205887102	US2058871029	'2215460	CONAGRA BRANDS INC	2/28/2026		0	7735	148898.75
BEN	'354613101	US3546131018	'2350684	FRANKLIN RESOURCES INC	2/28/2026		0	4970	131903.8
GD	'369550108	US3695501086	'2365161	GENERAL DYNAMICS CORP	2/28/2026		0	4100	1463905
HAS	'418056107	US4180561072	'2414580	HASBRO INC	2/28/2026		0	2156	214716.04
HON	'438516106	US4385161066	'2020459	HONEYWELL INTERNATIONAL INC	2/28/2026		0	10266	2500694.94
PG	'742718109	US7427181091	'2704407	PROCTER + GAMBLE CO/THE	2/28/2026		0	37785	6317652
AEP	'025537101	US0255371017	'2026242	AMERICAN ELECTRIC POWER	2/28/2026		0	8655	1158212.1
ADM	'039483102	US0394831020	'2047317	ARCHER DANIELS MIDLAND CO	2/28/2026		0	7771	536509.84
WRB	'084423102	US0844231029	'2093644	WR BERKLEY CORP	2/28/2026		0	4855	348103.5
ALB	'012653101	US0126531013	'2046853	ALBEMARLE CORP	2/28/2026		0	1903	340009.01
CMS	'125896100	US1258961002	'2219224	CMS ENERGY CORP	2/28/2026		0	4921	384182.47
CSX	'126408103	US1264081035	'2160753	CSX CORP	2/28/2026		0	30111	1285438.59
CINF	'172062101	US1720621010	'2196888	CINCINNATI FINANCIAL CORP	2/28/2026		0	2523	413721.54
ED	'209115104	US2091151041	'2216850	CONSOLIDATED EDISON INC	2/28/2026		0	5836	656666.72
CMI	'231021106	US2310211063	'2240202	CUMMINS INC	2/28/2026		0	2232	1303197.84
DHI	'23331A109	US23331A1097	'2250687	DR HORTON INC	2/28/2026		0	4428	710206.92
DTE	'233331107	US2333311072	'2280220	DTE ENERGY COMPANY	2/28/2026		0	3358	497789.92
DVN	'25179M103	US25179M1036	'2480677	DEVON ENERGY CORP	2/28/2026		0	10144	441568.32
D	'25746U109	US25746U1097	'2542049	DOMINION ENERGY INC	2/28/2026		0	13808	871837.12
ETR	'29364G103	US29364G1031	'2317087	ENTERGY CORP	2/28/2026		0	7222	773548.42
FE	'337932107	US3379321074	'2100920	FIRSTENERGY CORP	2/28/2026		0	8407	430102.12
HUM	'444859102	US4448591028	'2445063	HUMANA INC	2/28/2026		0	1945	370600.3
IP	'460146103	US4601461035	'2465254	INTERNATIONAL PAPER CO	2/28/2026		0	8538	371829.9
KEY	'493267108	US4932671088	'2490911	KEYCORP	2/28/2026		0	15022	311556.28
LEN	'526057104	US5260571048	'2511920	LENNAR CORP W/D	2/28/2026		0	3489	399002.04
LMT	'539830109	US5398301094	'2522096	LOCKHEED MARTIN CORP	2/28/2026		0	3293	2167057.72
NSC	'655844108	US6558441084	'2641894	NORFOLK SOUTHERN CORP	2/28/2026		0	3628	1141876.44
NOC	'666807102	US6668071029	'2648806	NORTHROP GRUMMAN CORP	2/28/2026		0	2169	1571180.22

OXY	'674599105	US6745991058	'2655408	OCCIDENTAL PETROLEUM CORP	2/28/2026	0	11630	617320.4
PCG	'69331C108	US69331C1080	'2689560	P G + E CORP	2/28/2026	0	35541	675279
PPL	'69351T106	US69351T1060	'2680905	PPL CORP	2/28/2026	0	11962	466278.76
PEG	'744573106	US7445731067	'2707677	PUBLIC SERVICE ENTERPRISE GP	2/28/2026	0	8071	694670.97
PHM	'745867101	US7458671010	'2708841	PULTEGROUP INC	2/28/2026	0	3152	432454.4
TMO	'883556102	US8835561023	'2886907	THERMO FISHER SCIENTIFIC INC	2/28/2026	0	6075	3165743.25
UNP	'907818108	US9078181081	'2914734	UNION PACIFIC CORP	2/28/2026	0	9592	2541688.16
URI	'911363109	US9113631090	'2134781	UNITED RENTALS INC	2/28/2026	0	1029	864360
VLO	'91913Y100	US91913Y1001	'2041364	VALERO ENERGY CORP	2/28/2026	0	4932	1009284.48
FIX	'199908104	US1999081045	'2036047	COMFORT SYSTEMS USA INC	2/28/2026	0	569	813311.53
CPRT	'217204106	US2172041061	'2208073	COPART INC	2/28/2026	0	14398	548419.82
DECK	'243537107	US2435371073	'2267278	DECKERS OUTDOOR CORP	2/28/2026	0	2357	276405.39
EME	'29084Q100	US29084Q1004	'2474164	EMCOR GROUP INC	2/28/2026	0	724	524624.88
HOLX	'436440101	US4364401012	'2433530	HOLOGIC INC	2/28/2026	0	3599	271220.64
JBHT	'445658107	US4456581077	'2445416	HUNT (JB) TRANSPRT SVCS INC	2/28/2026	0	1216	283826.56
LII	'526107107	US5261071071	'2442053	LENNOX INTERNATIONAL INC	2/28/2026	0	516	294089.04
DGX	'74834L100	US74834L1008	'2702791	QUEST DIAGNOSTICS INC	2/28/2026	0	1799	381226.09
REGN	'75886F107	US75886F1075	'2730190	REGENERON PHARMACEUTICALS	2/28/2026	0	1630	1274122.1
NVR	'62944T105	US62944T1051	'2637785	NVR INC	2/28/2026	0	46	345818.34
UHS	'913903100	US9139031002	'2923785	UNIVERSAL HEALTH SERVICES B	2/28/2026	0	893	184047.3
CSGP	'22160N109	US22160N1090	'2262864	COSTAR GROUP INC	2/28/2026	0	6853	305849.39
FICO	'303250104	US3032501047	'2330299	FAIR ISAAC CORP	2/28/2026	0	383	539784.88
AUG	'363576109	US3635761097	'2359506	ARTHUR J GALLAGHER + CO	2/28/2026	0	4153	947714.6
JKHY	'426281101	US4262811015	'2469193	JACK HENRY + ASSOCIATES INC	2/28/2026	0	1170	190078.2
IDXX	'45168D104	US45168D1046	'2459202	IDEX LABORATORIES INC	2/28/2026	0	1291	847838.43
INCY	'45337C102	US45337C1027	'2471950	INCYTE CORP	2/28/2026	0	2667	270087.09
NDSN	'655663102	US6556631025	'2641838	NORDSON CORP	2/28/2026	0	863	253238.72
RMD	'761152107	US7611521078	'2732903	RESMED INC	2/28/2026	0	2360	604773.6
ROL	'775711104	US7757111049	'2747305	ROLLINS INC	2/28/2026	0	4746	288983.94
STLD	'858119100	US8581191009	'2849472	STEEL DYNAMICS INC	2/28/2026	0	2220	428748.6
TTWO	'874054109	US8740541094	'2122117	TAKE TWO INTERACTIVE SOFTWRE	2/28/2026	0	2809	594047.32
TER	'880770102	US8807701029	'2884183	TERADYNE INC	2/28/2026	0	2532	810315.96
TRMB	'896239100	US8962391004	'2903958	TRIMBLE INC	2/28/2026	0	3847	257248.89
VRTX	'92532F100	US92532F1003	'2931034	VERTEX PHARMACEUTICALS INC	2/28/2026	0	4103	2038493.49
WDC	'958102105	US9581021055	'2954699	WESTERN DIGITAL CORP	2/28/2026	0	5529	1546461.3
WAB	'929740108	US9297401088	'2955733	WABTEC CORP	2/28/2026	0	2764	729557.8
ZBRA	'989207105	US9892071054	'2989356	ZEBRA TECHNOLOGIES CORP CL A	2/28/2026	0	819	183423.24
ARE	'015271109	US0152711091	'2009210	ALEXANDRIA REAL ESTATE EQUIT	2/28/2026	0	2515	135910.6
APH	'032095101	US0320951017	'2145084	AMPHENOL CORP CL A	2/28/2026	0	19793	2890965.58
BALL	'058498106	US0584981064	'2073022	BALL CORP	2/28/2026	0	4333	290874.29
CPT	'133131102	US1331311027	'2166320	CAMDEN PROPERTY TRUST	2/28/2026	0	1720	186344.8
ESS	'297178105	US2971781057	'2316619	ESSEX PROPERTY TRUST INC	2/28/2026	0	1041	265569.51
	'AUD		'	AUSTRALIAN DOLLAR	2/28/2026	0	-455942.11	-324471.23
BF.B	'115637209	US1156372096	'2146838	BROWN FORMAN CORP CLASS B	2/28/2026	0	2847	82164.42
LNT	'018802108	US0188021085	'2973821	ALLIANT ENERGY CORP	2/28/2026	0	4157	300717.38
EOG	'26875P101	US26875P1012	'2318024	EOG RESOURCES INC	2/28/2026	0	8774	1088677.92
EIX	'281020107	US2810201077	'2829515	EDISON INTERNATIONAL	2/28/2026	0	6222	465032.28
L	'540424108	US5404241086	'2523022	LOEWS CORP	2/28/2026	0	2740	301454.8
NI	'65473P105	US65473P1057	'2645409	NISSOURCE INC	2/28/2026	0	7716	364966.8
OKE	'682680103	US6826801036	'2130109	ONEOK INC	2/28/2026	0	10175	842184.75
VTR	'92276F100	US92276F1003	'2927925	VENTAS INC	2/28/2026	0	7596	654471.36
ERIE	'29530P102	US29530P1021	'2311711	ERIE INDEMNITY COMPANY CL A	2/28/2026	0	411	110739.84
IT	'366651107	US3666511072	'2372763	GARTNER INC	2/28/2026	0	1165	183138
FFIV	'315616102	US3156161024	'2427599	F5 INC	2/28/2026	0	933	253178.88
INTU	'461202103	US4612021034	'2459020	INTUIT INC	2/28/2026	0	4508	1843907.24
HBAN	'446150104	US4461501045	'2445966	HUNTINGTON BANCSHARES INC	2/28/2026	0	32877	552333.6
CRL	'159864107	US1598641074	'2604336	CHARLES RIVER LABORATORIES	2/28/2026	0	796	142078.04
SYK	'863667101	US8636671013	'2853688	STRYKER CORP	2/28/2026	0	5565	2156214.9
EL	'518439104	US5184391044	'2320524	ESTEE LAUDER COMPANIES CL A	2/28/2026	0	3975	435143.25
NTRS	'665859104	US6658591044	'2648668	NORTHERN TRUST CORP	2/28/2026	0	3058	437569.22
PKG	'695156109	US6951561090	'2504566	PACKAGING CORP OF AMERICA	2/28/2026	0	1445	335442.3
EXPD	'302130109	US3021301094	'2325507	EXPEDITORS INTL WASH INC	2/28/2026	0	2167	314280.01
NEM	'651639106	US6516391066	'2636607	NEWMONT CORP	2/28/2026	0	17646	2293980
WSM	'969904101	US9699041011	'2967589	WILLIAMS SONOMA INC	2/28/2026	0	1969	404924.85
RCL	'V7780T103	LR0008862868	'2754907	ROYAL CARIBBEAN CRUISES LTD	2/28/2026	0	4101	1275246.96
FITB	'316773100	US3167731005	'2336747	FIFTH THIRD BANCORP	2/28/2026	0	14544	719491.68
FCX	'35671D857	US35671D8570	'2352118	FREEMONT MCMORAN INC	2/28/2026	0	23219	1580749.52
SRE	'816851109	US8168511090	'2138158	SEMPRA	2/28/2026	0	10554	1016033.58
PGR	'743315103	US7433151039	'2705024	PROGRESSIVE CORP	2/28/2026	0	9482	2025924.12
AMZN	'023135106	US0231351067	'2000019	AMAZON.COM INC	2/28/2026	0	157305	33034050
MCK	'58155Q103	US58155Q1031	'2378534	MCKESSON CORP	2/28/2026	0	1996	1970790.52
CTAS	'172908105	US1729081059	'2197137	CINTAS CORP	2/28/2026	0	5524	1111042.12
FAST	'311900104	US3119001044	'2332262	FASTENAL CO	2/28/2026	0	18564	854686.56
	'GBP		'	POUND STERLING	2/28/2026	0	1419138.51	1912503.11
AME	'031100100	US0311001004	'2089212	AMETEK INC	2/28/2026	0	3722	890376.84
ODFL	'679580100	US6795801009	'2656423	OLD DOMINION FREIGHT LINE	2/28/2026	0	2975	604073.75
AMAT	'038222105	US0382221051	'2046552	APPLIED MATERIALS INC	2/28/2026	0	12882	4795968.6
ATO	'049560105	US0495601058	'2315359	ATMOS ENERGY CORP	2/28/2026	0	2596	484906.84
BRO	'115236101	US1152361010	'2692687	BROWN + BROWN INC	2/28/2026	0	4748	341001.36
CTRA	'127097103	US1270971039	'2162340	COTERRA ENERGY INC	2/28/2026	0	12312	376624.08
CHD	'171340102	US1713401024	'2195841	CHURCH + DWIGHT CO INC	2/28/2026	0	3883	407171.38
CTSH	'192446102	US1924461023	'2257019	COGNIZANT TECH SOLUTIONS A	2/28/2026	0	7804	502811.72
RVTY	'714046109	US7140461093	'2305844	REVVITY INC	2/28/2026	0	1833	180202.23
O	'756109104	US7561091049	'2724193	REALTY INCOME CORP	2/28/2026	0	14875	996625
ROP	'776696106	US7766961061	'2749602	ROPER TECHNOLOGIES INC	2/28/2026	0	1741	608879.93
EG	'G3223R108	BMG3223R1088	'2556868	EVEREST GROUP LTD	2/28/2026	0	679	227797.71
ALL	'020002101	US0200021014	'2019952	ALLSTATE CORP	2/28/2026	0	4231	907634.12
AEE	'023608102	US0236081024	'2050832	AMEREN CORPORATION	2/28/2026	0	4374	495486.72
LLY	'532457108	US5324571083	'2516152	ELI LILLY + CO	2/28/2026	0	12841	13508603.59
MCD	'580135101	US5801351017	'2550707	MCDONALD S CORP	2/28/2026	0	11516	3927646.96
CEG	'21037T109	US21037T1097	'BMH4F51	CONSTELLATION ENERGY	2/28/2026	0	5050	1665894
WBD	'934423104	US9344231041	'BM8JYX3	WARNER BROS DISCOVERY INC	2/28/2026	0	40069	1128743.73
J	'46982L108	US46982L1089	'BNGCOD3	JACOBS SOLUTIONS INC	2/28/2026	0	1933	266483.38
GEHC	'36266G107	US36266G1076	'BL6JP68	GE HEALTHCARE TECHNOLOGY	2/28/2026	0	7366	620732.82
LIN	'G54950103	IE00059YS762	'BNZHB81	LINDE PLC	2/28/2026	0	7551	3836512.08
KVUE	'49177J102	US49177J1025	'BQ84ZQ6	KENVUE INC	2/28/2026	0	30979	592318.48
TKO	'87256C101	US87256C1018	'BQBBFD1	TKO GROUP HOLDINGS INC	2/28/2026	0	1072	239988.64
BG	'H11356104	CH1300646267	'BQ6BPG9	BUNGE GLOBAL SA	2/28/2026	0	2189	264102.85

VLTO	'92338C103	US92338C1036	'BPGMZQ5	VERALTO CORP	2/28/2026		0	4015	391181.45
	'ADI2M19G8		'	3 MONTH SOFR OPT JUN26C 96.75	2/28/2026	6/12/2026	0	195000	10725
COO	'216648501	US2166485019	'BQPDXR3	COOPER COS INC/THE	2/28/2026		0	3215	268999.05
GEV	'36828A101	US36828A1016	'BP6H4Y1	GE VERNOVA INC	2/28/2026		0	4387	3832483.2
	'ADI2N9QX4		'	3 MONTH SOFR OPT JUN26C 96.62	2/28/2026	6/12/2026	0	2032500	152437.5
CPAY	'219948106	US2199481068	'BMX5GK7	CORPAY INC	2/28/2026		0	1131	367688.1
	'902FYRII2		'	CAYMAN COMMODITY SFA LLC	2/28/2026		0	250000	4492500
SOLV	'83444M101	US83444M1018	'BMTQB43	SOLVENTUM CORP	2/28/2026		0	2384	176892.8
LH	'504922105	US5049221055	'BSBK800	LABCORP HOLDINGS INC	2/28/2026		0	1341	387709.92
	'ADI2PJ927		'	3 MONTH SOFR OPT SEP26C 96.37	2/28/2026	9/11/2026	0	4197500	1710481.25
	'ADI2QZJW3		'	3 MONTH SOFR OPT JUN26C 97	2/28/2026	6/12/2026	0	4190000	136175
BKR	'05722G100	US05722G1004	'BDHLTQ5	BAKER HUGHES CO	2/28/2026		0	15956	1041288.56
VICI	'925652109	US9256521090	'BYWH073	VICI PROPERTIES INC	2/28/2026		0	17283	522119.43
TPR	'876030107	US8760301072	'BF09HX3	TAPESTRY INC	2/28/2026		0	3309	514450.23
IQV	'46266C105	US46266C1053	'BDR73G1	IQVIA HOLDINGS INC	2/28/2026		0	2754	492442.74
BKNG	'09857L108	US09857L1089	'BDRXDB4	BOOKING HOLDINGS INC	2/28/2026		0	521	2208701.35
AVGO	'11135F101	US11135F1012	'BDZ78H9	BROADCOM INC	2/28/2026		0	76361	24401157.55
EVRG	'30034W106	US30034W1062	'BFMXGR0	EVERGY INC	2/28/2026		0	3723	311466.18
KKR	'48251W104	US48251W1045	'BG1FRR1	KKR + CO INC	2/28/2026		0	11098	973072.64
KDP	'49271V100	US49271V1008	'BD3W133	KEURIG DR PEPPER INC	2/28/2026		0	21969	665221.32
ARES	'03990B101	US03990B1017	'BF14BT1	ARES MANAGEMENT CORP A	2/28/2026		0	3331	373105.31
MRNA	'60770K107	US60770K1079	'BGSXTS3	MODERNA INC	2/28/2026		0	5622	301170.54
CI	'125523100	US1255231003	'BHJ0775	THE CIGNA GROUP	2/28/2026		0	4319	1251732.58
DELL	'24703L202	US24703L2025	'BHKD3S6	DELL TECHNOLOGIES C	2/28/2026		0	4874	721741.92
DOW	'260557103	US2605571031	'BHXCF84	DOW INC	2/28/2026		0	11493	353179.89
FOXA	'35137L105	US35137L1052	'BJJMGL2	FOX CORP CLASS A	2/28/2026		0	3364	189527.76
FOX	'35137L204	US35137L2043	'BJJMGY5	FOX CORP CLASS B	2/28/2026		0	2396	123945.08
STE	'G8473T100	IE00BFY8C754	'BFY8C75	STERIS PLC	2/28/2026		0	1587	400479.45
UBER	'90353T100	US90353T1007	'BK6N347	UBER TECHNOLOGIES INC	2/28/2026		0	33599	2534036.58
CTVA	'22052L104	US22052L1044	'BK73B42	CORTEVA INC	2/28/2026		0	10927	875471.24
DD	'26614N102	US26614N1028	'BK0VN47	DUPONT DE NEMOURS INC	2/28/2026		0	6775	339021
CRWD	'22788C105	US22788C1053	'BJJP138	CROWDSTRIKE HOLDINGS INC A	2/28/2026		0	4058	1509494.84
LHX	'502431109	US5024311095	'BK9DTN5	L3HARRIS TECHNOLOGIES INC	2/28/2026		0	3025	1102733.5
BX	'09260D107	US09260D1072	'BKF2SL7	BLACKSTONE INC	2/28/2026		0	11941	1353751.17
ACGL	'G0450A105	BMG0450A1053	'2740542	ARCH CAPITAL GROUP LTD	2/28/2026		0	5839	584775.85
HSC	'806407102	US8064071025	'2416962	HENRY SCHEIN INC	2/28/2026		0	1618	133307.02
TSCO	'892356106	US8923561067	'2900335	TRACTOR SUPPLY COMPANY	2/28/2026		0	8544	442920.96
TYL	'902252105	US9022521051	'2909644	TYLER TECHNOLOGIES INC	2/28/2026		0	696	246864.24
PNW	'723484101	US7234841010	'2048804	PINNACLE WEST CAPITAL	2/28/2026		0	1935	194080.5
SO	'842587107	US8425871071	'2829601	SOUTHERN CO/THE	2/28/2026		0	17805	1733850.9
AOS	'831865209	US8318652091	'2816023	SMITH (A.O.) CORP	2/28/2026		0	1833	142974
WST	'955306105	US9553061055	'2950482	WEST PHARMACEUTICAL SERVICES	2/28/2026		0	1163	295797.42
DRI	'237194105	US2371941053	'2289874	DARDEN RESTAURANTS INC	2/28/2026		0	1881	402251.85
MAA	'59522J103	US59522J1034	'2589132	MID AMERICA APARTMENT COMM	2/28/2026		0	1893	253396.98
	'JPY		'	JAPANESE YEN	2/28/2026		0	-188892148	-1209567.75
	'CAD		'	CANADIAN DOLLAR	2/28/2026		0	-1145598.86	-839851.08
EBAY	'278642103	US2786421030	'2293819	EBAY INC	2/28/2026		0	7309	664095.74
SPXW26	'ADI38PPG1		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	100	945
SPXW26	'ADI38NT15		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	-5300	-109975
GL	'37959E102	US37959E1029	'BK6YKG1	GLOBE LIFE INC	2/28/2026		0	1287	186949.62
DDOG	'23804L103	US23804L1035	'BKT9Y49	DATADOG INC CLASS A	2/28/2026		0	5262	589133.52
DOC	'42250P103	US42250P1030	'BJBLR3	HEALTHPEAK PROPERTIES INC	2/28/2026		0	11237	198670.16
GEN	'668771108	US6687711084	'BJN4XN5	GEN DIGITAL INC	2/28/2026		0	9075	204822.75
TFC	'89832Q109	US89832Q1094	'BKP7287	TRUIST FINANCIAL CORP	2/28/2026		0	20686	1020026.66
IR	'45687V106	US45687V1061	'BL5GZ82	INGERSOLL RAND INC	2/28/2026		0	5814	547329.96
HWM	'443201108	US4432011082	'BKLJ8V2	HOWMET AEROSPACE INC	2/28/2026		0	6501	1706707.53
TT	'G8994E103	IE00BK9ZQ967	'BK9ZQ96	TRANE TECHNOLOGIES PLC	2/28/2026		0	3586	1657879.52
OTIS	'68902V107	US68902V1070	'BK531S8	OTIS WORLDWIDE CORP	2/28/2026		0	6302	583313.12
CARR	'14448C104	US14448C1045	'BK4N0D7	CARRIER GLOBAL CORP	2/28/2026		0	12802	824448.8
AON	'G0403H108	IE00BLP1HW54	'BLP1HW5	AON PLC CLASS A	2/28/2026		0	3476	1166093.72
RTX	'75513E101	US75513E1010	'BM5MSY3	RTX CORP	2/28/2026		0	21681	4393004.22
MTCH	'57667L107	US57667L1070	'BK80XH9	MATCH GROUP INC	2/28/2026		0	3817	120617.2
PLTR	'69608A108	US69608A1088	'BN78DQ4	PALANTIR TECHNOLOGIES INC A	2/28/2026		0	36938	5067524.22
VTRS	'92556V106	US92556V1061	'BMWS3X9	VIATRIS INC	2/28/2026		0	18624	278056.32
ABNB	'009066101	US0090661010	'BMGYH4	AIRBNB INC CLASS A	2/28/2026		0	6877	929151.47
DASH	'25809K105	US25809K1051	'BN13P03	DOORDASH INC A	2/28/2026		0	6045	1066761.15
TPL	'88262P102	US88262P1021	'BM99VY2	TEXAS PACIFIC LAND CORP	2/28/2026		0	936	490735.44
EXE	'165167735	US1651677353	'BMZ5LZ5	EXPAND ENERGY CORP	2/28/2026		0	3851	145599.92
APA	'03743Q108	US03743Q1085	'BNNF1C1	APA CORP	2/28/2026		0	5735	174171.95
COIN	'19260Q107	US19260Q1076	'BMC9P69	COINBASE GLOBAL INC CLASS A	2/28/2026		0	3689	648710.65
APP	'03831W108	US03831W1080	'BMV3LG4	APPROVIN CORP CLASS A	2/28/2026		0	4377	1902988.29
STX	'G7997R103	IE00BKVD2N49	'BKVD2N4	SEAGATE TECHNOLOGY HOLDINGS	2/28/2026		0	3523	1436820.32
GE	'369604301	US3696043013	'BL59CR9	GENERAL ELECTRIC	2/28/2026		0	17057	5837928.82
HOOD	'770700102	US7707001027	'BP0TQN6	ROBINHOOD MARKETS INC A	2/28/2026		0	12716	964508.6
FRT	'313745101	US3137451015	'BN7P9B2	FEDERAL REALTY INVS TRUST	2/28/2026		0	1269	138029.13
APO	'03769M106	US03769M1062	'BN44JF6	APOLLO GLOBAL MANAGEMENT INC	2/28/2026		0	7508	785336.8
SPXW26	'ADI38QB64		'	S+P 500 INDEX	2/28/2026	3/24/2026	0	35100	61425
SPXW26	'ADI38QBH2		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	-7100	-141645
SPXW26	'ADI38QB25		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	-2700	-86940
SPXW26	'ADI38QBK5		'	S+P 500 INDEX	2/28/2026	3/3/2026	0	-140800	-84480
	'ADI38QD31		'	US 6-7 NOTE WED WKMAR26C 114.5	2/28/2026	3/4/2026	0	-354000	-11062.5
	'ADI38QD49		'	US 6-7 NOTE WED WKMAR26P 112.5	2/28/2026	3/4/2026	0	-708000	-708
	'ADI38QDS6		'	US 6-7 NOTE WED WKMAR26C 115.5	2/28/2026	3/4/2026	0	-354000	-5531.25
	'ADI38QDT4		'	US 6-7 NOTE WED WKMAR26P 112.2	2/28/2026	3/4/2026	0	-354000	-354
SPXW26	'ADI38QWD8		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	-4800	-219360
SPXW26	'ADI38QWZ9		'	S+P 500 INDEX	2/28/2026	3/27/2026	0	2500	28375
SPXW26	'ADI38QWF3		'	S+P 500 INDEX	2/28/2026	3/27/2026	0	-4400	-270600
SPXW26	'ADI38QWG1		'	S+P 500 INDEX	2/28/2026	3/25/2026	0	34800	90480
SPXW26	'ADI38QWH9		'	S+P 500 INDEX	2/28/2026	3/4/2026	0	-139600	-237320
	'ADI38QXP0		'	US 6-7 NOTE WED WKMAR26C 114.7	2/28/2026	3/4/2026	0	-354000	-11062.5
	'ADI38QXQ8		'	US 6-7 NOTE WED WKMAR26C 114	2/28/2026	3/4/2026	0	-354000	-55312.5
	'ADI38QXR6		'	US 6-7 NOTE WED WKMAR26P 112.7	2/28/2026	3/4/2026	0	-354000	-5531.25
SPXW26	'ADI38RF86		'	S+P 500 INDEX	2/28/2026	3/26/2026	0	34800	73080
SPXW26	'ADI38RFK9		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	7500	61875
SPXW26	'ADI38RFJ2		'	S+P 500 INDEX	2/28/2026	3/27/2026	0	900	19305
SPXW26	'ADI38RFM5		'	S+P 500 INDEX	2/28/2026	3/5/2026	0	-139800	-188730
	'ADI38RGD4		'	US 6-7 NOTE FRI W1MAR26C 115.7	2/28/2026	3/6/2026	0	-357000	-5578.13
	'ADI38RGF9		'	US 6-7 NOTE FRI W1MAR26C 114.7	2/28/2026	3/6/2026	0	-357000	-22312.5

	'ADI38RFK1			US 6-7 NOTE FRI W1MAR26P 112.5	2/28/2026	3/6/2026	0	-357000	-5578.13
	'ADI38RFW3			US 6-7 NOTE FRI W1MAR26P 112.2	2/28/2026	3/6/2026	0	-357000	-5578.13
SPXW26	'ADI38S2B1			S+P 500 INDEX	2/28/2026	3/27/2026	0	34500	92115
	'ADI38S3N4			US 6-7 NOTE FRI W1MAR26P 113	2/28/2026	3/6/2026	0	-351000	-15768.67
SPXW26	'ADI38S2J4			S+P 500 INDEX	2/28/2026	3/6/2026	0	3300	48404.74
SPXW26	'ADI38S2H8			S+P 500 INDEX	2/28/2026	3/27/2026	0	300	7772.25
	'ADI38S3H7			US 6-7 NOTE FRI W1MAR26C 116.2	2/28/2026	3/6/2026	0	-351000	-4799.92
	'ADI38S3J3			US 6-7 NOTE FRI W1MAR26C 115.2	2/28/2026	3/6/2026	0	-351000	-10284.3
	'ADI38S3L8			US 6-7 NOTE FRI W1MAR26P 112.7	2/28/2026	3/6/2026	0	-351000	-4799.92
	'ADI38S3C8			3 MONTH SOFR OPT DEC26C 96.93	2/28/2026	12/11/2026	0	197500	51504.84
	'ADI38S3F1			3 MONTH SOFR OPT DEC26P 96.93	2/28/2026	12/11/2026	0	197500	51504.84
	'ADI38S6J0			3 MONTH SOFR OPT DEC27P 97	2/28/2026	12/10/2027	0	2052500	863659.16
	'ADI38S6H4			3 MONTH SOFR OPT DEC27C 97	2/28/2026	12/10/2027	0	2052500	914971.66
PAYC	'70432V102	US70432V1026	'BL95MY0	PAYCOM SOFTWARE INC	2/28/2026		0	790	99405.7
PNR	'G7500T104	IE00BLS09M33	'BLS09M3	PENTAIR PLC	2/28/2026		0	2646	262456.74
STT	'857477103	US8574771031	'2842040	STATE STREET CORP	2/28/2026		0	4517	580976.54
TGT	'87612E106	US87612E1064	'2259101	TARGET CORP	2/28/2026		0	7348	836128.92
SNPS	'871607107	US8716071076	'2867719	SYNOPSYS INC	2/28/2026		0	3004	1243656
KO	'191216100	US1912161007	'2206657	COCA COLA CO/THE	2/28/2026		0	62602	5105819.12
NKE	'654106103	US6541061031	'2640147	NIKE INC CL B	2/28/2026		0	19231	1195783.58
CAH	'14149Y108	US14149Y1082	'2175672	CARDINAL HEALTH INC	2/28/2026		0	3842	880701.66
KR	'501044101	US5010441013	'2497406	KROGER CO	2/28/2026		0	9858	672709.92
WM	'94106L109	US94106L1098	'2937667	WASTE MANAGEMENT INC	2/28/2026		0	5993	1443354.12
AXP	'025816109	US0258161092	'2026082	AMERICAN EXPRESS CO	2/28/2026		0	8688	2683723.2
MAR	'571903202	US5719032022	'2210614	MARRIOTT INTERNATIONAL CL A	2/28/2026		0	3602	1230911.46
ADI	'032654105	US0326541051	'2032067	ANALOG DEVICES INC	2/28/2026		0	7955	2830309.45
PEP	'713448108	US7134481081	'2681511	PEPSICO INC	2/28/2026		0	22110	3752951.4
UPS	'911312106	US9113121068	'2517382	UNITED PARCEL SERVICE CL B	2/28/2026		0	11950	1385722
SNA	'833034101	US8330341012	'2818740	SNAP ON INC	2/28/2026		0	841	323970.02
DE	'244199105	US2441991054	'2261203	DEERE + CO	2/28/2026		0	4065	2559771.15
KIM	'49446R109	US49446R1095	'2491594	KIMCO REALTY CORP	2/28/2026		0	10950	257872.5
SPGI	'78409V104	US78409V1044	'BYV2325	S+P GLOBAL INC	2/28/2026		0	5013	2215144.44
SBAC	'78410G104	US78410G1040	'BZ6TS23	SBA COMMUNICATIONS CORP	2/28/2026		0	1723	346598.68
INVH	'46187W107	US46187W1071	'BD81GW9	INVITATION HOMES INC	2/28/2026		0	9120	240220.8
AXON	'05464C101	US05464C1018	'BDT5S35	AXON ENTERPRISE INC	2/28/2026		0	1276	692102.4
CVNA	'146869102	US1468691027	'BYQHGP3	CARVANA CO	2/28/2026		0	2287	764223.92
CCI	'22822V101	US22822V1017	'BTGQCX1	CROWN CASTLE INC	2/28/2026		0	7042	630540.68
IRM	'46284V101	US46284V1017	'BVFTF03	IRON MOUNTAIN INC	2/28/2026		0	4780	517817.4
EQIX	'29444U700	US29444U7000	'BVLZX12	EQUINIX INC	2/28/2026		0	1588	1547124.88
MDT	'G5960L103	IE00BTN1Y115	'BTN1Y11	MEDTRONIC PLC	2/28/2026		0	20740	2025468.4
ES	'30040W108	US30040W1080	'BVVN4Q8	EVERSOURCE ENERGY	2/28/2026		0	6067	462366.07
GDDY	'380237107	US3802371076	'BWFRC66	GODADDY INC CLASS A	2/28/2026		0	2185	190444.6
MNST	'61174X109	US61174X1090	'BZ07BW4	MONSTER BEVERAGE CORP	2/28/2026		0	11533	983764.9
WEC	'92939U106	US92939U1060	'BYY8XK8	WEC ENERGY GROUP INC	2/28/2026		0	5260	615209.6
KHC	'500754106	US5007541064	'BYRY499	KRAFT HEINZ CO/THE	2/28/2026		0	13781	339150.41
PYPL	'70450Y103	US70450Y1038	'BYW36M8	PAYPAL HOLDINGS INC	2/28/2026		0	15130	699157.3
WELL	'95040Q104	US95040Q1040	'BYVYHH4	WELLTOWER INC	2/28/2026		0	11098	2298617.76
GOOG	'02079K107	US02079K1079	'BY88Y7	ALPHABET INC CL C	2/28/2026		0	75192	23417044.56
GOOGL	'02079K305	US02079K3059	'BYVY8G0	ALPHABET INC CL A	2/28/2026		0	94078	29329757.28
HPE	'42824C109	US42824C1099	'BYVYWS0	HEWLETT PACKARD ENTERPRISE	2/28/2026		0	21336	458083.92
HPQ	'40434L105	US40434L1052	'BYX4D52	HP INC	2/28/2026		0	15114	287014.86
XYZ	'852234103	US8522341036	'BYNZGK1	BLOCK INC	2/28/2026		0	8856	564127.2
HUBB	'443510607	US4435106079	'BDFG653	HUBBELL INC	2/28/2026		0	859	439490.17
WTW	'G96629103	IE00BDB6Q211	'BDB6Q21	WILLIS TOWERS WATSON PLC	2/28/2026		0	1548	472403.16
CB	'H1467J104	CH0044328745	'B3BQMF6	CHUBB LTD	2/28/2026		0	5918	2017209.48
CHTR	'16119P108	US16119P1084	'BZ6VT82	CHARTER COMMUNICATIONS INC A	2/28/2026		0	1423	333878.49
FTV	'34959J108	US34959J1088	'BYT3MK1	FORTIVE CORP	2/28/2026		0	5136	304051.2
JCI	'G51502105	IE00BY7QL619	'BY7QL61	JOHNSON CONTROLS INTERNATION	2/28/2026		0	9882	1425972.6
TTD	'88339J105	US88339J1051	'BD8FDD1	TRADE DESK INC/THE CLASS A	2/28/2026		0	7120	169598.4
LW	'513272104	US5132721045	'BDQZFJ3	LAMB WESTON HOLDINGS INC	2/28/2026		0	2253	108572.07
VST	'92840M102	US92840M1027	'BZ8VJQ8	VISTRA CORP	2/28/2026		0	5150	895533.5
HLT	'43300A203	US43300A2033	'BYVMW06	HILTON WORLDWIDE HOLDINGS IN	2/28/2026		0	3759	1171981.02
SPX260	'ADI38MCM9			S+P 500 INDEX	2/28/2026	3/20/2026	0	1800	31770
SPX260	'ADI38MCM9			S+P 500 INDEX	2/28/2026	3/20/2026	0	1400	28350
SPX260	'ADI38MJB6			S+P 500 INDEX	2/28/2026	3/20/2026	0	-2600	-136630
SPX260	'ADI38MJF7			S+P 500 INDEX	2/28/2026	3/20/2026	0	-4400	-174900
	'ADI38N6C6			US 10Y NOTE W4 OP FEB26P 112	2/28/2026	2/27/2026	0	-711000	0
	'ADI38N685			US 10Y NOTE W4 OP FEB26C 115.7	2/28/2026	2/27/2026	0	-357000	0
	'ADI38N6H5			US 10Y NOTE W4 OP FEB26P 112.2	2/28/2026	2/27/2026	0	-357000	0
SPXW26	'ADI38NQJ9			S+P 500 INDEX	2/28/2026	3/6/2026	0	-138200	-363466
	'ADI38NXP7			US 10Y NOTE W4 OP FEB26C 115.2	2/28/2026	2/27/2026	0	-356000	0
SPXW26	'ADI38KWF6			S+P 500 INDEX	2/28/2026	3/13/2026	0	1500	28841.25
	'ADI38NYG6			US 10Y NOTE W4 OP FEB26P 111.7	2/28/2026	2/27/2026	0	-356000	0
	'ADI38NYC5			US 10Y NOTE W4 OP FEB26C 114	2/28/2026	2/27/2026	0	-717000	-5019
	'ADI38P1P7			US 10Y NOTE W4 OP FEB26P 112.7	2/28/2026	2/27/2026	0	-715000	0
SPXW26	'ADI38PPF3			S+P 500 INDEX	2/28/2026	3/23/2026	0	34900	55840
SPXW26	'ADI38PNT5			S+P 500 INDEX	2/28/2026	3/2/2026	0	-140100	-24517.5
LULU	'550021109	US5500211090	'B23FN39	LULULEMON ATHLETICA INC	2/28/2026		0	1745	323121.65
ULTA	'90384S303	US90384S3031	'B28TS42	ULTA BEAUTY INC	2/28/2026		0	725	496472.75
	'ADI38PTQ5			US 10Y NOTE W4 OP FEB26C 114.7	2/28/2026	2/27/2026	0	-358000	0
SPXW26	'ADI38K673			S+P 500 INDEX	2/28/2026	3/13/2026	0	-2200	-72380
SPXW26	'ADI38KQ09			S+P 500 INDEX	2/28/2026	3/13/2026	0	3700	54020
SPXW26	'ADI38KWW9			S+P 500 INDEX	2/28/2026	3/16/2026	0	35100	28080
SPXW26	'ADI38L2X8			S+P 500 INDEX	2/28/2026	3/13/2026	0	100	505
SPXW26	'ADI38LTZ4			S+P 500 INDEX	2/28/2026	3/13/2026	0	500	4050
SPXW26	'ADI38LXZ9			S+P 500 INDEX	2/28/2026	3/17/2026	0	35200	32560
SPXW26	'ADI38LYM7			S+P 500 INDEX	2/28/2026	3/6/2026	0	1200	2760
SPXW26	'ADI38MLC1			S+P 500 INDEX	2/28/2026	3/18/2026	0	35100	50895
SPXW26	'ADI38MLF4			S+P 500 INDEX	2/28/2026	3/6/2026	0	-3800	-66500
SPXW26	'ADI38N545			S+P 500 INDEX	2/28/2026	3/19/2026	0	35000	42875
	'ADI38N610			US 10Y NOTE W4 OP FEB26C 114.2	2/28/2026	2/27/2026	0	-357000	0
SPXW26	'ADI38KH97			S+P 500 INDEX	2/28/2026	3/13/2026	0	1100	11000
SPXW26	'ADI38KHC0			S+P 500 INDEX	2/28/2026	3/13/2026	0	2600	41470
SPXW26	'ADI38KHH9			S+P 500 INDEX	2/28/2026	3/13/2026	0	-1700	-52360
SPXW26	'ADI38KWX7			S+P 500 INDEX	2/28/2026	3/6/2026	0	200	145
SPX260	'ADI38MBQ1			S+P 500 INDEX	2/28/2026	3/20/2026	0	600	7950
SPX260	'ADI38MCC1			S+P 500 INDEX	2/28/2026	3/20/2026	0	2600	21320
KEYS	'49338L103	US49338L1035	'BQZJ0Q9	KEYSIGHT TECHNOLOGIES IN	2/28/2026		0	2779	854070.07

TECH	'09073M104	US09073M1045	'BSHZ3Q0	BIO TECHNE CORP	2/28/2026		0	2520	148680
ELV	'036752103	US0367521038	'BSPHGL4	ELEVANCE HEALTH INC	2/28/2026		0	3594	1150080
SPXW26	'ADI38JIT4		'	S+P 500 INDEX	2/28/2026	3/12/2026	0	34700	26892.5
SPXW26	'ADI38JX5		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	200	185
SPXW26	'ADI38K5C3		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	1400	5530
SPXW26	'ADI38K5W9		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	34900	16577.5
TRGP	'87612G101	US87612G1013	'B55PZY3	TARGA RESOURCES CORP	2/28/2026		0	3471	818461.8
MSI	'620076307	US6200763075	'B5BKPQ4	MOTOROLA SOLUTIONS INC	2/28/2026		0	2693	1298726.18
ORLY	'67103H107	US67103H1077	'B65LWX6	O REILLY AUTOMOTIVE INC	2/28/2026		0	13649	1281368.12
KMI	'49456B101	US49456B1017	'B3NQP48	KINDER MORGAN INC	2/28/2026		0	31658	1053261.66
HCA	'40412C101	US40412C1018	'B4MGBG6	HCA HEALTHCARE INC	2/28/2026		0	2583	1368215.1
NXPI	'N6596X109	NL0009538784	'B505PN7	NXP SEMICONDUCTORS NV	2/28/2026		0	4070	923930.7
HII	'446413106	US4464131063	'B405SC9	HUNTINGTON INGALLS INDUSTRIE	2/28/2026		0	635	282270.2
C	'172967424	US1729674242	'2297907	CITIGROUP INC	2/28/2026		0	28933	3188127.27
MOS	'61945C103	US61945C1036	'B3NPHP6	MOSAIC CO/THE	2/28/2026		0	5133	142902.72
PLD	'74340W103	US74340W1036	'B44WZD7	PROLOGIS INC	2/28/2026		0	15020	2141401.4
MPC	'56585A102	US56585A1025	'B3K3L40	MARATHON PETROLEUM CORP	2/28/2026		0	4861	963498.81
RL	'751212101	US7512121010	'B4V9661	RALPH LAUREN CORP	2/28/2026		0	627	227350.2
CBRE	'12504L109	US12504L1098	'B6WVMH3	CBRE GROUP INC A	2/28/2026		0	4740	699908.4
EXPE	'30212P303	US30212P3038	'B748CK2	EXPEDIA GROUP INC	2/28/2026		0	1892	408085.48
AMT	'03027X100	US03027X1000	'B7FBFL2	AMERICAN TOWER CORP	2/28/2026		0	7570	1452380.2
EPAM	'29414B104	US29414B1044	'B44Z3T8	EPAM SYSTEMS INC	2/28/2026		0	893	125913
PSX	'718546104	US7185461040	'B78C4Y8	PHILLIPS 66	2/28/2026		0	6515	1005459.95
META	'30303M102	US30303M1027	'B7TL820	META PLATFORMS INC CLASS A	2/28/2026		0	35217	22826955.06
NOW	'81762P102	US81762P1021	'B80NX88	SERVICENOW INC	2/28/2026		0	16775	1811867.75
XYL	'98419M100	US98419M1009	'B3P2CN8	XYLEM INC	2/28/2026		0	3937	510077.72
DUK	'26441C204	US26441C2044	'B7VD3F2	DUKE ENERGY CORP	2/28/2026		0	12575	1645438.75
PANW	'697435105	US6974351057	'B87ZMX0	PALO ALTO NETWORKS INC	2/28/2026		0	12856	1914515.52
MDLZ	'609207105	US6092071058	'B8CKK03	MONDELEZ INTERNATIONAL INC A	2/28/2026		0	20865	1284866.7
WDAY	'98138H101	US98138H1014	'B8K6ZD1	WORKDAY INC CLASS A	2/28/2026		0	3509	469363.84
FANG	'25278X109	US25278X1090	'B7Y8YR3	DIAMONDBACK ENERGY INC	2/28/2026		0	3012	524328.96
ETN	'G29183103	IE00B8KQN827	'B8KQN82	EATON CORP PLC	2/28/2026		0	6280	2360777.6
ABBV	'00287Y109	US00287Y1091	'B92SR70	ABBVIE INC	2/28/2026		0	28579	6632614.32
NCLH	'G66721104	BMG667211046	'B9CGTC3	NORWEGIAN CRUISE LINE HOLDIN	2/28/2026		0	7362	182503.98
PTC	'69370C100	US69370C1009	'B95N910	PTC INC	2/28/2026		0	1937	303314.83
ZTS	'98978V103	US98978V1035	'B95WG16	ZOETIS INC	2/28/2026		0	7126	934218.6
TMUS	'872590104	US8725901040	'B94Q9V0	T MOBILE US INC	2/28/2026		0	7777	1688308.93
NWSA	'65249B109	US65249B1098	'BBGVT40	NEWS CORP CLASS A	2/28/2026		0	6055	147075.95
NWS	'65249B208	US65249B2088	'BBGVT51	NEWS CORP CLASS B	2/28/2026		0	1996	53452.88
CDW	'12514G108	US12514G1085	'BBM5MD6	CDW CORP/DE	2/28/2026		0	2105	258157.2
LDOS	'525327102	US5253271028	'BDV82B8	LEIDOS HOLDINGS INC	2/28/2026		0	2067	361931.7
ICE	'45866F104	US45866F1049	'BFSSDS9	INTERCONTINENTAL EXCHANGE IN	2/28/2026		0	9220	1513278.6
ALLE	'G0176J109	IE00BFRT3W74	'BFRT3W7	ALLEGION PLC	2/28/2026		0	1391	224159.65
SPXW26	'ADI38GRS3		'	S+P 500 INDEX	2/28/2026	3/9/2026	0	35200	14960
SPXW26	'ADI38GRV6		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	-1800	-23310
SPXW26	'ADI38HFM7		'	S+P 500 INDEX	2/28/2026	3/10/2026	0	34600	25950
SPXW26	'ADI38JOG2		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	-4300	-166625
SPXW26	'ADI38HZH6		'	S+P 500 INDEX	2/28/2026	3/11/2026	0	34500	23287.5
SPXW26	'ADI38GLN0		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	3000	1725
SPXW26	'ADI38JOH0		'	S+P 500 INDEX	2/28/2026	3/13/2026	0	2600	1430
	'912797UA3	US912797UA31	'BW1M804	TREASURY BILL	2/28/2026	6/16/2026	0	88131500	87204888.93
MSCI	'55354G100	US55354G1004	'B297D22	MSCI INC	2/28/2026		0	1215	694773.45
IVZ	'G491BT108	BMG491BT1088	'B28XP76	INVESCO LTD	2/28/2026		0	7197	188993.22
DLTR	'256746108	US2567461080	'2272476	DOLLAR TREE INC	2/28/2026		0	3067	387914.16
PM	'718172109	US7181721090	'B2PKRQ3	PHILIP MORRIS INTERNATIONAL	2/28/2026		0	25171	4702697.93
AIZ	'04621X108	US04621X1081	'2331430	ASSURANT INC	2/28/2026		0	810	185967.9
SYF	'87165B103	US87165B1035	'BP96P56	SYNCHRONY FINANCIAL	2/28/2026		0	5824	402496.64
CFG	'174610105	US1746101054	'BQRX1X3	CITIZENS FINANCIAL GROUP	2/28/2026		0	6945	418019.55
V	'92826C839	US92826C8394	'B2P2N04	VISA INC CLASS A SHARES	2/28/2026		0	27289	8736300.46
NTAP	'64110D104	US64110D1046	'2630643	NETAPP INC	2/28/2026		0	3228	319668.84
AWK	'030420103	US0304201033	'B2R3PV1	AMERICAN WATER WORKS CO INC	2/28/2026		0	3155	429174.65
EQT	'26884L109	US26884L1098	'2319414	EQT CORP	2/28/2026		0	10091	619789.22
AIG	'026874784	US0268747849	'2027342	AMERICAN INTERNATIONAL GROUP	2/28/2026		0	8725	702275.25
ACN	'G1151C101	IE00B4BNMY34	'B4BNMY3	ACCENTURE PLC CL A	2/28/2026		0	10028	2093044.16
VRSK	'92345Y106	US92345Y1064	'B4P9W92	VERISK ANALYTICS INC	2/28/2026		0	2254	467862.78
MRK	'58933Y105	US58933Y1055	'2778844	MERCK + CO. INC.	2/28/2026		0	40135	4969515.7
DTG	'256677105	US2566771059	'B5B1S13	DOLLAR GENERAL CORP	2/28/2026		0	3559	556058.16
FNNT	'34959E109	US34959E1091	'B5B2106	FORTINET INC	2/28/2026		0	10221	807765.63
BRK.B	'084670702	US0846707026	'2073390	BERKSHIRE HATHAWAY INC CL B	2/28/2026		0	29652	14972777.4
GNRC	'368736104	US3687361044	'B6197Q2	GENERAC HOLDINGS INC	2/28/2026		0	949	213876.13
SWK	'854502101	US8545021011	'B3Q2FJ4	STANLEY BLACK + DECKER INC	2/28/2026		0	2505	216657.45
LYB	'N53745100	NL0009434992	'B3SPX23	LYONDELLBASELL INDU CL A	2/28/2026		0	4164	239513.28
NEE	'65339F101	US65339F1012	'2328915	NEXTERA ENERGY INC	2/28/2026		0	33676	315798.52
CBOE	'12503M108	US12503M1080	'B5834C5	CBOE GLOBAL MARKETS INC	2/28/2026		0	1692	507126.24
GRMN	'H2906T109	CH0114405324	'B3Z5T14	GARMIN LTD	2/28/2026		0	2644	668482.52
TSLA	'88160R101	US88160R1014	'B616C79	TESLA INC	2/28/2026		0	45437	18288846.87
UAL	'910047109	US9100471096	'B4QG225	UNITED AIRLINES HOLDINGS INC	2/28/2026		0	5235	556480.5
GM	'37045V100	US37045V1008	'B665K25	GENERAL MOTORS CO	2/28/2026		0	15085	1187340.35
CRM	'79466L302	US79466L3024	'2310525	SALESFORCE INC	2/28/2026		0	15394	2998597.26
RF	'7591EP100	US7591EP1005	'B01R311	REGIONS FINANCIAL CORP	2/28/2026		0	14179	394601.57
DPZ	'25754A201	US25754A2015	'B01SD70	DOMINO S PIZZA INC	2/28/2026		0	503	202462.53
EXR	'30225T102	US30225T1025	'B02HWR9	EXTRA SPACE STORAGE INC	2/28/2026		0	3432	518334.96
DLR	'253868103	US2538681030	'B03GQ54	DIGITAL REALTY TRUST INC	2/28/2026		0	5221	925161.2
MPWR	'609839105	US6098391054	'B01Z7J1	MONOLITHIC POWER SYSTEMS INC	2/28/2026		0	775	885623.5
LVS	'517834107	US5178341070	'B02T2J7	LAS VEGAS SANDS CORP	2/28/2026		0	4920	279062.4
TAP	'60871R209	US60871R2094	'B067BM3	MOLSON COORS BEVERAGE CO B	2/28/2026		0	2738	134134.62
DXCM	'252131107	US2521311074	'B0796X4	DEXCOM INC	2/28/2026		0	6307	463123.01
BLDR	'12008R107	US12008R1077	'B08V2M7	BUILDERS FIRSTSOURCE INC	2/28/2026		0	1788	186470.52
CF	'125269100	US1252691001	'B0G4K50	CF INDUSTRIES HOLDINGS INC	2/28/2026		0	2522	251039.88
AMP	'03076C106	US03076C1062	'B0J7D57	AMERIPRISE FINANCIAL INC	2/28/2026		0	1502	706120.24
CHRW	'12541W209	US12541W2098	'2116228	C.H. ROBINSON WORLDWIDE INC	2/28/2026		0	1910	353827.5
T	'00206R102	US00206R1023	'2831811	AT+T INC	2/28/2026		0	114638	3211010.38
LVV	'538034109	US5380341090	'B0T7YX2	LIVE NATION ENTERTAINMENT IN	2/28/2026		0	2553	413943.42
CMG	'169656105	US1696561059	'B0X7D23	CHIPOTLE MEXICAN GRILL INC	2/28/2026		0	21381	795800.82
TDG	'893641100	US8936411003	'B11FKJ3	TRANSNIGM GROUP INC	2/28/2026		0	911	1186841.69
POOL	'73278L105	US73278L1052	'2781585	POOL CORP	2/28/2026		0	530	120405.4
MA	'57636Q104	US57636Q1040	'B121557	MASTERCARD INC A	2/28/2026		0	13259	6857687.39
CIEN	'17179309	US171793095	'B1FLZ21	CIENA CORP	2/28/2026		0	2281	795384.7

FSLR	'336433107	US3364331070	'B1HMF22	FIRST SOLAR INC	2/28/2026		0	1735	342142
TRV	'89417E109	US89417E1091	'2769503	TRAVELERS COS INC/THE	2/28/2026		0	3607	1113264.48
UDR	'902653104	US9026531049	'2727910	UDR INC	2/28/2026		0	4863	182362.5
BR	'11133T103	US11133T1034	'B1VP7R6	BROADRIDGE FINANCIAL SOLUTIO	2/28/2026		0	1888	350922.56
DAL	'247361702	US2473617023	'B1W9D46	DELTA AIR LINES INC	2/28/2026		0	10489	689127.3
IBKR	'45841N107	US45841N1072	'B1WT4X2	INTERACTIVE BROKERS GRO CL A	2/28/2026		0	7202	512710.38
PODD	'45784P101	US45784P1012	'B1XGNW4	INSULET CORP	2/28/2026		0	1138	280642.18
BK	'064058100	US0640581007	'B1Z77F6	BANK OF NEW YORK MELLON CORP	2/28/2026		0	11276	1342971.6
CME	'12572Q105	US12572Q1058	'2965839	CME GROUP INC	2/28/2026		0	5831	1863004.5
SPX260	'ADI2X0SK8		'	S+P 500 INDEX	2/28/2026	3/20/2026	0	35000	48125
	'912797QN0	US912797QN08	'BSJN9X1	TREASURY BILL	2/28/2026	5/14/2026	0	115000000	114163023.1
	'ADI2WVJH8		'	3 MONTH SOFR OPT MAR27P 97	2/28/2026	3/12/2027	0	1892500	563018.75
	'ADI2XKP92		'	3 MONTH SOFR OPT MAR26C 96.43	2/28/2026	3/13/2026	0	187500	1875
	'ADI2XKPB7		'	3 MONTH SOFR OPT MAR26P 96.43	2/28/2026	3/13/2026	0	187500	16875
	'ADI2XKS73		'	3 MONTH SOFR OPT MAR27P 96.75	2/28/2026	3/12/2027	0	1940000	324950
	'912797QX8	US912797QX89	'BTPGTR5	TREASURY BILL	2/28/2026	6/11/2026	0	154208500	152667989.5
	'ADI2YF545		'	3 MONTH SOFR OPT MAR27C 96.87	2/28/2026	3/12/2027	0	1980000	747450
	'ADI2YF461		'	3 MONTH SOFR OPT JUN26C 96.81	2/28/2026	6/12/2026	0	187500	8906.25
	'ADI2YF4P9		'	3 MONTH SOFR OPT JUN26P 96.81	2/28/2026	6/12/2026	0	187500	60468.75
	'ADI2YF552		'	3 MONTH SOFR OPT MAR27P 96.87	2/28/2026	3/12/2027	0	1980000	455400
	'912797RF6	US912797RF64	'BVMNBH7	TREASURY BILL	2/28/2026	7/9/2026	0	146396100	144529299.4
	'ADI2Z7Q64		'	3 MONTH SOFR OPT JUN26P 96.43	2/28/2026	6/12/2026	0	190000	8075
	'ADI2Z7Q56		'	3 MONTH SOFR OPT JUN26C 96.43	2/28/2026	6/12/2026	0	190000	26600
SPX260	'ADI2YWXX3		'	S+P 500 INDEX	2/28/2026	3/20/2026	0	700	15195.25
	'ADI2Z7Q80		'	3 MONTH SOFR OPT JUN27P 96.75	2/28/2026	6/11/2027	0	1985000	406925
	'ADI2Z7Q72		'	3 MONTH SOFR OPT JUN27C 96.75	2/28/2026	6/11/2027	0	1985000	1007387.5
PSKY	'69932A204	US69932A2042	'BSNMNQ5	PARAMOUNT SKYDANCE CL B	2/28/2026		0	5025	67887.75
	'ADI2ZZZ96		'	3 MONTH SOFR OPT JUN26P 96.75	2/28/2026	6/12/2026	0	195000	52162.5
	'ADI2ZZZB1		'	3 MONTH SOFR OPT JUN27P 97	2/28/2026	6/11/2027	0	2025000	653062.5
	'ADI302N31		'	EURO-BUND FUTURE MAR26	2/28/2026	3/6/2026	0	-18200000	0
	'ADI300014		'	3 MONTH SOFR OPT JUN27C 97	2/28/2026	6/11/2027	0	2025000	769500
	'ADI30L4V8		'	AUST 10Y BOND FUT MAR26	2/28/2026	3/16/2026	0	-53500000	0
Q	'74743L100	US74743L1008	'BW1P234	QNTITY ELECTRONICS INC	2/28/2026		0	3387	429336.12
	'ADI30R6H4		'	3 MONTH SOFR OPT JUN27P 96.87	2/28/2026	6/11/2027	0	2037500	529750
	'ADI30R6J0		'	3 MONTH SOFR OPT SEP26C 96.87	2/28/2026	9/11/2026	0	400000	62000
	'ADI30R6K7		'	3 MONTH SOFR OPT SEP26P 96.87	2/28/2026	9/11/2026	0	400000	101000
	'ADI2ZYLN3		'	3 MONTH SOFR OPT JUN27C 96.87	2/28/2026	6/11/2027	0	2037500	896500
	'912797SC2	US912797SC25	'BRT5B56	TREASURY BILL	2/28/2026	3/26/2026	0	85000000	84794581.35
SPX260	'ADI30PY95		'	S+P 500 INDEX	2/28/2026	3/20/2026	0	-1300	-54080
	'912797SM0	US912797SM07	'BVPWDB9	TREASURY BILL	2/28/2026	4/23/2026	0	165000000	164139739.5
	'ADI34RY55		'	3 MONTH SOFR OPT SEP27C 96.87	2/28/2026	9/10/2027	0	4092500	1984862.5
	'ADI34RY63		'	3 MONTH SOFR OPT SEP26P 96.81	2/28/2026	9/11/2026	0	197500	41968.75
	'ADI34RZ96		'	3 MONTH SOFR OPT SEP26C 96.81	2/28/2026	9/11/2026	0	197500	34562.5
	'ADI34X745		'	JPN 10Y BOND(OSE) MAR26	2/28/2026	3/13/2026	0	3300000000	0
	'ADI3748S2		'	3 MONTH SOFR OPT SEP27C 97	2/28/2026	9/10/2027	0	2090000	883025
AMCR	'G0250X149	JE00BV7DQ550	'BV7DQ55	AMCOR PLC	2/28/2026		0	7465	361529.95
	'ADI37BGN8		'	3 MONTH SOFR OPT DEC26C 96.87	2/28/2026	12/11/2026	0	197500	56781.25
	'912797TD9	US912797TD98	'	TREASURY BILL	2/28/2026	6/18/2026	0.01	72880100	72099693.33
	'ADI3748J2		'	3 MONTH SOFR OPT SEP27P 97	2/28/2026	9/10/2027	0	2090000	762850
	'ADI34T272		'	3 MONTH SOFR OPT SEP27P 96.87	2/28/2026	9/10/2027	0	4092500	1248212.5
	'ADI37KQQ0		'	US LONG BOND(CBT) JUN26	2/28/2026	6/18/2026	0	-2400000	0
	'ADI37KRJ5		'	US 10YR NOTE (CBT)JUN26	2/28/2026	6/18/2026	0	1297800000	0
	'912797TF4	US912797TF47	'BN4G4P7	TREASURY BILL	2/28/2026	7/2/2026	0	73155200	72271207.93
	'ADI37RLL1		'	3 MONTH SOFR OPT DEC26P 96.87	2/28/2026	12/11/2026	0	197500	43450
	'ADI37RNY1		'	US 5YR NOTE (CBT) JUN26	2/28/2026	6/30/2026	0	2700000	0
	'ADI37RNZ8		'	US 2YR NOTE (CBT) JUN26	2/28/2026	6/30/2026	0	17200000	0
	'ADI37YNJ9		'	LONG GILT FUTURE JUN26	2/28/2026	6/26/2026	0	35800000	0
	'912797TP2	US912797TP29	'BV2FL84	TREASURY BILL	2/28/2026	7/23/2026	0	126000000	124232434.2
SPXW26	'ADI38CK42		'	S+P 500 INDEX	2/28/2026	3/2/2026	0	34400	860
	'ADI38CPF2		'	3 MONTH SOFR OPT DEC27P 96.62	2/28/2026	12/10/2027	0	2070000	527850
	'ADI38CPG0		'	3 MONTH SOFR OPT DEC27C 96.62	2/28/2026	12/10/2027	0	2070000	1355850
	'ADI38CQ61		'	3 MONTH SOFR OPT DEC26C 96.81	2/28/2026	12/11/2026	0	197500	62212.5
SPXW26	'ADI38D3L1		'	S+P 500 INDEX	2/28/2026	3/3/2026	0	34500	3450
SPXW26	'ADI38DQC6		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	-4300	-63855
SPXW26	'ADI38DQX0		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	2500	187.5
SPXW26	'ADI38DQD4		'	S+P 500 INDEX	2/28/2026	3/4/2026	0	34500	5175
SPXW26	'ADI38F8H0		'	S+P 500 INDEX	2/28/2026	3/5/2026	0	34800	3480
SPXW26	'ADI38F8J6		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	600	60
SPXW26	'ADI38F223		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	900	315
SPXW26	'ADI38F249		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	35000	5250
SPXW26	'ADI38G698		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	400	30
SPXW26	'ADI38G6M9		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	-3100	-79825
SPXW26	'ADI38G7P1		'	S+P 500 INDEX	2/28/2026	3/6/2026	0	2700	7695
	'ADI2S0GJ0		'	3 MONTH SOFR OPT SEP26P 96.37	2/28/2026	9/11/2026	0	4197500	52468.75
	'ADI2SV9S0		'	3 MONTH SOFR OPT MAR27C 96.75	2/28/2026	3/12/2027	0	1940000	843900
	'ADI2SYZD8		'	3 MONTH SOFR OPT SEP26P 96.12	2/28/2026	9/11/2026	0	2005000	5012.5
	'ADI2SYZF3		'	3 MONTH SOFR OPT SEP26C 96.12	2/28/2026	9/11/2026	0	2005000	1303250
	'ADI2TLPP9		'	3 MONTH SOFR OPT DEC26C 96.12	2/28/2026	12/11/2026	0	2045000	1682012.5
SNDK	'80004C200	US80004C2008	'BSNPZV3	SANDISK CORP	2/28/2026		0	2387	1516604.32
	'ADI2T5ML6		'	S+P500 EMINI FUT MAR26	2/28/2026	3/20/2026	0	40150	0
	'912797PV3	US912797PV33	'BPCQLB8	TREASURY BILL	2/28/2026	3/19/2026	0	120000000	119794900.8
	'ADI2W39Z1		'	3 MONTH SOFR OPT DEC26C 96.62	2/28/2026	12/11/2026	0	1967500	806675
	'ADI2W3B05		'	3 MONTH SOFR OPT DEC26P 96.62	2/28/2026	12/11/2026	0	1967500	186912.5
	'ADI2W39H1		'	3 MONTH SOFR OPT MAR26C 96.5	2/28/2026	3/13/2026	0	175000	1312.5
AZO	'053332102	US0533321024	'2065955	AUTOZONE INC	2/28/2026		0	269	1010251.02
GLW	'219350105	US2193501051	'2224701	CORNING INC	2/28/2026		0	12616	1897194.08
DOV	'260003108	US2600031080	'2278407	DOVER CORP	2/28/2026		0	2218	500159
EFX	'294429105	US2944291051	'2319146	EQUIFAX INC	2/28/2026		0	1979	413531.84
FDX	'31428X106	US31428X1063	'2142784	FEDEX CORP	2/28/2026		0	3510	1358370
FISV	'337738108	US3377381088	'2342034	FISERV INC	2/28/2026		0	8697	541736.13
HAL	'406216101	US4062161017	'2405302	HALLIBURTON CO	2/28/2026		0	13609	489924
HSY	'427866108	US4278661081	'2422806	HERSHEY CO/THE	2/28/2026		0	2396	566126.88
PPG	'693506107	US6935061076	'2698470	PPG INDUSTRIES INC	2/28/2026		0	3629	447346.83
QCOM	'747525103	US7475251036	'2714923	QUALCOMM INC	2/28/2026		0	17318	2465390.48
ROK	'773903109	US7739031091	'2754060	ROCKWELL AUTOMATION INC	2/28/2026		0	1815	739521.75
LUV	'844741108	US8447411088	'2831543	SOUTHWEST AIRLINES CO	2/28/2026		0	8362	411912.12
TJX	'872540109	US8725401090	'2989301	TJX COMPANIES INC	2/28/2026		0	17996	2909233.36
VMC	'929160109	US9291601097	'2931205	VULCAN MATERIALS CO	2/28/2026		0	2137	662470

WY	'962166104	US9621661043	'2958936	WEYERHAEUSER CO	2/28/2026		0	11656	285921.68
KLAC	'482480100	US4824801009	'2480138	KLA CORP	2/28/2026		0	2125	3239668.75
WMB	'969457100	US9694571004	'2967181	WILLIAMS COS INC	2/28/2026		0	19747	1475495.84
VRSN	'92343E102	US92343E1029	'2142922	VERISIGN INC	2/28/2026		0	1349	307491.06
HIG	'416515104	US4165151048	'2476193	HARTFORD INSURANCE GROUP INC	2/28/2026		0	4506	634579.98
EA	'285512109	US2855121099	'2310194	ELECTRONIC ARTS INC	2/28/2026		0	3630	728069.1
AFL	'001055102	US0010551028	'2026361	AFLAC INC	2/28/2026		0	7628	861430.04
JBL	'466313103	US4663131039	'2471789	JABIL INC	2/28/2026		0	1728	457902.72
REG	'758849103	US7588491032	'2726177	REGENCY CENTERS CORP	2/28/2026		0	2662	210298
USB	'902973304	US9029733048	'2736035	US BANCORP	2/28/2026		0	25135	1373879.1
ZBH	'98956P102	US98956P1021	'2783815	ZIMMER BIOMET HOLDINGS INC	2/28/2026		0	3205	315500.2
COR	'03073E105	US03073E1055	'2795393	CENCORA INC	2/28/2026		0	3135	1166658.9
CVX	'166764100	US1667641005	'2838555	CHEVRON CORP	2/28/2026		0	30605	5715789.8
PFJ	'74251V102	US74251V1026	'2803014	PRINCIPAL FINANCIAL GROUP	2/28/2026		0	3233	308492.86
PRU	'744320102	US7443201022	'2819118	PRUDENTIAL FINANCIAL INC	2/28/2026		0	5660	556830.8
CNC	'15135B101	US15135B1017	'2807061	CENTENE CORP	2/28/2026		0	7551	338888.88
MMM	'88579Y101	US88579Y1010	'2595708	3M CO	2/28/2026		0	8590	1420098.8
YUM	'988498101	US9884981013	'2098876	YUM BRANDS INC	2/28/2026		0	4490	755038.4
NFLX	'64110L106	US64110L1061	'2857817	NETFLIX INC	2/28/2026		0	68518	6594172.32
SJM	'832696405	US8326964058	'2951452	JM SMUCKER CO/THE	2/28/2026		0	1725	200013.75
SWKS	'83088M102	US83088M1027	'2961053	SKYWORKS SOLUTIONS INC	2/28/2026		0	2404	143230.32
FGTX	'38141W273	US38141W2733	'B1DRF76	GOLDMAN SACHS FINANCIAL SQUARE	2/28/2026		0	145408043.9	145408043.9
COP	'20825C104	US20825C1045	'2685717	CNOCO PHILLIPS	2/28/2026		0	19982	2267157.72
CNP	'15189T107	US15189T1079	'2440637	CENTERPOINT ENERGY INC	2/28/2026		0	10557	459229.5
WYNN	'983134107	US9831341071	'2963811	WYNN RESORTS LTD	2/28/2026		0	1365	147679.35
CMCSA	'20030N101	US20030N1019	'2044545	COMCAST CORP CLASS A	2/28/2026		0	58770	1819519.2
MO	'02209S103	US02209S1033	'2692632	ALTRIA GROUP INC	2/28/2026		0	27144	1874021.76
CCL	'143658300	PA1436583006	'2523044	CARNIVAL CORP	2/28/2026		0	17558	553954.9
ISRG	'46120E602	US46120E6023	'2871301	INTUITIVE SURGICAL INC	2/28/2026		0	5732	2886119.32
MOH	'60855R100	US60855R1005	'2212706	MOLINA HEALTHCARE INC	2/28/2026		0	831	128015.55
BIIB	'09062X103	US09062X1037	'2455965	BIogen INC	2/28/2026		0	2372	454997.04
NRG	'629377508	US6293775085	'2212922	NRG ENERGY INC	2/28/2026		0	3099	554597.04
	'ADI2TLQ86		'	3 MONTH SOFR OPT DEC26P 96.12	2/28/2026	12/11/2026	0	2045000	20450
	'ADI38CPD7		'	3 MONTH SOFR OPT DEC26P 96.81	2/28/2026	12/11/2026	0	197500	36537.5
	'ADI2VC1K3		'	3 MONTH SOFR OPT DEC26P 96.5	2/28/2026	12/11/2026	0	2015000	110825
	'ADI2W39L2		'	3 MONTH SOFR OPT MAR26P 96.5	2/28/2026	3/13/2026	0	175000	26250
	'ADI2WVJ9C		'	3 MONTH SOFR OPT MAR26C 96.93	2/28/2026	3/13/2026	0	147500	368.75
	'ADI2WVJF2		'	3 MONTH SOFR OPT MAR27C 97	2/28/2026	3/12/2027	0	1892500	610331.25
	'ADI2WVXC3		'	3 MONTH SOFR OPT MAR26P 96.93	2/28/2026	3/13/2026	0	147500	85550
MET	'59156R108	US59156R1086	'2573209	METLIFE INC	2/28/2026		0	8950	645026.5
MGM	'552953101	US5529531015	'2547419	MGM RESORTS INTERNATIONAL	2/28/2026		0	3317	122264.62
SCHW	'808513105	US8085131055	'2779397	SCHWAB (CHARLES) CORP	2/28/2026		0	27009	2571256.8
ADBE	'00724F101	US00724F1012	'2008154	ADOBE INC	2/28/2026		0	6769	1776253.29
HRL	'440452100	US4404521001	'2437264	HORMEL FOODS CORP	2/28/2026		0	4714	120678.4
MKC	'579780206	US5797802064	'2550161	MCCORMICK + CO NON VTG SHRS	2/28/2026		0	4095	290908.8
UNH	'91324P102	US91324P1021	'2917766	UNITEDHEALTH GROUP INC	2/28/2026		0	14648	4295818.96
CPB	'134429109	US1344291091	'2162845	THE CAMPBELL S COMPANY	2/28/2026		0	3177	85620.15
PH	'701094104	US7010941042	'2671501	PARKER HANNIFIN CORP	2/28/2026		0	2040	2058727.2
TSN	'902494103	US9024941034	'2909730	TYSON FOODS INC CL A	2/28/2026		0	4577	297459.23
DHR	'235851102	US2358511028	'2250870	DANAHER CORP	2/28/2026		0	10165	2141155.6
RSG	'760759100	US7607591002	'2262530	REPUBLIC SERVICES INC	2/28/2026		0	3254	745166
AKAM	'00971T101	US00971T1016	'2507457	AKAMAI TECHNOLOGIES INC	2/28/2026		0	2326	228855.14
AVB	'053484101	US0534841012	'2131179	AVALONBAY COMMUNITIES INC	2/28/2026		0	2287	405325.01
SHW	'824348106	US8243481061	'2804211	SHERWIN WILLIAMS CO/THE	2/28/2026		0	3728	1351735.52
BXP	'101121101	US1011211018	'2019479	BXP INC	2/28/2026		0	2383	137213.14
EQR	'29476L107	US29476L1070	'2319157	EQUITY RESIDENTIAL	2/28/2026		0	5599	353912.79
HST	'44107P104	US44107P1049	'2567503	HOST HOTELS + RESORTS INC	2/28/2026		0	10342	202599.78
PSA	'74460D109	US74460D1090	'2852533	PUBLIC STORAGE	2/28/2026		0	2554	784231.24
SPG	'828806109	US8288061091	'2812452	SIMON PROPERTY GROUP INC	2/28/2026		0	5279	1076124.15
	'EUR		'	EURO CURRENCY	2/28/2026		0	-240147.42	-283758.22
APD	'009158106	US0091581068	'2011602	AIR PRODUCTS + CHEMICALS INC	2/28/2026		0	3599	992136.33
ADP	'053015103	US0530151036	'2065308	AUTOMATIC DATA PROCESSING	2/28/2026		0	6540	1401914.4
CAT	'149123101	US1491231015	'2180201	CATERPILLAR INC	2/28/2026		0	7567	5620994.61
CL	'194162103	US1941621039	'2209106	COLGATE PALMOLIVE CO	2/28/2026		0	13034	1292190.76
GIS	'370334104	US3703341046	'2367026	GENERAL MILLS INC	2/28/2026		0	8625	390108.75
ECL	'278865100	US2788651006	'2304227	ECOLAB INC	2/28/2026		0	4122	1271018.7
PAYX	'704326107	US7043261079	'2674458	PAYCHEX INC	2/28/2026		0	5238	490538.7
ROST	'778296103	US7782961038	'2746711	ROSS STORES INC	2/28/2026		0	5259	1081460.76
AVY	'053611109	US0536111091	'2066408	VERY DENNISON CORP	2/28/2026		0	1250	245437.5
BA	'097023105	US0970231058	'2108601	BOEING CO/THE	2/28/2026		0	12662	2880984.86
SLB	'806857108	AN8068571086	'2779201	SLB LTD	2/28/2026		0	24157	1240220.38
AMD	'007903107	US0079031078	'2007849	ADVANCED MICRO DEVICES	2/28/2026		0	26326	5270728.46
IEX	'45167R104	US45167R1041	'2456612	IDEX CORP	2/28/2026		0	1210	253458.7
ADSK	'052769106	US0527691069	'2065159	AUTODESK INC	2/28/2026		0	3444	846776.28
MLM	'573284106	US5732841060	'2572079	MARTIN MARIETTA MATERIALS	2/28/2026		0	975	659655.75
A	'00846U101	US00846U1016	'2520153	AGILENT TECHNOLOGIES INC	2/28/2026		0	4584	556405.92
PCAR	'693718108	US6937181088	'2665861	PACCAR INC	2/28/2026		0	8493	1070882.37
MCHP	'595017104	US5950171042	'2592174	MICROCHIP TECHNOLOGY INC	2/28/2026		0	8739	652278.96
SBUX	'855244109	US8552441094	'2842255	STARBUCKS CORP	2/28/2026		0	18384	1801999.68
RJF	'754730109	US7547301090	'2718992	RAYMOND JAMES FINANCIAL INC	2/28/2026		0	2851	436431.08
VZ	'92343V104	US92343V1044	'2090571	VERIZON COMMUNICATIONS INC	2/28/2026		0	68180	3418545.2
F	'345370860	US3453708600	'2615468	FORD MOTOR CO	2/28/2026		0	63284	891671.56
ON	'682189105	US6821891057	'2583576	ON SEMICONDUCTOR	2/28/2026		0	6507	432585.36
XEL	'98389B100	US98389B1008	'2614807	XCEL ENERGY INC	2/28/2026		0	9565	797338.4
MCO	'615369105	US6153691059	'2252058	MOODY S CORP	2/28/2026		0	2481	1184900.79
STZ	'21036P108	US21036P1084	'2170473	CONSTELLATION BRANDS INC A	2/28/2026		0	2280	359920.8
NDAQ	'631103108	US6311031081	'2965107	NASDAQ INC	2/28/2026		0	7294	638808.52
PWR	'74762E102	US74762E1029	'2150204	QUANTA SERVICES INC	2/28/2026		0	2411	1357585.88
DVA	'23918K108	US23918K1088	'2898087	DAVITA INC	2/28/2026		0	571	89247.3
EXC	'30161N101	US30161N1019	'2670519	EXELON CORP	2/28/2026		0	16337	808191.39
JPM	'46625H100	US46625H1005	'2190385	JPMORGAN CHASE + CO	2/28/2026		0	44019	13218905.7
GPN	'37940X102	US37940X1028	'2712013	GLOBAL PAYMENTS INC	2/28/2026		0	3828	292688.88
ALGN	'016255101	US0162551016	'2679204	ALIGN TECHNOLOGY INC	2/28/2026		0	1079	205117.9
SW	'G8267P108	IE00028FXN24	'BRK49M5	SMURFIT WESTROCK PLC	2/28/2026		0	8444	396952.44
	'ADI2QCGT4		'	3 MONTH SOFR OPT JUN26P 96.62	2/28/2026	6/12/2026	0	2032500	335362.5
	'ADI2RB047		'	3 MONTH SOFR OPT DEC26C 96.5	2/28/2026	12/11/2026	0	2015000	992387.5
SMCI	'86800U302	US86800U3023	'BRC3N73	SUPER MICRO COMPUTER INC	2/28/2026		0	8109	262650.51
BLK	'09290D101	US09290D1019	'BMZBBT7	BLACKROCK INC	2/28/2026		0	2333	2480515.59

TEL	'G87052109	IE000IVNQZ81	'BRC3N84	TE CONNECTIVITY PLC	2/28/2026		0	4757	1094823.55
LRCX	'512807306	US5128073062	'BSML4N7	LAM RESEARCH CORP	2/28/2026		0	20310	4750305.9
	'ADI2QZK43		'	3 MONTH SOFR OPT JUN26P 97	2/28/2026	6/12/2026	0	4190000	2074050
ANET	'040413205	US0404132054	'BL9XPM3	ARISTA NETWORKS INC	2/28/2026		0	16698	2229183
APTV	'G3265R107	JE00BTDN8H13	'BTDN8H1	APTIV PLC	2/28/2026		0	3494	256948.76

**Goldman Sachs Strategic Factor Allocation Fund - Currency Forwards**

Fund Name	Contractual Settlement Date	Broker Name	Currency Bought	Currency Sold	Base Current Value	Unrealized Gain/Loss	Period End Date
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	CAD	48190423.51	-23544.34	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	GBP	81779411.53	-103403.37	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	JPY	45004621.46	-10849.37	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	EUR	USD	38986117.66	346842.68	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	CHF	USD	53255989.73	1645515.52	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	AUD	USD	25752689.91	1614101.05	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	EUR	USD	24271697.04	114754.81	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	CHF	USD	50022823.16	1274611.67	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	JPY	USD	56435760.42	-832378.97	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	AUD	USD	58671160.08	995125.95	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	CAD	USD	55953131.81	-393349.07	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	NZD	USD	123013227.3	-1128100.87	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	GBP	USD	48423438.63	-882448.83	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	EUR	USD	38548470.1	29795.07	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	CHF	USD	66879615.01	-44337.07	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	NZD	36710062.21	-1303050.36	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	GBP	57021867.2	-559756.08	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	AUD	20970759.1	-1520352.81	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	CAD	82425581.27	-1467575.8	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	GBP	40431.48	-414.78	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	GBP	35444932.82	-185890.42	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	NZD	91904226.06	-3786999.87	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	CAD	7043667.26	-38968.93	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	EUR	63257814.69	414136.31	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	AUD	11321505.84	5973.45	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	NZD	12804997.99	-9350.69	2/28/2026
GS STRATEGIC FACTOR ALLOCATION	3/18/2026	MORGAN STANLEY AND CO., LLC	USD	CHF	153757929.7	-113739.39	2/28/2026