Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

As of: *November 30, 2022* *View Date:* *December 2, 2022*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
		Local	3,301,928.430	100.000000	3,301,928.43	100.000000	3,301,928.43	0.00	0.28
		Base		100.000000	3,301,928.43	100.000000	3,301,928.43	0.00	0.28
US DOLLAR Total									
		Local	3,301,928.430		3,301,928.43		3,301,928.43	0.00	0.28
		Base			3,301,928.43		3,301,928.43	0.00	0.28
CASH EQUIVALENT Total									
		Base	3,301,928.430		3,301,928.43		3,301,928.43	0.00	0.28
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	32,948.000	50.443878	1,662,024.89	132.720000	4,372,858.56	2,710,833.67	0.37
		Base		50.443878	1,662,024.89	132.720000	4,372,858.56	2,710,833.67	0.37
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	26,713.000	67.822303	1,811,737.17	90.600000	2,420,197.80	608,460.63	0.21
		Base		67.822303	1,811,737.17	90.600000	2,420,197.80	608,460.63	0.21
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	48,340.000	42.082070	2,034,247.27	89.060000	4,305,160.40	2,270,913.13	0.36
		Base		42.082070	2,034,247.27	89.060000	4,305,160.40	2,270,913.13	0.36
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	60,689.000	15.677565	951,455.76	20.900000	1,268,400.10	316,944.34	0.11
		Base		15.677565	951,455.76	20.900000	1,268,400.10	316,944.34	0.11
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	17,408.000	122.041614	2,124,500.42	188.290000	3,277,752.32	1,153,251.90	0.28
		Base		122.041614	2,124,500.42	188.290000	3,277,752.32	1,153,251.90	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00766T100	AECOM COMMON STOCK USD.01							
	25,563.000	Local	42.284206	1,080,911.15	85.000000	2,172,855.00	1,091,943.85	0.18
		Base	42.284206	1,080,911.15	85.000000	2,172,855.00	1,091,943.85	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,342.000	Local	86.690270	1,763,453.47	160.420000	3,263,263.64	1,499,810.17	0.28
		Base	86.690270	1,763,453.47	160.420000	3,263,263.64	1,499,810.17	0.28
013872106	ALCOA CORP COMMON STOCK USD.01							
	95,746.000	Local	58.980938	5,647,188.86	50.130000	4,799,746.98	-847,441.88	0.41
		Base	58.980938	5,647,188.86	50.130000	4,799,746.98	-847,441.88	0.41
018522300	ALLETE INC COMMON STOCK							
	30,370.000	Local	66.419656	2,017,164.95	66.200000	2,010,494.00	-6,670.95	0.17
		Base	66.419656	2,017,164.95	66.200000	2,010,494.00	-6,670.95	0.17
023436108	AMEDISYS INC COMMON STOCK USD.001							
	17,264.000	Local	133.831950	2,310,474.78	91.090000	1,572,577.76	-737,897.02	0.13
		Base	133.831950	2,310,474.78	91.090000	1,572,577.76	-737,897.02	0.13
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	37,161.000	Local	61.799071	2,296,515.27	142.220000	5,285,037.42	2,988,522.15	0.45
		Base	61.799071	2,296,515.27	142.220000	5,285,037.42	2,988,522.15	0.45
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	53,418.000	Local	24.976003	1,334,168.12	28.020000	1,496,772.36	162,604.24	0.13
		Base	24.976003	1,334,168.12	28.020000	1,496,772.36	162,604.24	0.13
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	229,394.000	Local	17.421204	3,996,319.75	21.670000	4,970,967.98	974,648.23	0.42
		Base	17.421204	3,996,319.75	21.670000	4,970,967.98	974,648.23	0.42
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	149,867.000	Local	33.824284	5,069,143.91	36.550000	5,477,638.85	408,494.94	0.46
		Base	33.824284	5,069,143.91	36.550000	5,477,638.85	408,494.94	0.46
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	178,225.000	Local	7.285784	1,298,508.87	11.330000	2,019,289.25	720,780.38	0.17
		Base	7.285784	1,298,508.87	11.330000	2,019,289.25	720,780.38	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	82,049.000	Local	39.337328	3,227,588.45	38.050000	3,121,964.45	-105,624.00	0.26
		Base	39.337328	3,227,588.45	38.050000	3,121,964.45	-105,624.00	0.26
038336103	APTARGROUP INC COMMON STOCK USD.01							
	34,769.000	Local	61.583154	2,141,184.68	106.140000	3,690,381.66	1,549,196.98	0.31
		Base	61.583154	2,141,184.68	106.140000	3,690,381.66	1,549,196.98	0.31
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	34,149.000	Local	45.148492	1,541,775.87	108.740000	3,713,362.26	2,171,586.39	0.31
		Base	45.148492	1,541,775.87	108.740000	3,713,362.26	2,171,586.39	0.31
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	56,327.000	Local	57.015991	3,211,539.75	32.200000	1,813,729.40	-1,397,810.35	0.15
		Base	57.015991	3,211,539.75	32.200000	1,813,729.40	-1,397,810.35	0.15
044186104	ASHLAND INC COMMON STOCK							
	26,505.000	Local	40.793111	1,081,221.41	111.870000	2,965,114.35	1,883,892.94	0.25
		Base	40.793111	1,081,221.41	111.870000	2,965,114.35	1,883,892.94	0.25
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	79,984.000	Local	18.385449	1,470,541.79	24.600000	1,967,606.40	497,064.61	0.17
		Base	18.385449	1,470,541.79	24.600000	1,967,606.40	497,064.61	0.17
05329W102	AUTONATION INC COMMON STOCK USD.01							
	20,556.000	Local	52.255805	1,074,170.33	123.910000	2,547,093.96	1,472,923.63	0.22
		Base	52.255805	1,074,170.33	123.910000	2,547,093.96	1,472,923.63	0.22
05368V106	AVIENT CORP COMMON STOCK USD.01							
	45,488.000	Local	34.930161	1,588,903.17	34.610000	1,574,339.68	-14,563.49	0.13
		Base	34.930161	1,588,903.17	34.610000	1,574,339.68	-14,563.49	0.13
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	15,347.000	Local	49.121041	753,860.61	223.600000	3,431,589.20	2,677,728.59	0.29
		Base	49.121041	753,860.61	223.600000	3,431,589.20	2,677,728.59	0.29
053807103	AVNET INC COMMON STOCK USD1.0							
	50,377.000	Local	31.035212	1,563,460.85	45.170000	2,275,529.09	712,068.24	0.19
		Base	31.035212	1,563,460.85	45.170000	2,275,529.09	712,068.24	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	35,867.000	Local	74.770176	2,681,781.92	184.030000	6,600,604.01	3,918,822.09	0.56
		Base	74.770176	2,681,781.92	184.030000	6,600,604.01	3,918,822.09	0.56
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	71,936.000	Local	30.508218	2,194,639.16	75.240000	5,412,464.64	3,217,825.48	0.46
		Base	30.508218	2,194,639.16	75.240000	5,412,464.64	3,217,825.48	0.46
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	21,383.000	Local	58.221734	1,244,955.33	80.670000	1,724,966.61	480,011.28	0.15
		Base	58.221734	1,244,955.33	80.670000	1,724,966.61	480,011.28	0.15
06417N103	BANK OZK COMMON STOCK							
	59,179.000	Local	40.453819	2,394,016.56	46.150000	2,731,110.85	337,094.29	0.23
		Base	40.453819	2,394,016.56	46.150000	2,731,110.85	337,094.29	0.23
077454106	BELDEN INC COMMON STOCK USD.01							
	23,161.000	Local	65.482219	1,516,633.67	80.440000	1,863,070.84	346,437.17	0.16
		Base	65.482219	1,516,633.67	80.440000	1,863,070.84	346,437.17	0.16
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	72,075.000	Local	18.762227	1,352,287.52	24.910000	1,795,388.25	443,100.73	0.15
		Base	18.762227	1,352,287.52	24.910000	1,795,388.25	443,100.73	0.15
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	34,632.000	Local	48.741827	1,688,026.94	71.630000	2,480,690.16	792,663.22	0.21
		Base	48.741827	1,688,026.94	71.630000	2,480,690.16	792,663.22	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,704.000	Local	80.326791	1,904,066.25	59.270000	1,404,936.08	-499,130.17	0.12
		Base	80.326791	1,904,066.25	59.270000	1,404,936.08	-499,130.17	0.12
093671105	H+R BLOCK INC COMMON STOCK							
	84,927.000	Local	17.319581	1,470,900.04	43.710000	3,712,159.17	2,241,259.13	0.31
		Base	17.319581	1,470,900.04	43.710000	3,712,159.17	2,241,259.13	0.31
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	5,061.000	Local	332.062154	1,680,566.56	384.370000	1,945,296.57	264,730.01	0.16
		Base	332.062154	1,680,566.56	384.370000	1,945,296.57	264,730.01	0.16

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	43,210.000	35.227922	1,522,198.52	61.330000	2,650,069.30	1,127,870.78	0.22
		Base		35.227922	1,522,198.52	61.330000	2,650,069.30	1,127,870.78	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	38,217.000	38.351247	1,465,669.62	55.740000	2,130,215.58	664,545.96	0.18
		Base		38.351247	1,465,669.62	55.740000	2,130,215.58	664,545.96	0.18
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	25,140.000	76.384986	1,920,318.56	59.750000	1,502,115.00	-418,203.56	0.13
		Base		76.384986	1,920,318.56	59.750000	1,502,115.00	-418,203.56	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	159,466.000	17.578840	2,803,227.27	23.180000	3,696,421.88	893,194.61	0.31
		Base		17.578840	2,803,227.27	23.180000	3,696,421.88	893,194.61	0.31
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	39,921.000	78.962503	3,152,262.09	60.210000	2,403,643.41	-748,618.68	0.20
		Base		78.962503	3,152,262.09	60.210000	2,403,643.41	-748,618.68	0.20
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	53,605.000	82.732017	4,434,849.76	67.410000	3,613,513.05	-821,336.71	0.31
		Base		82.732017	4,434,849.76	67.410000	3,613,513.05	-821,336.71	0.31
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	39,575.000	33.233312	1,315,208.32	74.200000	2,936,465.00	1,621,256.68	0.25
		Base		33.233312	1,315,208.32	74.200000	2,936,465.00	1,621,256.68	0.25
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	83,054.000	37.692935	3,130,549.06	63.930000	5,309,642.22	2,179,093.16	0.45
		Base		37.692935	3,130,549.06	63.930000	5,309,642.22	2,179,093.16	0.45
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	60,876.000	17.389757	1,058,618.83	23.480000	1,429,368.48	370,749.65	0.12
		Base		17.389757	1,058,618.83	23.480000	1,429,368.48	370,749.65	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	100,815.000	10.876658	1,096,530.24	17.370000	1,751,156.55	654,626.31	0.15
		Base		10.876658	1,096,530.24	17.370000	1,751,156.55	654,626.31	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,597.000	737.747917	1,915,931.34	724.290000	1,880,981.13	-34,950.21	0.16
		Base		737.747917	1,915,931.34	724.290000	1,880,981.13	-34,950.21	0.16
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,959.000	35.190068	1,054,259.24	73.620000	2,205,581.58	1,151,322.34	0.19
		Base		35.190068	1,054,259.24	73.620000	2,205,581.58	1,151,322.34	0.19
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,461.000	183.521676	2,286,863.61	312.300000	3,891,570.30	1,604,706.69	0.33
		Base		183.521676	2,286,863.61	312.300000	3,891,570.30	1,604,706.69	0.33
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	97,096.000	25.989364	2,523,463.31	28.840000	2,800,248.64	276,785.33	0.24
		Base		25.989364	2,523,463.31	28.840000	2,800,248.64	276,785.33	0.24
13100M509	CALIX INC COMMON STOCK								
		Local	30,204.000	62.297761	1,881,641.56	71.300000	2,153,545.20	271,903.64	0.18
		Base		62.297761	1,881,641.56	71.300000	2,153,545.20	271,903.64	0.18
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
		Local	73,743.000	30.294882	2,234,035.47	20.950000	1,544,915.85	-689,119.62	0.13
		Base		30.294882	2,234,035.47	20.950000	1,544,915.85	-689,119.62	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	27,524.000	80.854600	2,225,442.00	263.110000	7,241,839.64	5,016,397.64	0.61
		Base		80.854600	2,225,442.00	263.110000	7,241,839.64	5,016,397.64	0.61
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	20,751.000	59.578717	1,236,317.95	73.040000	1,515,653.04	279,335.09	0.13
		Base		59.578717	1,236,317.95	73.040000	1,515,653.04	279,335.09	0.13
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,822.000	117.862685	2,336,274.14	243.020000	4,817,142.44	2,480,868.30	0.41
		Base		117.862685	2,336,274.14	243.020000	4,817,142.44	2,480,868.30	0.41
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	39,603.000	20.688584	819,329.98	46.470000	1,840,351.41	1,021,021.43	0.16
		Base		20.688584	819,329.98	46.470000	1,840,351.41	1,021,021.43	0.16

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	21,333.000	90.568257	1,932,092.62	111.340000	2,375,216.22	443,123.60	0.20
		Base		90.568257	1,932,092.62	111.340000	2,375,216.22	443,123.60	0.20
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	107,989.000	21.720148	2,345,537.05	30.840000	3,330,380.76	984,843.71	0.28
		Base		21.720148	2,345,537.05	30.840000	3,330,380.76	984,843.71	0.28
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,085.000	171.677098	3,276,457.41	142.990000	2,728,964.15	-547,493.26	0.23
		Base		171.677098	3,276,457.41	142.990000	2,728,964.15	-547,493.26	0.23
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,932.000	355.060298	2,816,338.28	520.000000	4,124,640.00	1,308,301.72	0.35
		Base		355.060298	2,816,338.28	520.000000	4,124,640.00	1,308,301.72	0.35
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	82,555.000	22.418400	1,850,751.00	31.050000	2,563,332.75	712,581.75	0.22
		Base		22.418400	1,850,751.00	31.050000	2,563,332.75	712,581.75	0.22
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	15,435.000	106.279728	1,640,427.60	123.220000	1,901,900.70	261,473.10	0.16
		Base		106.279728	1,640,427.60	123.220000	1,901,900.70	261,473.10	0.16
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,653.000	69.345224	1,224,151.24	221.960000	3,918,259.88	2,694,108.64	0.33
		Base		69.345224	1,224,151.24	221.960000	3,918,259.88	2,694,108.64	0.33
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	79,664.000	25.827467	2,057,519.33	44.960000	3,581,693.44	1,524,174.11	0.30
		Base		25.827467	2,057,519.33	44.960000	3,581,693.44	1,524,174.11	0.30
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	29,768.000	59.987282	1,785,701.41	74.710000	2,223,967.28	438,265.87	0.19
		Base		59.987282	1,785,701.41	74.710000	2,223,967.28	438,265.87	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,775.000	50.381009	1,348,951.52	120.000000	3,213,000.00	1,864,048.48	0.27
		Base		50.381009	1,348,951.52	120.000000	3,213,000.00	1,864,048.48	0.27

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	275,276.000	Local	17.276134	4,755,705.14	15.480000	4,261,272.48	-494,432.66	0.36
		Base	17.276134	4,755,705.14	15.480000	4,261,272.48	-494,432.66	0.36
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	2,449.000	Local	445.894173	1,091,994.83	491.800000	1,204,418.20	112,423.37	0.10
		Base	445.894173	1,091,994.83	491.800000	1,204,418.20	112,423.37	0.10
192422103	COGNEX CORP COMMON STOCK USD.002							
	92,272.000	Local	29.361342	2,709,229.77	49.780000	4,593,300.16	1,884,070.39	0.39
		Base	29.361342	2,709,229.77	49.780000	4,593,300.16	1,884,070.39	0.39
19247G107	COHERENT CORP COMMON STOCK							
	68,980.000	Local	39.008661	2,690,817.47	36.670000	2,529,496.60	-161,320.87	0.21
		Base	39.008661	2,690,817.47	36.670000	2,529,496.60	-161,320.87	0.21
194014502	ENOVIS CORP COMMON STOCK USD.001							
	25,348.000	Local	54.310741	1,376,668.66	54.130000	1,372,087.24	-4,581.42	0.12
		Base	54.310741	1,376,668.66	54.130000	1,372,087.24	-4,581.42	0.12
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	18,833.000	Local	93.633553	1,763,400.70	89.590000	1,687,248.47	-76,152.23	0.14
		Base	93.633553	1,763,400.70	89.590000	1,687,248.47	-76,152.23	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	58,051.000	Local	33.706877	1,956,717.93	74.920000	4,349,180.92	2,392,462.99	0.37
		Base	33.706877	1,956,717.93	74.920000	4,349,180.92	2,392,462.99	0.37
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	64,118.000	Local	17.546354	1,125,037.10	49.220000	3,155,887.96	2,030,850.86	0.27
		Base	17.546354	1,125,037.10	49.220000	3,155,887.96	2,030,850.86	0.27
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,844.000	Local	63.851038	1,522,464.14	66.000000	1,573,704.00	51,239.86	0.13
		Base	63.851038	1,522,464.14	66.000000	1,573,704.00	51,239.86	0.13
20602D101	CONCENTRIX CORP COMMON STOCK							
	22,710.000	Local	58.364384	1,325,455.15	122.380000	2,779,249.80	1,453,794.65	0.24
		Base	58.364384	1,325,455.15	122.380000	2,779,249.80	1,453,794.65	0.24

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	28,859.000	Local	160.858168	4,642,205.87	87.610000	2,528,336.99	-2,113,868.88	0.21
		Base	160.858168	4,642,205.87	87.610000	2,528,336.99	-2,113,868.88	0.21
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	59,825.000	Local	29.895121	1,788,475.62	27.770000	1,661,340.25	-127,135.37	0.14
		Base	29.895121	1,788,475.62	27.770000	1,661,340.25	-127,135.37	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	192,024.000	Local	4.407705	846,385.08	7.870000	1,511,228.88	664,843.80	0.13
		Base	4.407705	846,385.08	7.870000	1,511,228.88	664,843.80	0.13
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	80,584.000	Local	36.808839	2,966,203.50	26.380000	2,125,805.92	-840,397.58	0.18
		Base	36.808839	2,966,203.50	26.380000	2,125,805.92	-840,397.58	0.18
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,127.000	Local	141.687617	1,718,245.73	114.800000	1,392,179.60	-326,066.13	0.12
		Base	141.687617	1,718,245.73	114.800000	1,392,179.60	-326,066.13	0.12
224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0							
	25,374.000	Local	48.997080	1,243,251.92	105.940000	2,688,121.56	1,444,869.64	0.23
		Base	48.997080	1,243,251.92	105.940000	2,688,121.56	1,444,869.64	0.23
227046109	CROCS INC COMMON STOCK USD.001							
	32,807.000	Local	104.079231	3,414,527.33	101.000000	3,313,507.00	-101,020.33	0.28
		Base	104.079231	3,414,527.33	101.000000	3,313,507.00	-101,020.33	0.28
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	34,125.000	Local	79.463616	2,711,695.89	145.070000	4,950,513.75	2,238,817.86	0.42
		Base	79.463616	2,711,695.89	145.070000	4,950,513.75	2,238,817.86	0.42
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	20,432.000	Local	83.856568	1,713,357.39	176.650000	3,609,312.80	1,895,955.41	0.31
		Base	83.856568	1,713,357.39	176.650000	3,609,312.80	1,895,955.41	0.31
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	51,476.000	Local	41.650123	2,143,981.73	60.330000	3,105,547.08	961,565.35	0.26
		Base	41.650123	2,143,981.73	60.330000	3,105,547.08	961,565.35	0.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235825205	DANA INC COMMON STOCK USD.01							
	67,893.000	Local	19.284635	1,309,291.70	17.610000	1,195,595.73	-113,695.97	0.10
		Base	19.284635	1,309,291.70	17.610000	1,195,595.73	-113,695.97	0.10
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	85,341.000	Local	32.104537	2,739,833.27	71.830000	6,130,044.03	3,390,210.76	0.52
		Base	32.104537	2,739,833.27	71.830000	6,130,044.03	3,390,210.76	0.52
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,118.000	Local	97.104006	1,370,914.36	398.880000	5,631,387.84	4,260,473.48	0.48
		Base	97.104006	1,370,914.36	398.880000	5,631,387.84	4,260,473.48	0.48
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,283.000	Local	37.482307	1,135,076.71	119.580000	3,621,241.14	2,486,164.43	0.31
		Base	37.482307	1,135,076.71	119.580000	3,621,241.14	2,486,164.43	0.31
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	65,750.000	Local	32.068110	2,108,478.24	60.920000	4,005,490.00	1,897,011.76	0.34
		Base	32.068110	2,108,478.24	60.920000	4,005,490.00	1,897,011.76	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	93,542.000	Local	31.511683	2,947,665.88	17.320000	1,620,147.44	-1,327,518.44	0.14
		Base	31.511683	2,947,665.88	17.320000	1,620,147.44	-1,327,518.44	0.14
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	15,726.000	Local	78.572269	1,235,627.51	91.140000	1,433,267.64	197,640.13	0.12
		Base	78.572269	1,235,627.51	91.140000	1,433,267.64	197,640.13	0.12
268150109	DYNATRACE INC COMMON STOCK USD.001							
	107,034.000	Local	34.187690	3,659,245.25	38.750000	4,147,567.50	488,322.25	0.35
		Base	34.187690	3,659,245.25	38.750000	4,147,567.50	488,322.25	0.35
26884U109	EPR PROPERTIES REIT USD.01							
	39,919.000	Local	54.497752	2,175,495.77	41.610000	1,661,029.59	-514,466.18	0.14
		Base	54.497752	2,175,495.77	41.610000	1,661,029.59	-514,466.18	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	20,054.000	Local	75.741956	1,518,929.18	136.340000	2,734,162.36	1,215,233.18	0.23
		Base	75.741956	1,518,929.18	136.340000	2,734,162.36	1,215,233.18	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	74,988.000	30.489340	2,286,334.62	70.210000	5,264,907.48	2,978,572.86	0.45
		Base		30.489340	2,286,334.62	70.210000	5,264,907.48	2,978,572.86	0.45
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	23,183.000	124.757088	2,892,243.58	155.240000	3,598,928.92	706,685.34	0.30
		Base		124.757088	2,892,243.58	155.240000	3,598,928.92	706,685.34	0.30
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	26,260.000	58.453665	1,534,993.24	154.900000	4,067,674.00	2,532,680.76	0.34
		Base		58.453665	1,534,993.24	154.900000	4,067,674.00	2,532,680.76	0.34
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK								
		Local	15,399.000	185.044460	2,849,499.64	230.500000	3,549,469.50	699,969.86	0.30
		Base		185.044460	2,849,499.64	230.500000	3,549,469.50	699,969.86	0.30
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	53,096.000	38.501464	2,044,273.73	58.480000	3,105,054.08	1,060,780.35	0.26
		Base		38.501464	2,044,273.73	58.480000	3,105,054.08	1,060,780.35	0.26
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	35,263.000	30.221912	1,065,715.30	34.090000	1,202,115.67	136,400.37	0.10
		Base		30.221912	1,065,715.30	34.090000	1,202,115.67	136,400.37	0.10
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,636.000	66.242411	1,433,220.80	75.580000	1,635,248.88	202,028.08	0.14
		Base		66.242411	1,433,220.80	75.580000	1,635,248.88	202,028.08	0.14
29404K106	ENVESTNET INC COMMON STOCK								
		Local	29,373.000	77.829462	2,286,084.80	59.020000	1,733,594.46	-552,490.34	0.15
		Base		77.829462	2,286,084.80	59.020000	1,733,594.46	-552,490.34	0.15
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
		Local	86,947.000	43.256248	3,761,000.98	34.120000	2,966,631.64	-794,369.34	0.25
		Base		43.256248	3,761,000.98	34.120000	2,966,631.64	-794,369.34	0.25
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		Local	230,301.000	13.214421	3,043,294.45	8.390000	1,932,225.39	-1,111,069.06	0.16
		Base		13.214421	3,043,294.45	8.390000	1,932,225.39	-1,111,069.06	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29605J106	ESAB CORP COMMON STOCK USD.001							
	24,283.000	Local	45.365246	1,101,604.26	47.340000	1,149,557.22	47,952.96	0.10
		Base	45.365246	1,101,604.26	47.340000	1,149,557.22	47,952.96	0.10
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	126,905.000	Local	28.807658	3,655,835.82	48.240000	6,121,897.20	2,466,061.38	0.52
		Base	28.807658	3,655,835.82	48.240000	6,121,897.20	2,466,061.38	0.52
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	25,065.000	Local	129.505236	3,246,048.73	92.950000	2,329,791.75	-916,256.98	0.20
		Base	129.505236	3,246,048.73	92.950000	2,329,791.75	-916,256.98	0.20
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,164.000	Local	83.374802	1,597,794.70	115.180000	2,207,309.52	609,514.82	0.19
		Base	83.374802	1,597,794.70	115.180000	2,207,309.52	609,514.82	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	171,260.000	Local	20.698104	3,544,757.36	17.080000	2,925,120.80	-619,636.56	0.25
		Base	20.698104	3,544,757.36	17.080000	2,925,120.80	-619,636.56	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	17,594.000	Local	150.115083	2,641,124.77	187.200000	3,293,596.80	652,472.03	0.28
		Base	150.115083	2,641,124.77	187.200000	3,293,596.80	652,472.03	0.28
302520101	FNB CORP COMMON STOCK USD.01							
	186,641.000	Local	12.166004	2,270,675.24	14.100000	2,631,638.10	360,962.86	0.22
		Base	12.166004	2,270,675.24	14.100000	2,631,638.10	360,962.86	0.22
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,380.000	Local	115.817410	2,128,723.99	172.820000	3,176,431.60	1,047,707.61	0.27
		Base	115.817410	2,128,723.99	172.820000	3,176,431.60	1,047,707.61	0.27
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,438.000	Local	114.768568	1,542,260.02	619.720000	8,327,797.36	6,785,537.34	0.71
		Base	114.768568	1,542,260.02	619.720000	8,327,797.36	6,785,537.34	0.71
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,060.000	Local	23.960610	1,079,665.07	37.960000	1,710,477.60	630,812.53	0.14
		Base	23.960610	1,079,665.07	37.960000	1,710,477.60	630,812.53	0.14

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	55,429.000	Local	27.440416	1,520,994.81	54.650000	3,029,194.85	1,508,200.04	0.26
		Base	27.440416	1,520,994.81	54.650000	3,029,194.85	1,508,200.04	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,026.000	Local	29.105075	2,009,006.94	36.950000	2,550,510.70	541,503.76	0.22
		Base	29.105075	2,009,006.94	36.950000	2,550,510.70	541,503.76	0.22
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	285,552.000	Local	12.599675	3,597,862.45	24.850000	7,095,967.20	3,498,104.75	0.60
		Base	12.599675	3,597,862.45	24.850000	7,095,967.20	3,498,104.75	0.60
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	70,280.000	Local	29.264881	2,056,735.81	50.550000	3,552,654.00	1,495,918.19	0.30
		Base	29.264881	2,056,735.81	50.550000	3,552,654.00	1,495,918.19	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	52,753.000	Local	51.096103	2,695,472.74	172.530000	9,101,475.09	6,406,002.35	0.77
		Base	51.096103	2,695,472.74	172.530000	9,101,475.09	6,406,002.35	0.77
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	39,785.000	Local	81.271638	3,233,392.11	93.860000	3,734,220.10	500,827.99	0.32
		Base	81.271638	3,233,392.11	93.860000	3,734,220.10	500,827.99	0.32
33829M101	FIVE BELOW COMMON STOCK USD.01							
	29,529.000	Local	85.257448	2,517,567.17	160.860000	4,750,034.94	2,232,467.77	0.40
		Base	85.257448	2,517,567.17	160.860000	4,750,034.94	2,232,467.77	0.40
343412102	FLUOR CORP COMMON STOCK USD.01							
	75,608.000	Local	27.785614	2,100,814.71	33.610000	2,541,184.88	440,370.17	0.22
		Base	27.785614	2,100,814.71	33.610000	2,541,184.88	440,370.17	0.22
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	102,680.000	Local	16.392649	1,683,197.15	30.050000	3,085,534.00	1,402,336.85	0.26
		Base	16.392649	1,683,197.15	30.050000	3,085,534.00	1,402,336.85	0.26
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	69,547.000	Local	39.108863	2,719,904.08	31.360000	2,180,993.92	-538,910.16	0.18
		Base	39.108863	2,719,904.08	31.360000	2,180,993.92	-538,910.16	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	42,749.000	35.822660	1,531,382.91	39.800000	1,701,410.20	170,027.29	0.14
		Base		35.822660	1,531,382.91	39.800000	1,701,410.20	170,027.29	0.14
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	22,490.000	77.052099	1,732,901.70	106.100000	2,386,189.00	653,287.30	0.20
		Base		77.052099	1,732,901.70	106.100000	2,386,189.00	653,287.30	0.20
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25								
		Local	118,634.000	22.302178	2,645,796.54	25.770000	3,057,198.18	411,401.64	0.26
		Base		22.302178	2,645,796.54	25.770000	3,057,198.18	411,401.64	0.26
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	89,058.000	11.463824	1,020,945.21	18.590000	1,655,588.22	634,643.01	0.14
		Base		11.463824	1,020,945.21	18.590000	1,655,588.22	634,643.01	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	18,785.000	45.134995	847,860.89	112.750000	2,118,008.75	1,270,147.86	0.18
		Base		45.134995	847,860.89	112.750000	2,118,008.75	1,270,147.86	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01								
		Local	63,120.000	31.527812	1,990,035.49	46.860000	2,957,803.20	967,767.71	0.25
		Base		31.527812	1,990,035.49	46.860000	2,957,803.20	967,767.71	0.25
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	134,498.000	52.291817	7,033,144.84	26.210000	3,525,192.58	-3,507,952.26	0.30
		Base		52.291817	7,033,144.84	26.210000	3,525,192.58	-3,507,952.26	0.30
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	113,570.000	15.368631	1,745,415.38	14.540000	1,651,307.80	-94,107.58	0.14
		Base		15.368631	1,745,415.38	14.540000	1,651,307.80	-94,107.58	0.14
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	125,122.000	14.395711	1,801,220.20	28.900000	3,616,025.80	1,814,805.60	0.31
		Base		14.395711	1,801,220.20	28.900000	3,616,025.80	1,814,805.60	0.31
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	58,943.000	38.227102	2,253,220.09	57.900000	3,412,799.70	1,159,579.61	0.29
		Base		38.227102	2,253,220.09	57.900000	3,412,799.70	1,159,579.61	0.29

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	40,995.000	Local	33.975691	1,392,833.46	73.890000	3,029,120.55	1,636,287.09	0.26
		Base	33.975691	1,392,833.46	73.890000	3,029,120.55	1,636,287.09	0.26
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	150,491.000	Local	17.227019	2,592,511.33	11.220000	1,688,509.02	-904,002.31	0.14
		Base	17.227019	2,592,511.33	11.220000	1,688,509.02	-904,002.31	0.14
384109104	GRACO INC COMMON STOCK USD1.0							
	89,994.000	Local	23.693736	2,132,294.12	69.970000	6,296,880.18	4,164,586.06	0.53
		Base	23.693736	2,132,294.12	69.970000	6,296,880.18	4,164,586.06	0.53
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,064.000	Local	457.060979	943,373.86	643.680000	1,328,555.52	385,181.66	0.11
		Base	457.060979	943,373.86	643.680000	1,328,555.52	385,181.66	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	17,009.000	Local	93.053264	1,582,742.96	113.070000	1,923,207.63	340,464.67	0.16
		Base	93.053264	1,582,742.96	113.070000	1,923,207.63	340,464.67	0.16
397624107	GREIF INC CL A COMMON STOCK							
	14,170.000	Local	50.362233	713,632.84	70.310000	996,292.70	282,659.86	0.08
		Base	50.362233	713,632.84	70.310000	996,292.70	282,659.86	0.08
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	46,938.000	Local	38.257367	1,795,724.31	30.270000	1,420,813.26	-374,911.05	0.12
		Base	38.257367	1,795,724.31	30.270000	1,420,813.26	-374,911.05	0.12
403949100	HF SINCLAIR CORP COMMON STOCK							
	77,312.000	Local	35.117585	2,715,010.72	62.340000	4,819,630.08	2,104,619.36	0.41
		Base	35.117585	2,715,010.72	62.340000	4,819,630.08	2,104,619.36	0.41
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	27,308.000	Local	91.776090	2,506,221.47	85.310000	2,329,645.48	-176,575.99	0.20
		Base	91.776090	2,506,221.47	85.310000	2,329,645.48	-176,575.99	0.20
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	73,318.000	Local	42.680301	3,129,234.32	57.260000	4,198,188.68	1,068,954.36	0.36
		Base	42.680301	3,129,234.32	57.260000	4,198,188.68	1,068,954.36	0.36

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	45,613.000	Local	33.690719	1,536,734.77	54.840000	2,501,416.92	964,682.15	0.21
		Base	33.690719	1,536,734.77	54.840000	2,501,416.92	964,682.15	0.21
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	185,686.000	Local	16.311656	3,028,846.21	6.720000	1,247,809.92	-1,781,036.29	0.11
		Base	16.311656	3,028,846.21	6.720000	1,247,809.92	-1,781,036.29	0.11
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,962.000	Local	68.525166	1,299,374.19	147.300000	2,793,102.60	1,493,728.41	0.24
		Base	68.525166	1,299,374.19	147.300000	2,793,102.60	1,493,728.41	0.24
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	70,779.000	Local	24.510161	1,734,804.71	47.130000	3,335,814.27	1,601,009.56	0.28
		Base	24.510161	1,734,804.71	47.130000	3,335,814.27	1,601,009.56	0.28
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	58,253.000	Local	29.283424	1,705,847.29	41.080000	2,393,033.24	687,185.95	0.20
		Base	29.283424	1,705,847.29	41.080000	2,393,033.24	687,185.95	0.20
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	44,896.000	Local	80.399893	3,609,633.58	63.480000	2,849,998.08	-759,635.50	0.24
		Base	80.399893	3,609,633.58	63.480000	2,849,998.08	-759,635.50	0.24
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	202,506.000	Local	26.742735	5,415,564.30	20.530000	4,157,448.18	-1,258,116.12	0.35
		Base	26.742735	5,415,564.30	20.530000	4,157,448.18	-1,258,116.12	0.35
428291108	HEXCEL CORP COMMON STOCK USD.01							
	44,754.000	Local	43.204498	1,933,574.10	59.950000	2,683,002.30	749,428.20	0.23
		Base	43.204498	1,933,574.10	59.950000	2,683,002.30	749,428.20	0.23
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	55,973.000	Local	35.346638	1,978,457.37	29.800000	1,667,995.40	-310,461.97	0.14
		Base	35.346638	1,978,457.37	29.800000	1,667,995.40	-310,461.97	0.14
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	101,485.000	Local	21.462917	2,178,164.12	25.450000	2,582,793.25	404,629.13	0.22
		Base	21.462917	2,178,164.12	25.450000	2,582,793.25	404,629.13	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
443510607	HUBBELL INC COMMON STOCK USD.01							
	28,564.000	Local	84.272446	2,407,158.16	254.060000	7,256,969.84	4,849,811.68	0.61
		Base	84.272446	2,407,158.16	254.060000	7,256,969.84	4,849,811.68	0.61
449253103	IAA INC COMMON STOCK USD.01							
	71,172.000	Local	50.729300	3,610,505.77	37.370000	2,659,697.64	-950,808.13	0.23
		Base	50.729300	3,610,505.77	37.370000	2,659,697.64	-950,808.13	0.23
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,683.000	Local	226.842331	2,423,356.62	159.230000	1,701,054.09	-722,302.53	0.14
		Base	226.842331	2,423,356.62	159.230000	1,701,054.09	-722,302.53	0.14
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	17,634.000	Local	93.184186	1,643,209.93	91.030000	1,605,223.02	-37,986.91	0.14
		Base	93.184186	1,643,209.93	91.030000	1,605,223.02	-37,986.91	0.14
45073V108	ITT INC COMMON STOCK USD1.0							
	44,008.000	Local	32.405231	1,426,089.40	84.520000	3,719,556.16	2,293,466.76	0.32
		Base	32.405231	1,426,089.40	84.520000	3,719,556.16	2,293,466.76	0.32
451107106	IDACORP INC COMMON STOCK							
	26,905.000	Local	55.853999	1,502,751.84	110.530000	2,973,809.65	1,471,057.81	0.25
		Base	55.853999	1,502,751.84	110.530000	2,973,809.65	1,471,057.81	0.25
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	25,570.000	Local	71.661588	1,832,386.80	73.580000	1,881,440.60	49,053.80	0.16
		Base	71.661588	1,832,386.80	73.580000	1,881,440.60	49,053.80	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	118,041.000	Local	22.112763	2,610,212.70	18.120000	2,138,902.92	-471,309.78	0.18
		Base	22.112763	2,610,212.70	18.120000	2,138,902.92	-471,309.78	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,033.000	Local	92.043685	1,751,867.45	78.270000	1,489,712.91	-262,154.54	0.13
		Base	92.043685	1,751,867.45	78.270000	1,489,712.91	-262,154.54	0.13
457187102	INGREDION INC COMMON STOCK USD.01							
	34,866.000	Local	56.793374	1,980,157.77	97.970000	3,415,822.02	1,435,664.25	0.29
		Base	56.793374	1,980,157.77	97.970000	3,415,822.02	1,435,664.25	0.29

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	19,021.000	Local	92.189010	1,753,527.16	118.550000	2,254,939.55	501,412.39	0.19
		Base	92.189010	1,753,527.16	118.550000	2,254,939.55	501,412.39	0.19
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	38,659.000	Local	60.039583	2,321,070.22	54.940000	2,123,925.46	-197,144.76	0.18
		Base	60.039583	2,321,070.22	54.940000	2,123,925.46	-197,144.76	0.18
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	54,728.000	Local	58.853700	3,220,945.27	80.300000	4,394,658.40	1,173,713.13	0.37
		Base	58.853700	3,220,945.27	80.300000	4,394,658.40	1,173,713.13	0.37
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,153.000	Local	24.546416	691,055.24	52.680000	1,483,100.04	792,044.80	0.13
		Base	24.546416	691,055.24	52.680000	1,483,100.04	792,044.80	0.13
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	67,568.000	Local	40.341685	2,725,806.94	53.100000	3,587,860.80	862,053.86	0.30
		Base	40.341685	2,725,806.94	53.100000	3,587,860.80	862,053.86	0.30
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	52,959.000	Local	34.939256	1,850,348.07	20.610000	1,091,484.99	-758,863.08	0.09
		Base	34.939256	1,850,348.07	20.610000	1,091,484.99	-758,863.08	0.09
466313103	JABIL INC COMMON STOCK USD.001							
	73,129.000	Local	28.747353	2,102,265.15	72.190000	5,279,182.51	3,176,917.36	0.45
		Base	28.747353	2,102,265.15	72.190000	5,279,182.51	3,176,917.36	0.45
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	98,958.000	Local	18.981782	1,878,399.21	37.990000	3,759,414.42	1,881,015.21	0.32
		Base	18.981782	1,878,399.21	37.990000	3,759,414.42	1,881,015.21	0.32
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	172,336.000	Local	12.032028	2,073,551.50	7.960000	1,371,794.56	-701,756.94	0.12
		Base	12.032028	2,073,551.50	7.960000	1,371,794.56	-701,756.94	0.12
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	25,499.000	Local	104.463834	2,663,723.30	168.170000	4,288,166.83	1,624,443.53	0.36
		Base	104.463834	2,663,723.30	168.170000	4,288,166.83	1,624,443.53	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	25,112.000	Local	74.523049	1,871,422.80	92.260000	2,316,833.12	445,410.32	0.20
		Base	74.523049	1,871,422.80	92.260000	2,316,833.12	445,410.32	0.20
48242W106	KBR INC COMMON STOCK USD.001							
	73,991.000	Local	27.326684	2,021,928.69	51.670000	3,823,114.97	1,801,186.28	0.32
		Base	27.326684	2,021,928.69	51.670000	3,823,114.97	1,801,186.28	0.32
48666K109	KB HOME COMMON STOCK USD1.0							
	44,957.000	Local	18.061933	812,010.33	31.390000	1,411,200.23	599,189.90	0.12
		Base	18.061933	812,010.33	31.390000	1,411,200.23	599,189.90	0.12
488401100	KEMPER CORP COMMON STOCK USD.1							
	33,978.000	Local	45.043091	1,530,474.14	56.920000	1,934,027.76	403,553.62	0.16
		Base	45.043091	1,530,474.14	56.920000	1,934,027.76	403,553.62	0.16
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	43,284.000	Local	29.102064	1,259,653.75	26.420000	1,143,563.28	-116,090.47	0.10
		Base	29.102064	1,259,653.75	26.420000	1,143,563.28	-116,090.47	0.10
49427F108	KILROY REALTY CORP REIT USD.01							
	55,973.000	Local	60.300968	3,375,226.10	43.220000	2,419,153.06	-956,073.04	0.20
		Base	60.300968	3,375,226.10	43.220000	2,419,153.06	-956,073.04	0.20
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	11,457.000	Local	201.892654	2,313,084.14	308.210000	3,531,161.97	1,218,077.83	0.30
		Base	201.892654	2,313,084.14	308.210000	3,531,161.97	1,218,077.83	0.30
497266106	KIRBY CORP COMMON STOCK USD.1							
	31,875.000	Local	55.144935	1,757,744.79	69.790000	2,224,556.25	466,811.46	0.19
		Base	55.144935	1,757,744.79	69.790000	2,224,556.25	466,811.46	0.19
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	116,600.000	Local	22.005868	2,565,884.17	22.800000	2,658,480.00	92,595.83	0.23
		Base	22.005868	2,565,884.17	22.800000	2,658,480.00	92,595.83	0.23
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	85,496.000	Local	43.462604	3,715,878.77	55.430000	4,739,043.28	1,023,164.51	0.40
		Base	43.462604	3,715,878.77	55.430000	4,739,043.28	1,023,164.51	0.40

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
500255104	KOHLS CORP COMMON STOCK USD.01							
	68,359.000	Local	21.534709	1,472,091.19	32.080000	2,192,956.72	720,865.53	0.19
		Base	21.534709	1,472,091.19	32.080000	2,192,956.72	720,865.53	0.19
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	108,603.000	Local	16.839510	1,828,821.28	11.710000	1,271,741.13	-557,080.15	0.11
		Base	16.839510	1,828,821.28	11.710000	1,271,741.13	-557,080.15	0.11
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,511.000	Local	129.804485	2,143,201.86	163.410000	2,698,062.51	554,860.65	0.23
		Base	129.804485	2,143,201.86	163.410000	2,698,062.51	554,860.65	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	46,357.000	Local	49.386773	2,289,422.62	100.140000	4,642,189.98	2,352,767.36	0.39
		Base	49.386773	2,289,422.62	100.140000	4,642,189.98	2,352,767.36	0.39
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,545.000	Local	84.207266	887,965.62	207.140000	2,184,291.30	1,296,325.68	0.19
		Base	84.207266	887,965.62	207.140000	2,184,291.30	1,296,325.68	0.19
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,384.000	Local	64.418033	1,248,679.15	172.980000	3,353,044.32	2,104,365.17	0.28
		Base	64.418033	1,248,679.15	172.980000	3,353,044.32	2,104,365.17	0.28
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	36,580.000	Local	66.040000	2,415,743.20	62.080000	2,270,886.40	-144,856.80	0.19
		Base	66.040000	2,415,743.20	62.080000	2,270,886.40	-144,856.80	0.19
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	73,072.000	Local	56.815694	4,151,636.36	72.830000	5,321,833.76	1,170,197.40	0.45
		Base	56.815694	4,151,636.36	72.830000	5,321,833.76	1,170,197.40	0.45
521865204	LEAR CORP COMMON STOCK USD.01							
	31,595.000	Local	135.312468	4,275,197.43	144.240000	4,557,262.80	282,065.37	0.39
		Base	135.312468	4,275,197.43	144.240000	4,557,262.80	282,065.37	0.39
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	70,572.000	Local	40.350528	2,847,617.48	35.610000	2,513,068.92	-334,548.56	0.21
		Base	40.350528	2,847,617.48	35.610000	2,513,068.92	-334,548.56	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	17,157.000	Local	95.377625	1,636,393.92	260.430000	4,468,197.51	2,831,803.59	0.38
		Base	95.377625	1,636,393.92	260.430000	4,468,197.51	2,831,803.59	0.38
53223X107	LIFE STORAGE INC REIT USD.01							
	44,905.000	Local	78.041281	3,504,443.73	107.490000	4,826,838.45	1,322,394.72	0.41
		Base	78.041281	3,504,443.73	107.490000	4,826,838.45	1,322,394.72	0.41
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,821.000	Local	52.769894	1,626,420.90	147.880000	4,557,809.48	2,931,388.58	0.39
		Base	52.769894	1,626,420.90	147.880000	4,557,809.48	2,931,388.58	0.39
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,402.000	Local	294.644471	707,736.02	239.310000	574,822.62	-132,913.40	0.05
		Base	294.644471	707,736.02	239.310000	574,822.62	-132,913.40	0.05
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,173.000	Local	166.130573	2,188,438.04	246.500000	3,247,144.50	1,058,706.46	0.28
		Base	166.130573	2,188,438.04	246.500000	3,247,144.50	1,058,706.46	0.28
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	39,310.000	Local	17.109903	672,590.29	63.800000	2,507,978.00	1,835,387.71	0.21
		Base	17.109903	672,590.29	63.800000	2,507,978.00	1,835,387.71	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,718.000	Local	61.617983	2,262,489.10	54.940000	2,017,286.92	-245,202.18	0.17
		Base	61.617983	2,262,489.10	54.940000	2,017,286.92	-245,202.18	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	108,211.000	Local	22.056956	2,386,805.31	31.490000	3,407,564.39	1,020,759.08	0.29
		Base	22.056956	2,386,805.31	31.490000	3,407,564.39	1,020,759.08	0.29
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	161,473.000	Local	12.612892	2,036,641.46	13.730000	2,217,024.29	180,382.83	0.19
		Base	12.612892	2,036,641.46	13.730000	2,217,024.29	180,382.83	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,429.000	Local	103.688979	3,155,151.93	83.860000	2,551,775.94	-603,375.99	0.22
		Base	103.688979	3,155,151.93	83.860000	2,551,775.94	-603,375.99	0.22

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	49,124.000	Local	27.980305	1,374,504.51	33.250000	1,633,373.00	258,868.49	0.14
		Base	27.980305	1,374,504.51	33.250000	1,633,373.00	258,868.49	0.14
553498106	MSA SAFETY INC COMMON STOCK							
	19,571.000	Local	59.560767	1,165,663.77	141.010000	2,759,706.71	1,594,042.94	0.23
		Base	59.560767	1,165,663.77	141.010000	2,759,706.71	1,594,042.94	0.23
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,187.000	Local	66.142504	1,665,931.25	85.830000	2,161,800.21	495,868.96	0.18
		Base	66.142504	1,665,931.25	85.830000	2,161,800.21	495,868.96	0.18
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	27,191.000	Local	58.387137	1,587,604.65	68.690000	1,867,749.79	280,145.14	0.16
		Base	58.387137	1,587,604.65	68.690000	1,867,749.79	280,145.14	0.16
554382101	MACERICH CO/THE REIT USD.01							
	117,540.000	Local	20.733644	2,437,032.51	12.700000	1,492,758.00	-944,274.51	0.13
		Base	20.733644	2,437,032.51	12.700000	1,492,758.00	-944,274.51	0.13
55616P104	MACY S INC COMMON STOCK USD.01							
	143,536.000	Local	26.309282	3,776,329.05	23.500000	3,373,096.00	-403,233.05	0.29
		Base	26.309282	3,776,329.05	23.500000	3,373,096.00	-403,233.05	0.29
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	33,375.000	Local	64.701901	2,159,425.96	125.940000	4,203,247.50	2,043,821.54	0.36
		Base	64.701901	2,159,425.96	125.940000	4,203,247.50	2,043,821.54	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	27,534.000	Local	57.518386	1,583,711.24	87.520000	2,409,775.68	826,064.44	0.20
		Base	57.518386	1,583,711.24	87.520000	2,409,775.68	826,064.44	0.20
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,906.000	Local	114.788834	2,399,775.37	148.980000	3,114,575.88	714,800.51	0.26
		Base	114.788834	2,399,775.37	148.980000	3,114,575.88	714,800.51	0.26
574795100	MASIMO CORP COMMON STOCK USD.001							
	25,717.000	Local	113.693327	2,923,851.29	144.940000	3,727,421.98	803,570.69	0.32
		Base	113.693327	2,923,851.29	144.940000	3,727,421.98	803,570.69	0.32

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576323109	MASTEC INC COMMON STOCK USD.1							
	31,371.000	Local	50.342924	1,579,307.88	90.830000	2,849,427.93	1,270,120.05	0.24
		Base	50.342924	1,579,307.88	90.830000	2,849,427.93	1,270,120.05	0.24
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	6,399.000	Local	54.402804	348,123.54	66.360000	424,637.64	76,514.10	0.04
		Base	54.402804	348,123.54	66.360000	424,637.64	76,514.10	0.04
577081102	MATTEL INC COMMON STOCK USD1.0							
	187,981.000	Local	12.031957	2,261,779.25	18.230000	3,426,893.63	1,165,114.38	0.29
		Base	12.031957	2,261,779.25	18.230000	3,426,893.63	1,165,114.38	0.29
577933104	MAXIMUS INC COMMON STOCK							
	32,222.000	Local	63.660839	2,051,279.56	70.300000	2,265,206.60	213,927.04	0.19
		Base	63.660839	2,051,279.56	70.300000	2,265,206.60	213,927.04	0.19
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	318,753.000	Local	16.504609	5,260,893.64	13.120000	4,182,039.36	-1,078,854.28	0.35
		Base	16.504609	5,260,893.64	13.120000	4,182,039.36	-1,078,854.28	0.35
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,362.000	Local	116.344670	1,554,597.48	209.890000	2,804,550.18	1,249,952.70	0.24
		Base	116.344670	1,554,597.48	209.890000	2,804,550.18	1,249,952.70	0.24
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	30,690.000	Local	71.378259	2,190,598.76	50.820000	1,559,665.80	-630,932.96	0.13
		Base	71.378259	2,190,598.76	50.820000	1,559,665.80	-630,932.96	0.13
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,674.000	Local	83.282567	2,388,044.33	144.190000	4,134,504.06	1,746,459.73	0.35
		Base	83.282567	2,388,044.33	144.190000	4,134,504.06	1,746,459.73	0.35
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	77,760.000	Local	25.911808	2,014,902.16	47.200000	3,670,272.00	1,655,369.84	0.31
		Base	25.911808	2,014,902.16	47.200000	3,670,272.00	1,655,369.84	0.31
626755102	MURPHY USA INC COMMON STOCK							
	11,432.000	Local	67.545283	772,177.67	295.810000	3,381,699.92	2,609,522.25	0.29
		Base	67.545283	772,177.67	295.810000	3,381,699.92	2,609,522.25	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	72,850.000	Local	21.007416	1,530,390.27	23.870000	1,738,929.50	208,539.23	0.15
		Base	21.007416	1,530,390.27	23.870000	1,738,929.50	208,539.23	0.15
62955J103	NOV INC COMMON STOCK USD.01							
	209,026.000	Local	12.764258	2,668,061.87	22.460000	4,694,723.96	2,026,662.09	0.40
		Base	12.764258	2,668,061.87	22.460000	4,694,723.96	2,026,662.09	0.40
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	48,678.000	Local	46.740888	2,275,252.94	66.230000	3,223,943.94	948,691.00	0.27
		Base	46.740888	2,275,252.94	66.230000	3,223,943.94	948,691.00	0.27
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	70,411.000	Local	29.922626	2,106,882.05	41.020000	2,888,259.22	781,377.17	0.24
		Base	29.922626	2,106,882.05	41.020000	2,888,259.22	781,377.17	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	94,249.000	Local	35.789486	3,373,123.31	46.360000	4,369,383.64	996,260.33	0.37
		Base	35.789486	3,373,123.31	46.360000	4,369,383.64	996,260.33	0.37
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	45,412.000	Local	47.569926	2,160,245.47	39.810000	1,807,851.72	-352,393.75	0.15
		Base	47.569926	2,160,245.47	39.810000	1,807,851.72	-352,393.75	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	58,890.000	Local	12.357475	727,731.72	16.570000	975,807.30	248,075.58	0.08
		Base	12.357475	727,731.72	16.570000	975,807.30	248,075.58	0.08
640491106	NEOGEN CORP COMMON STOCK USD.16							
	115,000.000	Local	25.850020	2,972,752.27	16.560000	1,904,400.00	-1,068,352.27	0.16
		Base	25.850020	2,972,752.27	16.560000	1,904,400.00	-1,068,352.27	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	50,893.000	Local	94.598801	4,814,416.77	127.060000	6,466,464.58	1,652,047.81	0.55
		Base	94.598801	4,814,416.77	127.060000	6,466,464.58	1,652,047.81	0.55
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	51,207.000	Local	36.142130	1,850,730.06	49.750000	2,547,548.25	696,818.19	0.22
		Base	36.142130	1,850,730.06	49.750000	2,547,548.25	696,818.19	0.22

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	248,057.000	Local	14.342524	3,557,763.36	9.350000	2,319,332.95	-1,238,430.41	0.20
		Base	14.342524	3,557,763.36	9.350000	2,319,332.95	-1,238,430.41	0.20
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	88,053.000	Local	21.439576	1,887,818.96	36.650000	3,227,142.45	1,339,323.49	0.27
		Base	21.439576	1,887,818.96	36.650000	3,227,142.45	1,339,323.49	0.27
651587107	NEWMARKET CORP COMMON STOCK							
	3,677.000	Local	221.190003	813,315.64	316.020000	1,162,005.54	348,689.90	0.10
		Base	221.190003	813,315.64	316.020000	1,162,005.54	348,689.90	0.10
655664100	NORDSTROM INC COMMON STOCK							
	59,816.000	Local	16.963455	1,014,686.02	20.970000	1,254,341.52	239,655.50	0.11
		Base	16.963455	1,014,686.02	20.970000	1,254,341.52	239,655.50	0.11
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	29,880.000	Local	60.274558	1,801,003.80	58.410000	1,745,290.80	-55,713.00	0.15
		Base	60.274558	1,801,003.80	58.410000	1,745,290.80	-55,713.00	0.15
67000B104	NOVANTA INC COMMON STOCK							
	18,967.000	Local	132.448462	2,512,149.97	157.750000	2,992,044.25	479,894.28	0.25
		Base	132.448462	2,512,149.97	157.750000	2,992,044.25	479,894.28	0.25
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	26,810.000	Local	50.296018	1,348,436.23	41.710000	1,118,245.10	-230,191.13	0.09
		Base	50.296018	1,348,436.23	41.710000	1,118,245.10	-230,191.13	0.09
670704105	NUVASIVE INC COMMON STOCK USD.001							
	27,704.000	Local	64.889045	1,797,686.09	38.840000	1,076,023.36	-721,662.73	0.09
		Base	64.889045	1,797,686.09	38.840000	1,076,023.36	-721,662.73	0.09
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	106,536.000	Local	24.984962	2,661,797.86	40.460000	4,310,446.56	1,648,648.70	0.37
		Base	24.984962	2,661,797.86	40.460000	4,310,446.56	1,648,648.70	0.37
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	16.410000	1,221,593.22	160,473.01	0.10
		Base	14.254322	1,061,120.21	16.410000	1,221,593.22	160,473.01	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	155,860.000	Local	16.408732	2,557,464.97	19.110000	2,978,484.60	421,019.63	0.25
		Base	16.408732	2,557,464.97	19.110000	2,978,484.60	421,019.63	0.25
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	152,890.000	Local	17.037624	2,604,882.35	24.500000	3,745,805.00	1,140,922.65	0.32
		Base	17.037624	2,604,882.35	24.500000	3,745,805.00	1,140,922.65	0.32
680665205	OLIN CORP COMMON STOCK USD1.0							
	71,831.000	Local	21.909599	1,573,788.44	56.980000	4,092,930.38	2,519,141.94	0.35
		Base	21.909599	1,573,788.44	56.980000	4,092,930.38	2,519,141.94	0.35
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	30,928.000	Local	68.263439	2,111,251.63	60.900000	1,883,515.20	-227,736.43	0.16
		Base	68.263439	2,111,251.63	60.900000	1,883,515.20	-227,736.43	0.16
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	124,580.000	Local	30.010088	3,738,656.77	30.280000	3,772,282.40	33,625.63	0.32
		Base	30.010088	3,738,656.77	30.280000	3,772,282.40	33,625.63	0.32
68213N109	OMNICELL INC COMMON STOCK USD.001							
	23,568.000	Local	115.490261	2,721,874.48	51.610000	1,216,344.48	-1,505,530.00	0.10
		Base	115.490261	2,721,874.48	51.610000	1,216,344.48	-1,505,530.00	0.10
68235P108	ONE GAS INC COMMON STOCK							
	28,809.000	Local	49.539538	1,427,184.55	86.950000	2,504,942.55	1,077,758.00	0.21
		Base	49.539538	1,427,184.55	86.950000	2,504,942.55	1,077,758.00	0.21
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	82,259.000	Local	28.768781	2,366,491.18	30.110000	2,476,818.49	110,327.31	0.21
		Base	28.768781	2,366,491.18	30.110000	2,476,818.49	110,327.31	0.21
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	23,812.000	Local	84.652336	2,015,741.43	90.430000	2,153,319.16	137,577.73	0.18
		Base	84.652336	2,015,741.43	90.430000	2,153,319.16	137,577.73	0.18
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,787.000	Local	46.651978	1,622,882.35	92.070000	3,202,839.09	1,579,956.74	0.27
		Base	46.651978	1,622,882.35	92.070000	3,202,839.09	1,579,956.74	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690742101	OWENS CORNING COMMON STOCK USD.001							
	51,213.000	Local	61.466521	3,147,884.92	88.840000	4,549,762.92	1,401,878.00	0.39
		Base	61.466521	3,147,884.92	88.840000	4,549,762.92	1,401,878.00	0.39
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	51,249.000	Local	72.265702	3,703,544.95	74.320000	3,808,825.68	105,280.73	0.32
		Base	72.265702	3,703,544.95	74.320000	3,808,825.68	105,280.73	0.32
69349H107	PNM RESOURCES INC COMMON STOCK							
	45,676.000	Local	24.556548	1,121,644.87	49.000000	2,238,124.00	1,116,479.13	0.19
		Base	24.556548	1,121,644.87	49.000000	2,238,124.00	1,116,479.13	0.19
693656100	PVH CORP COMMON STOCK USD1.0							
	35,633.000	Local	46.309225	1,650,136.60	67.180000	2,393,824.94	743,688.34	0.20
		Base	46.309225	1,650,136.60	67.180000	2,393,824.94	743,688.34	0.20
695263103	PACWEST BANCORP COMMON STOCK							
	62,671.000	Local	39.778425	2,492,953.66	26.120000	1,636,966.52	-855,987.14	0.14
		Base	39.778425	2,492,953.66	26.120000	1,636,966.52	-855,987.14	0.14
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	17,117.000	Local	82.673267	1,415,118.31	83.260000	1,425,161.42	10,043.11	0.12
		Base	82.673267	1,415,118.31	83.260000	1,425,161.42	10,043.11	0.12
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	119,648.000	Local	22.092626	2,643,338.47	12.830000	1,535,083.84	-1,108,254.63	0.13
		Base	22.092626	2,643,338.47	12.830000	1,535,083.84	-1,108,254.63	0.13
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	46,098.000	Local	22.804709	1,051,251.46	28.440000	1,311,027.12	259,775.66	0.11
		Base	22.804709	1,051,251.46	28.440000	1,311,027.12	259,775.66	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	21,768.000	Local	148.763096	3,238,275.08	217.830000	4,741,723.44	1,503,448.36	0.40
		Base	148.763096	3,238,275.08	217.830000	4,741,723.44	1,503,448.36	0.40
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	119,171.000	Local	30.531029	3,638,413.31	16.650000	1,984,197.15	-1,654,216.16	0.17
		Base	30.531029	3,638,413.31	16.650000	1,984,197.15	-1,654,216.16	0.17

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	84,378.000	Local	27.608131	2,329,518.86	35.190000	2,969,261.82	639,742.96	0.25
		Base	27.608131	2,329,518.86	35.190000	2,969,261.82	639,742.96	0.25
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	20,162.000	Local	147.803449	2,980,013.14	209.510000	4,224,140.62	1,244,127.48	0.36
		Base	147.803449	2,980,013.14	209.510000	4,224,140.62	1,244,127.48	0.36
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	82,483.000	Local	45.340477	3,739,818.57	60.980000	5,029,813.34	1,289,994.77	0.43
		Base	45.340477	3,739,818.57	60.980000	5,029,813.34	1,289,994.77	0.43
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	120,435.000	Local	17.022070	2,050,053.06	14.930000	1,798,094.55	-251,958.51	0.15
		Base	17.022070	2,050,053.06	14.930000	1,798,094.55	-251,958.51	0.15
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	24,169.000	Local	29.301794	708,195.05	26.160000	632,261.04	-75,934.01	0.05
		Base	29.301794	708,195.05	26.160000	632,261.04	-75,934.01	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,665.000	Local	62.673368	2,548,612.50	83.890000	3,411,386.85	862,774.35	0.29
		Base	62.673368	2,548,612.50	83.890000	3,411,386.85	862,774.35	0.29
731068102	POLARIS INC COMMON STOCK USD.01							
	29,791.000	Local	65.152498	1,940,958.08	114.060000	3,397,961.46	1,457,003.38	0.29
		Base	65.152498	1,940,958.08	114.060000	3,397,961.46	1,457,003.38	0.29
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	47,490.000	Local	48.330284	2,295,205.18	49.230000	2,337,932.70	42,727.52	0.20
		Base	48.330284	2,295,205.18	49.230000	2,337,932.70	42,727.52	0.20
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	28,938.000	Local	39.806479	1,151,919.88	93.610000	2,708,886.18	1,556,966.30	0.23
		Base	39.806479	1,151,919.88	93.610000	2,708,886.18	1,556,966.30	0.23
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	45,639.000	Local	40.809961	1,862,525.83	47.790000	2,181,087.81	318,561.98	0.18
		Base	40.809961	1,862,525.83	47.790000	2,181,087.81	318,561.98	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	30,428.000	Local	91.979105	2,798,740.20	80.480000	2,448,845.44	-349,894.76	0.21
		Base	91.979105	2,798,740.20	80.480000	2,448,845.44	-349,894.76	0.21
74164M108	PRIMERICA INC COMMON STOCK							
	19,930.000	Local	55.954471	1,115,172.60	149.030000	2,970,167.90	1,854,995.30	0.25
		Base	55.954471	1,115,172.60	149.030000	2,970,167.90	1,854,995.30	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,520.000	Local	22.685867	624,315.05	19.690000	541,868.80	-82,446.25	0.05
		Base	22.685867	624,315.05	19.690000	541,868.80	-82,446.25	0.05
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	39,690.000	Local	55.320595	2,195,674.42	36.630000	1,453,844.70	-741,829.72	0.12
		Base	55.320595	2,195,674.42	36.630000	1,453,844.70	-741,829.72	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	48,538.000	Local	55.392577	2,688,644.92	75.570000	3,668,016.66	979,371.74	0.31
		Base	55.392577	2,688,644.92	75.570000	3,668,016.66	979,371.74	0.31
74758T303	QUALYS INC COMMON STOCK USD.001							
	18,578.000	Local	105.931930	1,968,003.40	123.320000	2,291,038.96	323,035.56	0.19
		Base	105.931930	1,968,003.40	123.320000	2,291,038.96	323,035.56	0.19
749607107	RLI CORP COMMON STOCK USD1.0							
	2,616.000	Local	111.853268	292,608.15	130.070000	340,263.12	47,654.97	0.03
		Base	111.853268	292,608.15	130.070000	340,263.12	47,654.97	0.03
74967X103	RH COMMON STOCK USD.0001							
	2,874.000	Local	323.600289	930,027.23	286.830000	824,349.42	-105,677.81	0.07
		Base	323.600289	930,027.23	286.830000	824,349.42	-105,677.81	0.07
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	68,651.000	Local	38.314741	2,630,345.31	103.620000	7,113,616.62	4,483,271.31	0.60
		Base	38.314741	2,630,345.31	103.620000	7,113,616.62	4,483,271.31	0.60
74982T103	RXO INC COMMON STOCK							
	61,218.000	Local	15.875410	971,860.86	19.000000	1,163,142.00	191,281.14	0.10
		Base	15.875410	971,860.86	19.000000	1,163,142.00	191,281.14	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	131,857.000	Local	30.709554	4,049,269.71	28.870000	3,806,711.59	-242,558.12	0.32
		Base	30.709554	4,049,269.71	28.870000	3,806,711.59	-242,558.12	0.32
754907103	RAYONIER INC REIT							
	77,917.000	Local	26.006332	2,026,335.36	35.880000	2,795,661.96	769,326.60	0.24
		Base	26.006332	2,026,335.36	35.880000	2,795,661.96	769,326.60	0.24
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	35,376.000	Local	109.517123	3,874,277.75	131.110000	4,638,147.36	763,869.61	0.39
		Base	109.517123	3,874,277.75	131.110000	4,638,147.36	763,869.61	0.39
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,657.000	Local	68.088031	2,427,814.93	144.400000	5,148,870.80	2,721,055.87	0.44
		Base	68.088031	2,427,814.93	144.400000	5,148,870.80	2,721,055.87	0.44
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	32,085.000	Local	62.041216	1,990,592.40	211.290000	6,779,239.65	4,788,647.25	0.57
		Base	62.041216	1,990,592.40	211.290000	6,779,239.65	4,788,647.25	0.57
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	27,462.000	Local	93.765631	2,574,991.75	178.840000	4,911,304.08	2,336,312.33	0.42
		Base	93.765631	2,574,991.75	178.840000	4,911,304.08	2,336,312.33	0.42
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	91,032.000	Local	53.019053	4,826,430.42	55.290000	5,033,159.28	206,728.86	0.43
		Base	53.019053	4,826,430.42	55.290000	5,033,159.28	206,728.86	0.43
77634L105	R1 RCM INC COMMON STOCK USD.01							
	73,065.000	Local	22.843170	1,669,036.25	9.050000	661,238.25	-1,007,798.00	0.06
		Base	22.843170	1,669,036.25	9.050000	661,238.25	-1,007,798.00	0.06
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	34,929.000	Local	84.477027	2,950,698.08	112.330000	3,923,574.57	972,876.49	0.33
		Base	84.477027	2,950,698.08	112.330000	3,923,574.57	972,876.49	0.33
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,243.000	Local	66.376883	1,808,305.43	93.490000	2,546,948.07	738,642.64	0.22
		Base	66.376883	1,808,305.43	93.490000	2,546,948.07	738,642.64	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	54,795.000	Local	33.231201	1,820,903.66	62.280000	3,412,632.60	1,591,728.94	0.29
		Base	33.231201	1,820,903.66	62.280000	3,412,632.60	1,591,728.94	0.29
78440X887	SL GREEN REALTY CORP REIT USD.01							
	35,144.000	Local	73.893667	2,596,919.02	41.960000	1,474,642.24	-1,122,276.78	0.12
		Base	73.893667	2,596,919.02	41.960000	1,474,642.24	-1,122,276.78	0.12
78442P106	SLM CORP COMMON STOCK USD.2							
	133,772.000	Local	10.041276	1,343,241.60	17.460000	2,335,659.12	992,417.52	0.20
		Base	10.041276	1,343,241.60	17.460000	2,335,659.12	992,417.52	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	24,742.000	Local	430.249439	10,645,231.63	470.480000	11,640,616.16	995,384.53	0.99
		Base	430.249439	10,645,231.63	470.480000	11,640,616.16	995,384.53	0.99
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	122,906.000	Local	21.455949	2,637,064.85	12.910000	1,586,716.46	-1,050,348.39	0.13
		Base	21.455949	2,637,064.85	12.910000	1,586,716.46	-1,050,348.39	0.13
78573M104	SABRE CORP COMMON STOCK USD.01							
	174,641.000	Local	18.506068	3,231,918.28	6.110000	1,067,056.51	-2,164,861.77	0.09
		Base	18.506068	3,231,918.28	6.110000	1,067,056.51	-2,164,861.77	0.09
78709Y105	SAIA INC COMMON STOCK USD.001							
	14,055.000	Local	335.683529	4,718,032.00	243.590000	3,423,657.45	-1,294,374.55	0.29
		Base	335.683529	4,718,032.00	243.590000	3,423,657.45	-1,294,374.55	0.29
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,632.000	Local	58.783227	1,741,864.59	110.110000	3,262,779.52	1,520,914.93	0.28
		Base	58.783227	1,741,864.59	110.110000	3,262,779.52	1,520,914.93	0.28
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
	50,197.000	Local	52.620239	2,641,378.13	64.770000	3,251,259.69	609,881.56	0.28
		Base	52.620239	2,641,378.13	64.770000	3,251,259.69	609,881.56	0.28
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	21,523.000	Local	64.265843	1,383,193.74	55.930000	1,203,781.39	-179,412.35	0.10
		Base	64.265843	1,383,193.74	55.930000	1,203,781.39	-179,412.35	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	32,104.000	71.955071	2,310,045.60	96.120000	3,085,836.48	775,790.88	0.26
		Base		71.955071	2,310,045.60	96.120000	3,085,836.48	775,790.88	0.26
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	33,779.000	52.147047	1,761,475.10	30.740000	1,038,366.46	-723,108.64	0.09
		Base		52.147047	1,761,475.10	30.740000	1,038,366.46	-723,108.64	0.09
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,370.000	39.471006	882,966.41	74.710000	1,671,262.70	788,296.29	0.14
		Base		39.471006	882,966.41	74.710000	1,671,262.70	788,296.29	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	83,905.000	20.872255	1,751,286.57	71.450000	5,995,012.25	4,243,725.68	0.51
		Base		20.872255	1,751,286.57	71.450000	5,995,012.25	4,243,725.68	0.51
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001								
		Local	19,118.000	169.730897	3,244,915.29	253.600000	4,848,324.80	1,603,409.51	0.41
		Base		169.730897	3,244,915.29	253.600000	4,848,324.80	1,603,409.51	0.41
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,211.000	64.069493	1,166,769.53	145.440000	2,648,607.84	1,481,838.31	0.22
		Base		64.069493	1,166,769.53	145.440000	2,648,607.84	1,481,838.31	0.22
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	44,574.000	23.025115	1,026,321.47	52.900000	2,357,964.60	1,331,643.13	0.20
		Base		23.025115	1,026,321.47	52.900000	2,357,964.60	1,331,643.13	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	22,970.000	91.530521	2,102,456.06	93.050000	2,137,358.50	34,902.44	0.18
		Base		91.530521	2,102,456.06	93.050000	2,137,358.50	34,902.44	0.18
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	8,495.000	274.332363	2,330,453.42	105.460000	895,882.70	-1,434,570.72	0.08
		Base		274.332363	2,330,453.42	105.460000	895,882.70	-1,434,570.72	0.08
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	71,776.000	35.618238	2,556,534.62	42.170000	3,026,793.92	470,259.30	0.26
		Base		35.618238	2,556,534.62	42.170000	3,026,793.92	470,259.30	0.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	51,887.000	Local	37.356074	1,938,294.61	61.370000	3,184,305.19	1,246,010.58	0.27
		Base	37.356074	1,938,294.61	61.370000	3,184,305.19	1,246,010.58	0.27
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	52,690.000	Local	20.057192	1,056,813.43	8.340000	439,434.60	-617,378.83	0.04
		Base	20.057192	1,056,813.43	8.340000	439,434.60	-617,378.83	0.04
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	32,805.000	Local	78.954437	2,590,100.31	68.460000	2,245,830.30	-344,270.01	0.19
		Base	78.954437	2,590,100.31	68.460000	2,245,830.30	-344,270.01	0.19
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	592,969.000	Local	6.060659	3,593,783.05	6.920000	4,103,345.48	509,562.43	0.35
		Base	6.060659	3,593,783.05	6.920000	4,103,345.48	509,562.43	0.35
84857L101	SPIRE INC COMMON STOCK USD1.0							
	27,934.000	Local	76.800348	2,145,340.93	74.100000	2,069,909.40	-75,431.53	0.18
		Base	76.800348	2,145,340.93	74.100000	2,069,909.40	-75,431.53	0.18
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	72,553.000	Local	42.953501	3,116,405.38	41.420000	3,005,145.26	-111,260.12	0.25
		Base	42.953501	3,116,405.38	41.420000	3,005,145.26	-111,260.12	0.25
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,181.000	Local	21.724041	1,242,202.36	34.330000	1,963,023.73	720,821.37	0.17
		Base	21.724041	1,242,202.36	34.330000	1,963,023.73	720,821.37	0.17
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	25,563.000	Local	107.537327	2,748,976.70	57.110000	1,459,902.93	-1,289,073.77	0.12
		Base	107.537327	2,748,976.70	57.110000	1,459,902.93	-1,289,073.77	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	92,316.000	Local	21.843662	2,016,519.49	103.930000	9,594,401.88	7,577,882.39	0.81
		Base	21.843662	2,016,519.49	103.930000	9,594,401.88	7,577,882.39	0.81
858912108	STERICYCLE INC COMMON STOCK USD.01							
	49,053.000	Local	48.413604	2,374,832.52	52.130000	2,557,132.89	182,300.37	0.22
		Base	48.413604	2,374,832.52	52.130000	2,557,132.89	182,300.37	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	56,484.000	Local	36.004629	2,033,685.46	64.250000	3,629,097.00	1,595,411.54	0.31
		Base	36.004629	2,033,685.46	64.250000	3,629,097.00	1,595,411.54	0.31
862121100	STORE CAPITAL CORP REIT USD.01							
	141,404.000	Local	24.351778	3,443,438.79	31.900000	4,510,787.60	1,067,348.81	0.38
		Base	24.351778	3,443,438.79	31.900000	4,510,787.60	1,067,348.81	0.38
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	45,395.000	Local	28.877212	1,310,881.04	24.250000	1,100,828.75	-210,052.29	0.09
		Base	28.877212	1,310,881.04	24.250000	1,100,828.75	-210,052.29	0.09
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	112,869.000	Local	59.663947	6,734,210.04	32.580000	3,677,272.02	-3,056,938.02	0.31
		Base	59.663947	6,734,210.04	32.580000	3,677,272.02	-3,056,938.02	0.31
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	21,084.000	Local	104.064579	2,194,097.58	105.970000	2,234,271.48	40,173.90	0.19
		Base	104.064579	2,194,097.58	105.970000	2,234,271.48	40,173.90	0.19
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	77,357.000	Local	25.779211	1,994,202.42	42.130000	3,259,050.41	1,264,847.99	0.28
		Base	25.779211	1,994,202.42	42.130000	3,259,050.41	1,264,847.99	0.28
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	22,442.000	Local	52.285835	1,173,398.71	102.300000	2,295,816.60	1,122,417.89	0.19
		Base	52.285835	1,173,398.71	102.300000	2,295,816.60	1,122,417.89	0.19
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	54,626.000	Local	58.902100	3,217,586.14	35.280000	1,927,205.28	-1,290,380.86	0.16
		Base	58.902100	3,217,586.14	35.280000	1,927,205.28	-1,290,380.86	0.16
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	18.440000	994,358.56	227,589.63	0.08
		Base	14.219437	766,768.93	18.440000	994,358.56	227,589.63	0.08
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	34,175.000	Local	126.956548	4,338,740.02	42.050000	1,437,058.75	-2,901,681.27	0.12
		Base	126.956548	4,338,740.02	42.050000	1,437,058.75	-2,901,681.27	0.12

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	60,483.000	Local	24.655357	1,491,229.96	30.390000	1,838,078.37	346,848.41	0.16
		Base	24.655357	1,491,229.96	30.390000	1,838,078.37	346,848.41	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	118,727.000	Local	15.004459	1,781,434.40	19.740000	2,343,670.98	562,236.58	0.20
		Base	15.004459	1,781,434.40	19.740000	2,343,670.98	562,236.58	0.20
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	91,632.000	Local	16.485181	1,510,570.11	31.770000	2,911,148.64	1,400,578.53	0.25
		Base	16.485181	1,510,570.11	31.770000	2,911,148.64	1,400,578.53	0.25
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	57,412.000	Local	32.208683	1,849,164.90	46.180000	2,651,286.16	802,121.26	0.22
		Base	32.208683	1,849,164.90	46.180000	2,651,286.16	802,121.26	0.22
88076W103	TERADATA CORP COMMON STOCK USD.01							
	54,704.000	Local	29.684619	1,623,867.40	34.150000	1,868,141.60	244,274.20	0.16
		Base	29.684619	1,623,867.40	34.150000	1,868,141.60	244,274.20	0.16
880779103	TEREX CORP COMMON STOCK USD.01							
	36,079.000	Local	23.872494	861,295.71	45.910000	1,656,386.89	795,091.18	0.14
		Base	23.872494	861,295.71	45.910000	1,656,386.89	795,091.18	0.14
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,373.000	Local	84.034168	2,384,301.45	154.590000	4,386,182.07	2,001,880.62	0.37
		Base	84.034168	2,384,301.45	154.590000	4,386,182.07	2,001,880.62	0.37
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	26,545.000	Local	70.800086	1,879,388.29	59.990000	1,592,434.55	-286,953.74	0.13
		Base	70.800086	1,879,388.29	59.990000	1,592,434.55	-286,953.74	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	35,575.000	Local	51.132765	1,819,048.11	99.320000	3,533,309.00	1,714,260.89	0.30
		Base	51.132765	1,819,048.11	99.320000	3,533,309.00	1,714,260.89	0.30
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	29,018.000	Local	46.802163	1,358,105.18	86.140000	2,499,610.52	1,141,505.34	0.21
		Base	46.802163	1,358,105.18	86.140000	2,499,610.52	1,141,505.34	0.21

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
887389104	TIMKEN CO COMMON STOCK							
	35,567.000	Local	32.030038	1,139,212.37	75.980000	2,702,380.66	1,563,168.29	0.23
		Base	32.030038	1,139,212.37	75.980000	2,702,380.66	1,563,168.29	0.23
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	56,901.000	Local	30.782093	1,751,531.89	47.910000	2,726,126.91	974,595.02	0.23
		Base	30.782093	1,751,531.89	47.910000	2,726,126.91	974,595.02	0.23
89055F103	TOPBUILD CORP COMMON STOCK							
	17,230.000	Local	126.357803	2,177,144.94	154.080000	2,654,798.40	477,653.46	0.22
		Base	126.357803	2,177,144.94	154.080000	2,654,798.40	477,653.46	0.22
891092108	TORO CO COMMON STOCK USD1.0							
	55,647.000	Local	45.819065	2,549,693.53	110.990000	6,176,260.53	3,626,567.00	0.52
		Base	45.819065	2,549,693.53	110.990000	6,176,260.53	3,626,567.00	0.52
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	44,607.000	Local	43.690958	1,948,922.58	38.870000	1,733,874.09	-215,048.49	0.15
		Base	43.690958	1,948,922.58	38.870000	1,733,874.09	-215,048.49	0.15
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	58,676.000	Local	35.930001	2,108,228.74	45.890000	2,692,641.64	584,412.90	0.23
		Base	35.930001	2,108,228.74	45.890000	2,692,641.64	584,412.90	0.23
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	55,436.000	Local	28.156869	1,560,904.18	20.390000	1,130,340.04	-430,564.14	0.10
		Base	28.156869	1,560,904.18	20.390000	1,130,340.04	-430,564.14	0.10
902681105	UGI CORP COMMON STOCK							
	111,420.000	Local	28.232351	3,145,648.55	38.650000	4,306,383.00	1,160,734.45	0.36
		Base	28.232351	3,145,648.55	38.650000	4,306,383.00	1,160,734.45	0.36
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	23,135.000	Local	75.032935	1,735,886.96	85.520000	1,978,505.20	242,618.24	0.17
		Base	75.032935	1,735,886.96	85.520000	1,978,505.20	242,618.24	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	115,502.000	Local	17.338460	2,002,626.76	20.270000	2,341,225.54	338,598.78	0.20
		Base	17.338460	2,002,626.76	20.270000	2,341,225.54	338,598.78	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	100,409.000	Local	8.878968	891,528.26	10.000000	1,004,090.00	112,561.74	0.09
		Base	8.878968	891,528.26	10.000000	1,004,090.00	112,561.74	0.09
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	106,217.000	Local	8.072433	857,429.57	8.720000	926,212.24	68,782.67	0.08
		Base	8.072433	857,429.57	8.720000	926,212.24	68,782.67	0.08
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,616.000	Local	36.250844	2,596,140.46	42.890000	3,071,610.24	475,469.78	0.26
		Base	36.250844	2,596,140.46	42.890000	3,071,610.24	475,469.78	0.26
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	126,238.000	Local	22.483795	2,838,309.27	26.290000	3,318,797.02	480,487.75	0.28
		Base	22.483795	2,838,309.27	26.290000	3,318,797.02	480,487.75	0.28
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,221.000	Local	84.988072	2,058,496.09	279.890000	6,779,215.69	4,720,719.60	0.57
		Base	84.988072	2,058,496.09	279.890000	6,779,215.69	4,720,719.60	0.57
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	88,758.000	Local	17.816568	1,581,362.98	33.130000	2,940,552.54	1,359,189.56	0.25
		Base	17.816568	1,581,362.98	33.130000	2,940,552.54	1,359,189.56	0.25
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	23,122.000	Local	106.789584	2,469,188.77	112.620000	2,603,999.64	134,810.87	0.22
		Base	106.789584	2,469,188.77	112.620000	2,603,999.64	134,810.87	0.22
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	100,043.000	Local	26.381472	2,639,281.58	42.180000	4,219,813.74	1,580,532.16	0.36
		Base	26.381472	2,639,281.58	42.180000	4,219,813.74	1,580,532.16	0.36
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	223,634.000	Local	10.759232	2,406,130.12	12.660000	2,831,206.44	425,076.32	0.24
		Base	10.759232	2,406,130.12	12.660000	2,831,206.44	425,076.32	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,362.000	Local	115.547643	1,312,852.32	338.660000	3,847,854.92	2,535,002.60	0.33
		Base	115.547643	1,312,852.32	338.660000	3,847,854.92	2,535,002.60	0.33

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,200.000	Local	14.241048	1,341,506.72	32.980000	3,106,716.00	1,765,209.28	0.26
		Base	14.241048	1,341,506.72	32.980000	3,106,716.00	1,765,209.28	0.26
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	36,000.000	Local	182.732900	6,578,384.40	174.300000	6,274,800.00	-303,584.40	0.53
		Base	182.732900	6,578,384.40	174.300000	6,274,800.00	-303,584.40	0.53
92552V100	VIASAT INC COMMON STOCK USD.0001							
	40,205.000	Local	62.349504	2,506,761.80	34.090000	1,370,588.45	-1,136,173.35	0.12
		Base	62.349504	2,506,761.80	34.090000	1,370,588.45	-1,136,173.35	0.12
925815102	VICOR CORP COMMON STOCK USD.01							
	11,833.000	Local	118.187971	1,398,518.26	53.990000	638,863.67	-759,654.59	0.05
		Base	118.187971	1,398,518.26	53.990000	638,863.67	-759,654.59	0.05
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	44,210.000	Local	52.436211	2,318,204.90	46.000000	2,033,660.00	-284,544.90	0.17
		Base	52.436211	2,318,204.90	46.000000	2,033,660.00	-284,544.90	0.17
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	69,540.000	Local	11.520846	801,159.61	23.040000	1,602,201.60	801,041.99	0.14
		Base	11.520846	801,159.61	23.040000	1,602,201.60	801,041.99	0.14
92839U206	VISTEON CORP COMMON STOCK							
	14,965.000	Local	117.872958	1,763,968.81	146.800000	2,196,862.00	432,893.19	0.19
		Base	117.872958	1,763,968.81	146.800000	2,196,862.00	432,893.19	0.19
928881101	VONTIER CORP COMMON STOCK USD.0001							
	84,049.000	Local	30.679906	2,578,615.38	19.630000	1,649,881.87	-928,733.51	0.14
		Base	30.679906	2,578,615.38	19.630000	1,649,881.87	-928,733.51	0.14
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	52,107.000	Local	66.330357	3,456,275.90	65.980000	3,438,019.86	-18,256.04	0.29
		Base	66.330357	3,456,275.90	65.980000	3,438,019.86	-18,256.04	0.29
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	34,762.000	Local	20.512245	713,046.67	35.270000	1,226,055.74	513,009.07	0.10
		Base	20.512245	713,046.67	35.270000	1,226,055.74	513,009.07	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942622200	WATSCO INC COMMON STOCK USD.5							
	17,671.000	Local	116.333310	2,055,725.92	268.980000	4,753,145.58	2,697,419.66	0.40
		Base	116.333310	2,055,725.92	268.980000	4,753,145.58	2,697,419.66	0.40
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	14,530.000	Local	151.258081	2,197,779.91	158.450000	2,302,278.50	104,498.59	0.20
		Base	151.258081	2,197,779.91	158.450000	2,302,278.50	104,498.59	0.20
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	93,569.000	Local	38.156916	3,570,304.43	54.340000	5,084,539.46	1,514,235.03	0.43
		Base	38.156916	3,570,304.43	54.340000	5,084,539.46	1,514,235.03	0.43
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	90,593.000	Local	9.088549	823,358.89	22.560000	2,043,778.08	1,220,419.19	0.17
		Base	9.088549	823,358.89	22.560000	2,043,778.08	1,220,419.19	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	31,385.000	Local	31.369076	984,518.46	43.980000	1,380,312.30	395,793.84	0.12
		Base	31.369076	984,518.46	43.980000	1,380,312.30	395,793.84	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	205,276.000	Local	17.967974	3,688,393.84	14.660000	3,009,346.16	-679,047.68	0.25
		Base	17.967974	3,688,393.84	14.660000	3,009,346.16	-679,047.68	0.25
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	18,385.000	Local	92.495561	1,700,530.89	107.650000	1,979,145.25	278,614.36	0.17
		Base	92.495561	1,700,530.89	107.650000	1,979,145.25	278,614.36	0.17
96208T104	WEX INC COMMON STOCK USD.01							
	23,507.000	Local	102.320935	2,405,258.22	169.140000	3,975,973.98	1,570,715.76	0.34
		Base	102.320935	2,405,258.22	169.140000	3,975,973.98	1,570,715.76	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,872.000	Local	43.708840	999,708.59	47.410000	1,084,361.52	84,652.93	0.09
		Base	43.708840	999,708.59	47.410000	1,084,361.52	84,652.93	0.09
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	36,592.000	Local	44.690050	1,635,298.31	116.900000	4,277,604.80	2,642,306.49	0.36
		Base	44.690050	1,635,298.31	116.900000	4,277,604.80	2,642,306.49	0.36

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
974155103	WINGSTOP INC COMMON STOCK USD.01								
			15,918.000	133.775234	2,129,434.17	165.510000	2,634,588.18	505,154.01	0.22
		Base		133.775234	2,129,434.17	165.510000	2,634,588.18	505,154.01	0.22
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
			32,320.000	70.533713	2,279,649.61	91.430000	2,955,017.60	675,367.99	0.25
		Base		70.533713	2,279,649.61	91.430000	2,955,017.60	675,367.99	0.25
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
			65,791.000	46.950943	3,088,949.47	90.920000	5,981,717.72	2,892,768.25	0.51
		Base		46.950943	3,088,949.47	90.920000	5,981,717.72	2,892,768.25	0.51
980745103	WOODWARD INC COMMON STOCK USD.001455								
			32,016.000	52.130499	1,669,010.07	95.800000	3,067,132.80	1,398,122.73	0.26
		Base		52.130499	1,669,010.07	95.800000	3,067,132.80	1,398,122.73	0.26
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
			23,013.000	71.595475	1,647,626.67	79.880000	1,838,278.44	190,651.77	0.16
		Base		71.595475	1,647,626.67	79.880000	1,838,278.44	190,651.77	0.16
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
			16,076.000	22.251605	357,716.80	56.740000	912,152.24	554,435.44	0.08
		Base		22.251605	357,716.80	56.740000	912,152.24	554,435.44	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
			48,066.000	58.252587	2,799,968.85	73.320000	3,524,199.12	724,230.27	0.30
		Base		58.252587	2,799,968.85	73.320000	3,524,199.12	724,230.27	0.30
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
			61,218.000	25.675046	1,571,774.97	38.620000	2,364,239.16	792,464.19	0.20
		Base		25.675046	1,571,774.97	38.620000	2,364,239.16	792,464.19	0.20
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
			59,605.000	24.320392	1,449,616.99	16.310000	972,157.55	-477,459.44	0.08
		Base		24.320392	1,449,616.99	16.310000	972,157.55	-477,459.44	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
			45,858.000	74.640343	3,422,856.85	44.890000	2,058,565.62	-1,364,291.23	0.17
		Base		74.640343	3,422,856.85	44.890000	2,058,565.62	-1,364,291.23	0.17

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,453.000	Local	37.195431	1,876,621.09	38.940000	1,964,639.82	88,018.73	0.17
		Base	37.195431	1,876,621.09	38.940000	1,964,639.82	88,018.73	0.17
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,453.000	Local	43.707103	3,210,417.86	57.350000	4,212,529.55	1,002,111.69	0.36
		Base	43.707103	3,210,417.86	57.350000	4,212,529.55	1,002,111.69	0.36
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	57,310.000	Local	35.768183	2,049,874.59	40.090000	2,297,557.90	247,683.31	0.19
		Base	35.768183	2,049,874.59	40.090000	2,297,557.90	247,683.31	0.19
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	89,828.000	Local	44.894358	4,032,770.41	46.110000	4,141,969.08	109,198.67	0.35
		Base	44.894358	4,032,770.41	46.110000	4,141,969.08	109,198.67	0.35
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,754.000	Local	118.555845	1,512,061.25	98.540000	1,256,779.16	-255,282.09	0.11
		Base	118.555845	1,512,061.25	98.540000	1,256,779.16	-255,282.09	0.11
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	70,523.000	Local	26.650867	1,879,499.09	25.290000	1,783,526.67	-95,972.42	0.15
		Base	26.650867	1,879,499.09	25.290000	1,783,526.67	-95,972.42	0.15
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	33,355.000	Local	143.756620	4,795,002.07	156.910000	5,233,733.05	438,730.98	0.44
		Base	143.756620	4,795,002.07	156.910000	5,233,733.05	438,730.98	0.44
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	28,494.000	Local	71.119980	2,026,492.71	55.370000	1,577,712.78	-448,779.93	0.13
		Base	71.119980	2,026,492.71	55.370000	1,577,712.78	-448,779.93	0.13
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	88,595.000	Local	25.599036	2,267,946.63	40.010000	3,544,685.95	1,276,739.32	0.30
		Base	25.599036	2,267,946.63	40.010000	3,544,685.95	1,276,739.32	0.30
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,257.000	Local	121.781891	2,832,281.44	188.910000	4,393,479.87	1,561,198.43	0.37
		Base	121.781891	2,832,281.44	188.910000	4,393,479.87	1,561,198.43	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	185.740000	1,149,359.12	-383,810.20	0.10
		Base	247.764919	1,533,169.32	185.740000	1,149,359.12	-383,810.20	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	71,636.000	Local	38.998206	2,793,675.46	32.230000	2,308,828.28	-484,847.18	0.20
		Base	38.998206	2,793,675.46	32.230000	2,308,828.28	-484,847.18	0.20
US DOLLAR Total								
	23,965,166.000	Local		889,962,572.15		1,177,076,031.42	287,113,459.27	99.72
		Base		889,962,572.15		1,177,076,031.42	287,113,459.27	99.72
EQUITY Total								
	23,965,166.000	Base		889,962,572.15		1,177,076,031.42	287,113,459.27	99.72

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		27,267,094.430	Base		893,264,500.58		1,180,377,959.85	287,113,459.27	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
		Local	2,395,497.000	100.000000	2,395,497.00	100.000000	2,395,497.00	0.00	0.31
		Base		100.000000	2,395,497.00	100.000000	2,395,497.00	0.00	0.31
US DOLLAR Total									
		Local	2,395,497.000		2,395,497.00		2,395,497.00	0.00	0.31
		Base			2,395,497.00		2,395,497.00	0.00	0.31
CASH EQUIVALENT Total									
		Base	2,395,497.000		2,395,497.00		2,395,497.00	0.00	0.31
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	33,525.000	30.144525	1,010,595.21	79.260000	2,657,191.50	1,646,596.29	0.34
		Base		30.144525	1,010,595.21	79.260000	2,657,191.50	1,646,596.29	0.34
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	26,851.000	28.869797	775,182.93	46.560000	1,250,182.56	474,999.63	0.16
		Base		28.869797	775,182.93	46.560000	1,250,182.56	474,999.63	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	53,317.000	30.237690	1,612,182.91	47.180000	2,515,496.06	903,313.15	0.32
		Base		30.237690	1,612,182.91	47.180000	2,515,496.06	903,313.15	0.32
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	22,334.000	35.878969	801,320.89	19.960000	445,786.64	-355,534.25	0.06
		Base		35.878969	801,320.89	19.960000	445,786.64	-355,534.25	0.06
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,545.000	39.858826	1,376,923.13	123.700000	4,273,216.50	2,896,293.37	0.55
		Base		39.858826	1,376,923.13	123.700000	4,273,216.50	2,896,293.37	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	9,632.000	50.022001	481,811.91	41.950000	404,062.40	-77,749.51	0.05
		Base		50.022001	481,811.91	41.950000	404,062.40	-77,749.51	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	52,903.000	14.092617	745,541.71	18.710000	989,815.13	244,273.42	0.13
		Base		14.092617	745,541.71	18.710000	989,815.13	244,273.42	0.13
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,547.000	48.009645	410,338.44	48.410000	413,760.27	3,421.83	0.05
		Base		48.009645	410,338.44	48.410000	413,760.27	3,421.83	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,789.000	33.963059	672,094.98	41.630000	823,816.07	151,721.09	0.11
		Base		33.963059	672,094.98	41.630000	823,816.07	151,721.09	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	24,569.000	19.041496	467,830.52	12.190000	299,496.11	-168,334.41	0.04
		Base		19.041496	467,830.52	12.190000	299,496.11	-168,334.41	0.04
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	40,272.000	17.131856	689,934.11	23.980000	965,722.56	275,788.45	0.12
		Base		17.131856	689,934.11	23.980000	965,722.56	275,788.45	0.12
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	67,933.000	38.331720	2,603,988.74	50.480000	3,429,257.84	825,269.10	0.44
		Base		38.331720	2,603,988.74	50.480000	3,429,257.84	825,269.10	0.44
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	75,785.000	22.872960	1,733,427.24	15.380000	1,165,573.30	-567,853.94	0.15
		Base		22.872960	1,733,427.24	15.380000	1,165,573.30	-567,853.94	0.15
00486H105	ADTRAN HOLDINGS INC COMMON STOCK								
		Local	61,693.000	18.681693	1,152,529.68	20.270000	1,250,517.11	97,987.43	0.16
		Base		18.681693	1,152,529.68	20.270000	1,250,517.11	97,987.43	0.16
00653Q102	ADAPTHEALTH CORP COMMON STOCK								
		Local	61,203.000	23.228781	1,421,671.10	22.310000	1,365,438.93	-56,232.17	0.18
		Base		23.228781	1,421,671.10	22.310000	1,365,438.93	-56,232.17	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	12,837.000	76.915399	987,362.98	110.280000	1,415,664.36	428,301.38	0.18
		Base		76.915399	987,362.98	110.280000	1,415,664.36	428,301.38	0.18
00676P107	ADEIA INC COMMON STOCK								
		Local	83,179.000	10.655733	886,333.18	11.050000	919,127.95	32,794.77	0.12
		Base		10.655733	886,333.18	11.050000	919,127.95	32,794.77	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	36,087.000	35.290372	1,273,523.67	41.600000	1,501,219.20	227,695.53	0.19
		Base		35.290372	1,273,523.67	41.600000	1,501,219.20	227,695.53	0.19
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	22,358.000	21.614124	483,248.58	41.160000	920,255.28	437,006.70	0.12
		Base		21.614124	483,248.58	41.160000	920,255.28	437,006.70	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	60,361.000	24.707920	1,491,394.76	52.000000	3,138,772.00	1,647,377.24	0.40
		Base		24.707920	1,491,394.76	52.000000	3,138,772.00	1,647,377.24	0.40
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	29,824.000	37.492494	1,118,176.14	92.640000	2,762,895.36	1,644,719.22	0.36
		Base		37.492494	1,118,176.14	92.640000	2,762,895.36	1,644,719.22	0.36
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	19,950.000	49.951169	996,525.82	91.990000	1,835,200.50	838,674.68	0.24
		Base		49.951169	996,525.82	91.990000	1,835,200.50	838,674.68	0.24
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	15,787.000	19.515308	308,088.17	66.400000	1,048,256.80	740,168.63	0.14
		Base		19.515308	308,088.17	66.400000	1,048,256.80	740,168.63	0.14
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	63,731.000	58.757970	3,744,704.20	69.950000	4,457,983.45	713,279.25	0.57
		Base		58.757970	3,744,704.20	69.950000	4,457,983.45	713,279.25	0.57
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	8,215.000	85.150387	699,510.43	150.500000	1,236,357.50	536,847.07	0.16
		Base		85.150387	699,510.43	150.500000	1,236,357.50	536,847.07	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	39,708.000	50.090305	1,988,985.84	49.900000	1,981,429.20	-7,556.64	0.26
		Base		50.090305	1,988,985.84	49.900000	1,981,429.20	-7,556.64	0.26
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	24,827.000	47.987126	1,191,376.38	101.370000	2,516,712.99	1,325,336.61	0.32
		Base		47.987126	1,191,376.38	101.370000	2,516,712.99	1,325,336.61	0.32
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	58,037.000	20.258706	1,175,754.54	19.750000	1,146,230.75	-29,523.79	0.15
		Base		20.258706	1,175,754.54	19.750000	1,146,230.75	-29,523.79	0.15
01741R102	ATI INC COMMON STOCK USD.1								
		Local	103,701.000	12.481347	1,294,328.12	30.510000	3,163,917.51	1,869,589.39	0.41
		Base		12.481347	1,294,328.12	30.510000	3,163,917.51	1,869,589.39	0.41
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	12,337.000	103.977145	1,282,766.04	82.610000	1,019,159.57	-263,606.47	0.13
		Base		103.977145	1,282,766.04	82.610000	1,019,159.57	-263,606.47	0.13
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	39,733.000	34.928375	1,387,809.13	41.030000	1,630,244.99	242,435.86	0.21
		Base		34.928375	1,387,809.13	41.030000	1,630,244.99	242,435.86	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	88,447.000	8.961972	792,659.58	18.940000	1,675,186.18	882,526.60	0.22
		Base		8.961972	792,659.58	18.940000	1,675,186.18	882,526.60	0.22
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	35,894.000	17.447054	626,244.56	16.260000	583,636.44	-42,608.12	0.08
		Base		17.447054	626,244.56	16.260000	583,636.44	-42,608.12	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	41,555.000	34.976587	1,453,452.09	29.290000	1,217,145.95	-236,306.14	0.16
		Base		34.976587	1,453,452.09	29.290000	1,217,145.95	-236,306.14	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	91,447.000	12.589262	1,151,250.24	10.410000	951,963.27	-199,286.97	0.12
		Base		12.589262	1,151,250.24	10.410000	951,963.27	-199,286.97	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	125,768.000	Local	10.776616	1,355,353.48	15.820000	1,989,649.76	634,296.28	0.26
		Base	10.776616	1,355,353.48	15.820000	1,989,649.76	634,296.28	0.26
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	56,669.000	Local	26.702272	1,513,191.06	40.510000	2,295,661.19	782,470.13	0.30
		Base	26.702272	1,513,191.06	40.510000	2,295,661.19	782,470.13	0.30
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	29,503.000	Local	47.573189	1,403,551.79	97.990000	2,890,998.97	1,487,447.18	0.37
		Base	47.573189	1,403,551.79	97.990000	2,890,998.97	1,487,447.18	0.37
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	23,165.000	Local	15.717086	364,086.30	23.000000	532,795.00	168,708.70	0.07
		Base	15.717086	364,086.30	23.000000	532,795.00	168,708.70	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	13,247.000	Local	53.158008	704,184.13	54.200000	717,987.40	13,803.27	0.09
		Base	53.158008	704,184.13	54.200000	717,987.40	13,803.27	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,747.000	Local	94.491835	448,552.74	72.760000	345,391.72	-103,161.02	0.04
		Base	94.491835	448,552.74	72.760000	345,391.72	-103,161.02	0.04
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	15,395.000	Local	39.933239	614,772.21	59.370000	914,001.15	299,228.94	0.12
		Base	39.933239	614,772.21	59.370000	914,001.15	299,228.94	0.12
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	52,048.000	Local	33.805102	1,759,487.94	52.880000	2,752,298.24	992,810.30	0.35
		Base	33.805102	1,759,487.94	52.880000	2,752,298.24	992,810.30	0.35
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	30,521.000	Local	21.588796	658,911.64	29.490000	900,064.29	241,152.65	0.12
		Base	21.588796	658,911.64	29.490000	900,064.29	241,152.65	0.12
034164103	ANDERSONS INC/THE COMMON STOCK							
	25,410.000	Local	29.740745	755,712.34	38.500000	978,285.00	222,572.66	0.13
		Base	29.740745	755,712.34	38.500000	978,285.00	222,572.66	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	31,110.000	Local	16.851334	524,245.01	12.950000	402,874.50	-121,370.51	0.05
		Base	16.851334	524,245.01	12.950000	402,874.50	-121,370.51	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	11,655.000	Local	34.904617	406,813.31	31.540000	367,598.70	-39,214.61	0.05
		Base	34.904617	406,813.31	31.540000	367,598.70	-39,214.61	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	17,688.000	Local	25.543515	451,813.70	48.250000	853,446.00	401,632.30	0.11
		Base	25.543515	451,813.70	48.250000	853,446.00	401,632.30	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	103,259.000	Local	16.120936	1,664,631.68	12.360000	1,276,281.24	-388,350.44	0.16
		Base	16.120936	1,664,631.68	12.360000	1,276,281.24	-388,350.44	0.16
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	31,321.000	Local	74.973751	2,348,252.85	28.460000	891,395.66	-1,456,857.19	0.11
		Base	74.973751	2,348,252.85	28.460000	891,395.66	-1,456,857.19	0.11
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	30,690.000	Local	52.645616	1,615,693.95	132.490000	4,066,118.10	2,450,424.15	0.52
		Base	52.645616	1,615,693.95	132.490000	4,066,118.10	2,450,424.15	0.52
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	19,582.000	Local	35.695725	698,993.68	82.770000	1,620,802.14	921,808.46	0.21
		Base	35.695725	698,993.68	82.770000	1,620,802.14	921,808.46	0.21
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	106,843.000	Local	9.546503	1,019,976.99	8.710000	930,602.53	-89,374.46	0.12
		Base	9.546503	1,019,976.99	8.710000	930,602.53	-89,374.46	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
	38,604.000	Local	35.179290	1,358,061.30	61.100000	2,358,704.40	1,000,643.10	0.30
		Base	35.179290	1,358,061.30	61.100000	2,358,704.40	1,000,643.10	0.30
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	81,957.000	Local	13.512308	1,107,428.22	23.830000	1,953,035.31	845,607.09	0.25
		Base	13.512308	1,107,428.22	23.830000	1,953,035.31	845,607.09	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	41,476.000	Local	30.250102	1,254,653.21	35.170000	1,458,710.92	204,057.71	0.19
		Base	30.250102	1,254,653.21	35.170000	1,458,710.92	204,057.71	0.19
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	69,957.000	Local	6.537764	457,362.35	3.820000	267,235.74	-190,126.61	0.03
		Base	6.537764	457,362.35	3.820000	267,235.74	-190,126.61	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	54,051.000	Local	13.457029	727,365.90	12.150000	656,719.65	-70,646.25	0.08
		Base	13.457029	727,365.90	12.150000	656,719.65	-70,646.25	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	91,514.000	Local	13.791280	1,262,095.16	5.880000	538,102.32	-723,992.84	0.07
		Base	13.791280	1,262,095.16	5.880000	538,102.32	-723,992.84	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	17,668.000	Local	92.286735	1,630,522.03	187.620000	3,314,870.16	1,684,348.13	0.43
		Base	92.286735	1,630,522.03	187.620000	3,314,870.16	1,684,348.13	0.43
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	18,253.000	Local	39.329669	717,884.45	44.240000	807,512.72	89,628.27	0.10
		Base	39.329669	717,884.45	44.240000	807,512.72	89,628.27	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,575.000	Local	47.411157	975,484.55	100.770000	2,073,342.75	1,097,858.20	0.27
		Base	47.411157	975,484.55	100.770000	2,073,342.75	1,097,858.20	0.27
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	37,111.000	Local	36.938970	1,370,842.11	26.900000	998,285.90	-372,556.21	0.13
		Base	36.938970	1,370,842.11	26.900000	998,285.90	-372,556.21	0.13
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01							
	27,082.000	Local	26.328071	713,016.82	28.080000	760,462.56	47,445.74	0.10
		Base	26.328071	713,016.82	28.080000	760,462.56	47,445.74	0.10
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
	49,363.000	Local	28.685496	1,416,002.12	15.660000	773,024.58	-642,977.54	0.10
		Base	28.685496	1,416,002.12	15.660000	773,024.58	-642,977.54	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05379B107	AVISTA CORP COMMON STOCK								
		Local	58,258.000	34.925651	2,034,698.59	41.280000	2,404,890.24	370,191.65	0.31
		Base		34.925651	2,034,698.59	41.280000	2,404,890.24	370,191.65	0.31
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	26,371.000	35.864593	945,785.18	79.860000	2,105,988.06	1,160,202.88	0.27
		Base		35.864593	945,785.18	79.860000	2,105,988.06	1,160,202.88	0.27
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	42,472.000	25.856610	1,098,181.93	40.110000	1,703,551.92	605,369.99	0.22
		Base		25.856610	1,098,181.93	40.110000	1,703,551.92	605,369.99	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	57,215.000	24.053502	1,376,221.10	13.280000	759,815.20	-616,405.90	0.10
		Base		24.053502	1,376,221.10	13.280000	759,815.20	-616,405.90	0.10
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001								
		Local	12,647.000	70.094991	886,491.35	43.920000	555,456.24	-331,035.11	0.07
		Base		70.094991	886,491.35	43.920000	555,456.24	-331,035.11	0.07
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	23,366.000	42.464353	992,222.08	115.820000	2,706,250.12	1,714,028.04	0.35
		Base		42.464353	992,222.08	115.820000	2,706,250.12	1,714,028.04	0.35
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	25,642.000	73.449838	1,883,400.74	140.800000	3,610,393.60	1,726,992.86	0.47
		Base		73.449838	1,883,400.74	140.800000	3,610,393.60	1,726,992.86	0.47
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,873.000	52.735810	731,603.89	101.940000	1,414,213.62	682,609.73	0.18
		Base		52.735810	731,603.89	101.940000	1,414,213.62	682,609.73	0.18
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	45,150.000	24.042778	1,085,531.41	29.970000	1,353,145.50	267,614.09	0.17
		Base		24.042778	1,085,531.41	29.970000	1,353,145.50	267,614.09	0.17
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	44,535.000	17.171912	764,751.09	16.970000	755,758.95	-8,992.14	0.10
		Base		17.171912	764,751.09	16.970000	755,758.95	-8,992.14	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	62,206.000	24.999471	1,555,117.12	36.720000	2,284,204.32	729,087.20	0.29
		Base		24.999471	1,555,117.12	36.720000	2,284,204.32	729,087.20	0.29
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	27,295.000	45.637162	1,245,666.33	70.620000	1,927,572.90	681,906.57	0.25
		Base		45.637162	1,245,666.33	70.620000	1,927,572.90	681,906.57	0.25
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	40,329.000	33.219169	1,339,695.87	42.590000	1,717,612.11	377,916.24	0.22
		Base		33.219169	1,339,695.87	42.590000	1,717,612.11	377,916.24	0.22
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	55,533.000	10.612735	589,357.02	3.400000	188,812.20	-400,544.82	0.02
		Base		10.612735	589,357.02	3.400000	188,812.20	-400,544.82	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	28,068.000	20.135596	565,165.91	28.870000	810,323.16	245,157.25	0.10
		Base		20.135596	565,165.91	28.870000	810,323.16	245,157.25	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	36,553.000	30.616910	1,119,139.91	31.180000	1,139,722.54	20,582.63	0.15
		Base		30.616910	1,119,139.91	31.180000	1,139,722.54	20,582.63	0.15
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	23,085.000	31.752753	733,012.31	19.500000	450,157.50	-282,854.81	0.06
		Base		31.752753	733,012.31	19.500000	450,157.50	-282,854.81	0.06
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	27,209.000	45.825248	1,246,859.18	21.170000	576,014.53	-670,844.65	0.07
		Base		45.825248	1,246,859.18	21.170000	576,014.53	-670,844.65	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	18,723.000	36.837234	689,703.54	32.080000	600,633.84	-89,069.70	0.08
		Base		36.837234	689,703.54	32.080000	600,633.84	-89,069.70	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	71,286.000	18.159870	1,294,544.51	22.520000	1,605,360.72	310,816.21	0.21
		Base		18.159870	1,294,544.51	22.520000	1,605,360.72	310,816.21	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	38,116.000	14.736498	561,696.36	25.050000	954,805.80	393,109.44	0.12
		Base		14.736498	561,696.36	25.050000	954,805.80	393,109.44	0.12
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	31,492.000	38.595598	1,215,452.56	74.040000	2,331,667.68	1,116,215.12	0.30
		Base		38.595598	1,215,452.56	74.040000	2,331,667.68	1,116,215.12	0.30
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	23,794.000	41.591894	989,637.53	67.350000	1,602,525.90	612,888.37	0.21
		Base		41.591894	989,637.53	67.350000	1,602,525.90	612,888.37	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,270.000	37.141818	1,384,275.56	47.900000	1,785,233.00	400,957.44	0.23
		Base		37.141818	1,384,275.56	47.900000	1,785,233.00	400,957.44	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	136,965.000	10.404525	1,425,055.78	6.910000	946,428.15	-478,627.63	0.12
		Base		10.404525	1,425,055.78	6.910000	946,428.15	-478,627.63	0.12
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	25,800.000	12.625286	325,732.39	20.360000	525,288.00	199,555.61	0.07
		Base		12.625286	325,732.39	20.360000	525,288.00	199,555.61	0.07
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	34,998.000	24.858653	870,003.13	33.450000	1,170,683.10	300,679.97	0.15
		Base		24.858653	870,003.13	33.450000	1,170,683.10	300,679.97	0.15
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	18,733.000	29.345282	549,725.16	26.000000	487,058.00	-62,667.16	0.06
		Base		29.345282	549,725.16	26.000000	487,058.00	-62,667.16	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	61,217.000	11.537991	706,321.18	14.220000	870,505.74	164,184.56	0.11
		Base		11.537991	706,321.18	14.220000	870,505.74	164,184.56	0.11
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	23,595.000	35.990689	849,200.31	43.950000	1,037,000.25	187,799.94	0.13
		Base		35.990689	849,200.31	43.950000	1,037,000.25	187,799.94	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,611.000	33.828809	866,389.62	61.840000	1,583,784.24	717,394.62	0.20
		Base		33.828809	866,389.62	61.840000	1,583,784.24	717,394.62	0.20
126501105	CTS CORP COMMON STOCK								
		Local	25,438.000	19.501604	496,081.80	42.500000	1,081,115.00	585,033.20	0.14
		Base		19.501604	496,081.80	42.500000	1,081,115.00	585,033.20	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	104,905.000	17.841319	1,871,643.52	28.680000	3,008,675.40	1,137,031.88	0.39
		Base		17.841319	1,871,643.52	28.680000	3,008,675.40	1,137,031.88	0.39
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	30,304.000	33.750234	1,022,767.09	58.280000	1,766,117.12	743,350.03	0.23
		Base		33.750234	1,022,767.09	58.280000	1,766,117.12	743,350.03	0.23
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	14,164.000	41.201661	583,580.32	34.960000	495,173.44	-88,406.88	0.06
		Base		41.201661	583,580.32	34.960000	495,173.44	-88,406.88	0.06
129500104	CALERES INC COMMON STOCK USD.01								
		Local	29,328.000	16.201271	475,150.89	24.160000	708,564.48	233,413.59	0.09
		Base		16.201271	475,150.89	24.160000	708,564.48	233,413.59	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	43,393.000	38.791756	1,683,290.67	64.930000	2,817,507.49	1,134,216.82	0.36
		Base		38.791756	1,683,290.67	64.930000	2,817,507.49	1,134,216.82	0.36
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	40,889.000	64.471096	2,636,158.65	41.920000	1,714,066.88	-922,091.77	0.22
		Base		64.471096	2,636,158.65	41.920000	1,714,066.88	-922,091.77	0.22
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	103,088.000	11.618120	1,197,688.74	8.370000	862,846.56	-334,842.18	0.11
		Base		11.618120	1,197,688.74	8.370000	862,846.56	-334,842.18	0.11
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,027.000	14.186463	511,095.72	11.800000	425,118.60	-85,977.12	0.05
		Base		14.186463	511,095.72	11.800000	425,118.60	-85,977.12	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	32,559.000	35.002097	1,139,633.27	14.010000	456,151.59	-683,481.68	0.06
		Base		35.002097	1,139,633.27	14.010000	456,151.59	-683,481.68	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	84,777.000	16.033683	1,359,287.56	19.800000	1,678,584.60	319,297.04	0.22
		Base		16.033683	1,359,287.56	19.800000	1,678,584.60	319,297.04	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	38,541.000	23.248276	896,011.79	41.060000	1,582,493.46	686,481.67	0.20
		Base		23.248276	896,011.79	41.060000	1,582,493.46	686,481.67	0.20
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	50,384.000	15.545623	783,250.68	14.780000	744,675.52	-38,575.16	0.10
		Base		15.545623	783,250.68	14.780000	744,675.52	-38,575.16	0.10
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	75,515.000	13.541722	1,022,603.16	16.770000	1,266,386.55	243,783.39	0.16
		Base		13.541722	1,022,603.16	16.770000	1,266,386.55	243,783.39	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	12,952.000	22.241438	288,071.11	10.400000	134,700.80	-153,370.31	0.02
		Base		22.241438	288,071.11	10.400000	134,700.80	-153,370.31	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,604.000	143.143122	945,317.18	229.630000	1,516,476.52	571,159.34	0.20
		Base		143.143122	945,317.18	229.630000	1,516,476.52	571,159.34	0.20
15202L107	CENTERSPACE REIT								
		Local	12,272.000	77.227440	947,735.14	64.500000	791,544.00	-156,191.14	0.10
		Base		77.227440	947,735.14	64.500000	791,544.00	-156,191.14	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,768.000	24.468346	190,070.11	41.050000	318,876.40	128,806.29	0.04
		Base		24.468346	190,070.11	41.050000	318,876.40	128,806.29	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	33,089.000	22.673403	750,240.23	39.070000	1,292,787.23	542,547.00	0.17
		Base		22.673403	750,240.23	39.070000	1,292,787.23	542,547.00	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,860.000	22.140829	483,998.53	21.190000	463,213.40	-20,785.13	0.06
		Base		22.140829	483,998.53	21.190000	463,213.40	-20,785.13	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	40,842.000	11.822982	482,874.24	9.010000	367,986.42	-114,887.82	0.05
		Base		11.822982	482,874.24	9.010000	367,986.42	-114,887.82	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	22,930.000	32.600582	747,531.34	48.160000	1,104,308.80	356,777.46	0.14
		Base		32.600582	747,531.34	48.160000	1,104,308.80	356,777.46	0.14
156727109	CERENCE INC COMMON STOCK USD.01								
		Local	31,440.000	35.169003	1,105,713.46	20.510000	644,834.40	-460,879.06	0.08
		Base		35.169003	1,105,713.46	20.510000	644,834.40	-460,879.06	0.08
157210105	CEVA INC COMMON STOCK USD.001								
		Local	18,546.000	28.376159	526,264.25	27.170000	503,894.82	-22,369.43	0.06
		Base		28.376159	526,264.25	27.170000	503,894.82	-22,369.43	0.06
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	38,963.000	16.843274	656,264.50	13.370000	520,935.31	-135,329.19	0.07
		Base		16.843274	656,264.50	13.370000	520,935.31	-135,329.19	0.07
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	38,775.000	27.738243	1,075,550.38	35.040000	1,358,676.00	283,125.62	0.18
		Base		27.738243	1,075,550.38	35.040000	1,358,676.00	283,125.62	0.18
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	27,184.000	29.270312	795,684.15	38.850000	1,056,098.40	260,414.25	0.14
		Base		29.270312	795,684.15	38.850000	1,056,098.40	260,414.25	0.14
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	14,160.000	101.729804	1,440,494.02	119.730000	1,695,376.80	254,882.78	0.22
		Base		101.729804	1,440,494.02	119.730000	1,695,376.80	254,882.78	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	99,902.000	6.551251	654,483.05	5.870000	586,424.74	-68,058.31	0.08
		Base		6.551251	654,483.05	5.870000	586,424.74	-68,058.31	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	10,517.000	Local	50.618799	532,357.91	35.500000	373,353.50	-159,004.41	0.05
		Base	50.618799	532,357.91	35.500000	373,353.50	-159,004.41	0.05
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	15,045.000	Local	25.493137	383,544.24	31.690000	476,776.05	93,231.81	0.06
		Base	25.493137	383,544.24	31.690000	476,776.05	93,231.81	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	85,656.000	Local	15.838866	1,356,693.87	13.610000	1,165,778.16	-190,915.71	0.15
		Base	15.838866	1,356,693.87	13.610000	1,165,778.16	-190,915.71	0.15
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	16,254.000	Local	34.182158	555,596.79	27.550000	447,797.70	-107,799.09	0.06
		Base	34.182158	555,596.79	27.550000	447,797.70	-107,799.09	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	11,859.000	Local	53.839497	638,482.59	101.920000	1,208,669.28	570,186.69	0.16
		Base	53.839497	638,482.59	101.920000	1,208,669.28	570,186.69	0.16
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	41,569.000	Local	55.682249	2,314,655.41	67.360000	2,800,087.84	485,432.43	0.36
		Base	55.682249	2,314,655.41	67.360000	2,800,087.84	485,432.43	0.36
18482P103	CLEARFIELD INC COMMON STOCK USD.01							
	9,129.000	Local	106.056754	968,192.11	131.620000	1,201,558.98	233,366.87	0.15
		Base	106.056754	968,192.11	131.620000	1,201,558.98	233,366.87	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	13,364.000	Local	35.646842	476,384.39	39.030000	521,596.92	45,212.53	0.07
		Base	35.646842	476,384.39	39.030000	521,596.92	45,212.53	0.07
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	34,057.000	Local	50.143344	1,707,731.86	58.050000	1,977,008.85	269,276.99	0.25
		Base	50.143344	1,707,731.86	58.050000	1,977,008.85	269,276.99	0.25
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
	51,500.000	Local	16.374990	843,312.00	6.860000	353,290.00	-490,022.00	0.05
		Base	16.374990	843,312.00	6.860000	353,290.00	-490,022.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192576106	COHU INC COMMON STOCK USD1.0								
		Local	38,500.000	18.632109	717,336.18	35.820000	1,379,070.00	661,733.82	0.18
		Base		18.632109	717,336.18	35.820000	1,379,070.00	661,733.82	0.18
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	27,243.000	21.942478	597,778.93	21.870000	595,804.41	-1,974.52	0.08
		Base		21.942478	597,778.93	21.870000	595,804.41	-1,974.52	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	62,786.000	28.848374	1,811,274.00	34.060000	2,138,491.16	327,217.16	0.28
		Base		28.848374	1,811,274.00	34.060000	2,138,491.16	327,217.16	0.28
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,560.000	34.230353	977,618.89	126.760000	3,620,265.60	2,642,646.71	0.47
		Base		34.230353	977,618.89	126.760000	3,620,265.60	2,642,646.71	0.47
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	42,895.000	45.366026	1,945,975.68	65.140000	2,794,180.30	848,204.62	0.36
		Base		45.366026	1,945,975.68	65.140000	2,794,180.30	848,204.62	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	100,005.000	9.044072	904,452.40	3.430000	343,017.15	-561,435.25	0.04
		Base		9.044072	904,452.40	3.430000	343,017.15	-561,435.25	0.04
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	18,634.000	33.623428	626,538.96	35.260000	657,034.84	30,495.88	0.08
		Base		33.623428	626,538.96	35.260000	657,034.84	30,495.88	0.08
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	27,271.000	58.457308	1,594,189.26	44.350000	1,209,468.85	-384,720.41	0.16
		Base		58.457308	1,594,189.26	44.350000	1,209,468.85	-384,720.41	0.16
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	11,786.000	42.695183	503,205.43	29.600000	348,865.60	-154,339.83	0.04
		Base		42.695183	503,205.43	29.600000	348,865.60	-154,339.83	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	21,961.000	21.263661	466,971.26	11.670000	256,284.87	-210,686.39	0.03
		Base		21.263661	466,971.26	11.670000	256,284.87	-210,686.39	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	24,321.000	62.489594	1,519,809.42	82.850000	2,014,994.85	495,185.43	0.26
		Base		62.489594	1,519,809.42	82.850000	2,014,994.85	495,185.43	0.26
208242107	CONN S INC COMMON STOCK USD.01								
		Local	10,255.000	17.131986	175,688.52	9.960000	102,139.80	-73,548.72	0.01
		Base		17.131986	175,688.52	9.960000	102,139.80	-73,548.72	0.01
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
		Local	14,087.000	56.875438	801,204.29	56.790000	800,000.73	-1,203.56	0.10
		Base		56.875438	801,204.29	56.790000	800,000.73	-1,203.56	0.10
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	26,165.000	24.353229	637,202.24	77.450000	2,026,479.25	1,389,277.01	0.26
		Base		24.353229	637,202.24	77.450000	2,026,479.25	1,389,277.01	0.26
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	58,958.000	15.462640	911,646.33	4.620000	272,385.96	-639,260.37	0.04
		Base		15.462640	911,646.33	4.620000	272,385.96	-639,260.37	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	76,097.000	19.085130	1,452,321.12	25.280000	1,923,732.16	471,411.04	0.25
		Base		19.085130	1,452,321.12	25.280000	1,923,732.16	471,411.04	0.25
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	93,896.000	9.979502	937,035.29	13.280000	1,246,938.88	309,903.59	0.16
		Base		9.979502	937,035.29	13.280000	1,246,938.88	309,903.59	0.16
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	30,588.000	19.224008	588,023.96	16.870000	516,019.56	-72,004.40	0.07
		Base		19.224008	588,023.96	16.870000	516,019.56	-72,004.40	0.07
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,364.000	67.882751	499,888.58	152.970000	1,126,471.08	626,582.50	0.15
		Base		67.882751	499,888.58	152.970000	1,126,471.08	626,582.50	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	28,994.000	11.873422	344,257.99	35.780000	1,037,405.32	693,147.33	0.13
		Base		11.873422	344,257.99	35.780000	1,037,405.32	693,147.33	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	32,184.000	14.967089	481,700.78	12.790000	411,633.36	-70,067.42	0.05
		Base		14.967089	481,700.78	12.790000	411,633.36	-70,067.42	0.05
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	24,350.000	28.571915	695,726.13	32.270000	785,774.50	90,048.37	0.10
		Base		28.571915	695,726.13	32.270000	785,774.50	90,048.37	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	14,220.000	37.237783	529,521.27	47.580000	676,587.60	147,066.33	0.09
		Base		37.237783	529,521.27	47.580000	676,587.60	147,066.33	0.09
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	75,156.000	26.053245	1,958,057.67	42.500000	3,194,130.00	1,236,072.33	0.41
		Base		26.053245	1,958,057.67	42.500000	3,194,130.00	1,236,072.33	0.41
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	14,810.000	51.785982	766,950.39	18.390000	272,355.90	-494,594.49	0.04
		Base		51.785982	766,950.39	18.390000	272,355.90	-494,594.49	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,638.000	44.288679	559,720.33	25.830000	326,439.54	-233,280.79	0.04
		Base		44.288679	559,720.33	25.830000	326,439.54	-233,280.79	0.04
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	33,987.000	32.163494	1,093,140.66	39.660000	1,347,924.42	254,783.76	0.17
		Base		32.163494	1,093,140.66	39.660000	1,347,924.42	254,783.76	0.17
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	55.000000	61,930.00	-736,318.13	0.01
		Base		708.923739	798,248.13	55.000000	61,930.00	-736,318.13	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	34,395.000	28.598292	983,638.25	19.340000	665,199.30	-318,438.95	0.09
		Base		28.598292	983,638.25	19.340000	665,199.30	-318,438.95	0.09
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	44,992.000	16.624752	747,980.83	15.300000	688,377.60	-59,603.23	0.09
		Base		16.624752	747,980.83	15.300000	688,377.60	-59,603.23	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	168,381.000	Local	9.545719	1,607,317.67	9.410000	1,584,465.21	-22,852.46	0.20
		Base	9.545719	1,607,317.67	9.410000	1,584,465.21	-22,852.46	0.20
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	59,329.000	Local	9.732680	577,430.18	2.150000	127,557.35	-449,872.83	0.02
		Base	9.732680	577,430.18	2.150000	127,557.35	-449,872.83	0.02
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	28,009.000	Local	14.073032	394,171.55	42.470000	1,189,542.23	795,370.68	0.15
		Base	14.073032	394,171.55	42.470000	1,189,542.23	795,370.68	0.15
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
	71,805.000	Local	17.603601	1,264,026.54	18.260000	1,311,159.30	47,132.76	0.17
		Base	17.603601	1,264,026.54	18.260000	1,311,159.30	47,132.76	0.17
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
	25,882.000	Local	27.677215	716,341.67	35.670000	923,210.94	206,869.27	0.12
		Base	27.677215	716,341.67	35.670000	923,210.94	206,869.27	0.12
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	12,518.000	Local	61.758227	773,089.49	74.590000	933,717.62	160,628.13	0.12
		Base	61.758227	773,089.49	74.590000	933,717.62	160,628.13	0.12
254543101	DIODES INC COMMON STOCK USD.667							
	36,308.000	Local	44.296210	1,608,306.81	92.230000	3,348,686.84	1,740,380.03	0.43
		Base	44.296210	1,608,306.81	92.230000	3,348,686.84	1,740,380.03	0.43
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	190,893.000	Local	3.764384	718,594.52	0.990000	188,984.07	-529,610.45	0.02
		Base	3.764384	718,594.52	0.990000	188,984.07	-529,610.45	0.02
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	20,401.000	Local	23.405461	477,494.82	38.180000	778,910.18	301,415.36	0.10
		Base	23.405461	477,494.82	38.180000	778,910.18	301,415.36	0.10
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	22,583.000	Local	56.620503	1,278,660.83	89.640000	2,024,340.12	745,679.29	0.26
		Base	56.620503	1,278,660.83	89.640000	2,024,340.12	745,679.29	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK								
		Local	53,853.000	6.230308	335,520.79	4.120000	221,874.36	-113,646.43	0.03
		Base		6.230308	335,520.79	4.120000	221,874.36	-113,646.43	0.03
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	27,441.000	35.019606	960,973.02	23.540000	645,961.14	-315,011.88	0.08
		Base		35.019606	960,973.02	23.540000	645,961.14	-315,011.88	0.08
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
		Local	93,897.000	10.543694	990,021.22	12.410000	1,165,261.77	175,240.55	0.15
		Base		10.543694	990,021.22	12.410000	1,165,261.77	175,240.55	0.15
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	39,758.000	26.179156	1,040,830.87	54.960000	2,185,099.68	1,144,268.81	0.28
		Base		26.179156	1,040,830.87	54.960000	2,185,099.68	1,144,268.81	0.28
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,656.000	12.431072	194,620.86	10.900000	170,650.40	-23,970.46	0.02
		Base		12.431072	194,620.86	10.900000	170,650.40	-23,970.46	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	25,614.000	51.654253	1,323,072.03	47.160000	1,207,956.24	-115,115.79	0.16
		Base		51.654253	1,323,072.03	47.160000	1,207,956.24	-115,115.79	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	8,484.000	51.887903	440,216.97	36.320000	308,138.88	-132,078.09	0.04
		Base		51.887903	440,216.97	36.320000	308,138.88	-132,078.09	0.04
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	72,500.000	21.230533	1,539,213.63	15.840000	1,148,400.00	-390,813.63	0.15
		Base		21.230533	1,539,213.63	15.840000	1,148,400.00	-390,813.63	0.15
278715206	EBIX INC COMMON STOCK USD.1								
		Local	18,750.000	23.930952	448,705.35	18.990000	356,062.50	-92,642.85	0.05
		Base		23.930952	448,705.35	18.990000	356,062.50	-92,642.85	0.05
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	41,373.000	42.976734	1,778,076.42	43.210000	1,787,727.33	9,650.91	0.23
		Base		42.976734	1,778,076.42	43.210000	1,787,727.33	9,650.91	0.23

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
282914100	8X8 INC COMMON STOCK USD.001								
		Local	95,769.000	12.466897	1,193,942.27	4.280000	409,891.32	-784,050.95	0.05
		Base		12.466897	1,193,942.27	4.280000	409,891.32	-784,050.95	0.05
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	45,472.000	17.929890	815,307.94	13.640000	620,238.08	-195,069.86	0.08
		Base		17.929890	815,307.94	13.640000	620,238.08	-195,069.86	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	46,140.000	32.297067	1,490,186.66	32.920000	1,518,928.80	28,742.14	0.20
		Base		32.297067	1,490,186.66	32.920000	1,518,928.80	28,742.14	0.20
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	35,427.000	42.375514	1,501,237.32	12.300000	435,752.10	-1,065,485.22	0.06
		Base		42.375514	1,501,237.32	12.300000	435,752.10	-1,065,485.22	0.06
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,798.000	26.757136	583,252.06	46.470000	1,012,953.06	429,701.00	0.13
		Base		26.757136	583,252.06	46.470000	1,012,953.06	429,701.00	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,552.000	51.699650	804,032.96	43.790000	681,022.08	-123,010.88	0.09
		Base		51.699650	804,032.96	43.790000	681,022.08	-123,010.88	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	19,064.000	35.899925	684,396.17	50.400000	960,825.60	276,429.43	0.12
		Base		35.899925	684,396.17	50.400000	960,825.60	276,429.43	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,268.000	51.752393	790,155.54	146.110000	2,230,807.48	1,440,651.94	0.29
		Base		51.752393	790,155.54	146.110000	2,230,807.48	1,440,651.94	0.29
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	46,415.000	23.031846	1,069,023.13	25.040000	1,162,231.60	93,208.47	0.15
		Base		23.031846	1,069,023.13	25.040000	1,162,231.60	93,208.47	0.15
29332G102	ENHABIT INC COMMON STOCK USD.01								
		Local	39,610.000	20.731991	821,194.17	14.310000	566,819.10	-254,375.07	0.07
		Base		20.731991	821,194.17	14.310000	566,819.10	-254,375.07	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	16,606.000	Local	58.379754	969,454.19	118.800000	1,972,792.80	1,003,338.61	0.25
		Base	58.379754	969,454.19	118.800000	1,972,792.80	1,003,338.61	0.25
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	25,555.000	Local	23.869998	609,997.80	40.340000	1,030,888.70	420,890.90	0.13
		Base	23.869998	609,997.80	40.340000	1,030,888.70	420,890.90	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	44,138.000	Local	34.438044	1,520,026.40	95.000000	4,193,110.00	2,673,083.60	0.54
		Base	34.438044	1,520,026.40	95.000000	4,193,110.00	2,673,083.60	0.54
294268107	EPLUS INC COMMON STOCK USD.01							
	21,468.000	Local	29.942887	642,813.90	49.660000	1,066,100.88	423,286.98	0.14
		Base	29.942887	642,813.90	49.660000	1,066,100.88	423,286.98	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,639.000	Local	52.164301	1,076,619.01	94.010000	1,940,272.39	863,653.38	0.25
		Base	52.164301	1,076,619.01	94.010000	1,940,272.39	863,653.38	0.25
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	112,738.000	Local	22.886025	2,580,124.67	23.210000	2,616,648.98	36,524.31	0.34
		Base	22.886025	2,580,124.67	23.210000	2,616,648.98	36,524.31	0.34
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	18,193.000	Local	20.731322	377,164.94	28.450000	517,590.85	140,425.91	0.07
		Base	20.731322	377,164.94	28.450000	517,590.85	140,425.91	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01							
	52,668.000	Local	25.946376	1,366,543.75	33.770000	1,778,598.36	412,054.61	0.23
		Base	25.946376	1,366,543.75	33.770000	1,778,598.36	412,054.61	0.23
30214U102	EXPONENT INC COMMON STOCK USD.001							
	40,807.000	Local	41.578375	1,696,688.73	103.410000	4,219,851.87	2,523,163.14	0.54
		Base	41.578375	1,696,688.73	103.410000	4,219,851.87	2,523,163.14	0.54
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	103,191.000	Local	11.999059	1,238,194.85	20.970000	2,163,915.27	925,720.42	0.28
		Base	11.999059	1,238,194.85	20.970000	2,163,915.27	925,720.42	0.28

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	42,857.000	Local	15.564300	667,039.21	10.020000	429,427.14	-237,612.07	0.06
		Base	15.564300	667,039.21	10.020000	429,427.14	-237,612.07	0.06
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	28,071.000	Local	33.070136	928,311.80	42.810000	1,201,719.51	273,407.71	0.16
		Base	33.070136	928,311.80	42.810000	1,201,719.51	273,407.71	0.16
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	14,592.000	Local	44.264566	645,908.54	29.920000	436,592.64	-209,315.90	0.06
		Base	44.264566	645,908.54	29.920000	436,592.64	-209,315.90	0.06
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	48,399.000	Local	18.357649	888,491.85	48.590000	2,351,707.41	1,463,215.56	0.30
		Base	18.357649	888,491.85	48.590000	2,351,707.41	1,463,215.56	0.30
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	40.360000	1,244,904.20	119,636.49	0.16
		Base	36.481365	1,125,267.71	40.360000	1,244,904.20	119,636.49	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	150,070.000	Local	7.462610	1,119,913.95	15.380000	2,308,076.60	1,188,162.65	0.30
		Base	7.462610	1,119,913.95	15.380000	2,308,076.60	1,188,162.65	0.30
318910106	FIRST BANCORP/NC COMMON STOCK							
	28,487.000	Local	37.085424	1,056,452.46	48.630000	1,385,322.81	328,870.35	0.18
		Base	37.085424	1,056,452.46	48.630000	1,385,322.81	328,870.35	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	74,545.000	Local	9.235263	688,442.69	14.720000	1,097,302.40	408,859.71	0.14
		Base	9.235263	688,442.69	14.720000	1,097,302.40	408,859.71	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	75,738.000	Local	20.792608	1,574,790.55	26.430000	2,001,755.34	426,964.79	0.26
		Base	20.792608	1,574,790.55	26.430000	2,001,755.34	426,964.79	0.26
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	101,943.000	Local	19.267720	1,964,209.14	26.550000	2,706,586.65	742,377.51	0.35
		Base	19.267720	1,964,209.14	26.550000	2,706,586.65	742,377.51	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	42,574.000	Local	34.503927	1,468,970.19	37.540000	1,598,227.96	129,257.77	0.21
		Base	34.503927	1,468,970.19	37.540000	1,598,227.96	129,257.77	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	61,576.000	Local	20.627439	1,270,155.20	23.070000	1,420,558.32	150,403.12	0.18
		Base	20.627439	1,270,155.20	23.070000	1,420,558.32	150,403.12	0.18
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,940.000	Local	37.838179	338,273.32	35.180000	314,509.20	-23,764.12	0.04
		Base	37.838179	338,273.32	35.180000	314,509.20	-23,764.12	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,435.000	Local	52.190199	1,118,696.91	112.370000	2,408,650.95	1,289,954.04	0.31
		Base	52.190199	1,118,696.91	112.370000	2,408,650.95	1,289,954.04	0.31
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	79,616.000	Local	22.060014	1,756,330.08	27.140000	2,160,778.24	404,448.16	0.28
		Base	22.060014	1,756,330.08	27.140000	2,160,778.24	404,448.16	0.28
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	66,880.000	Local	15.298922	1,023,191.92	14.600000	976,448.00	-46,743.92	0.13
		Base	15.298922	1,023,191.92	14.600000	976,448.00	-46,743.92	0.13
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	31,042.000	Local	42.857080	1,330,369.48	83.300000	2,585,798.60	1,255,429.12	0.33
		Base	42.857080	1,330,369.48	83.300000	2,585,798.60	1,255,429.12	0.33
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	73,348.000	Local	9.832010	721,158.24	2.920000	214,176.16	-506,982.08	0.03
		Base	9.832010	721,158.24	2.920000	214,176.16	-506,982.08	0.03
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	65,054.000	Local	23.580795	1,534,025.03	23.370000	1,520,311.98	-13,713.05	0.20
		Base	23.580795	1,534,025.03	23.370000	1,520,311.98	-13,713.05	0.20
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	16,188.000	Local	53.621405	868,023.30	36.270000	587,138.76	-280,884.54	0.08
		Base	53.621405	868,023.30	36.270000	587,138.76	-280,884.54	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
			42,440.000	38.795340	1,646,474.24	80.310000	3,408,356.40	1,761,882.16	0.44
		Base		38.795340	1,646,474.24	80.310000	3,408,356.40	1,761,882.16	0.44
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
			20,612.000	12.758790	262,984.17	8.840000	182,210.08	-80,774.09	0.02
		Base		12.758790	262,984.17	8.840000	182,210.08	-80,774.09	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01								
			99,062.000	8.478809	839,927.77	11.820000	1,170,912.84	330,985.07	0.15
		Base		8.478809	839,927.77	11.820000	1,170,912.84	330,985.07	0.15
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
			34,648.000	30.847912	1,068,818.44	21.630000	749,436.24	-319,382.20	0.10
		Base		30.847912	1,068,818.44	21.630000	749,436.24	-319,382.20	0.10
36251C103	GMS INC COMMON STOCK USD.01								
			34,045.000	26.348841	897,046.30	49.100000	1,671,609.50	774,563.20	0.22
		Base		26.348841	897,046.30	49.100000	1,671,609.50	774,563.20	0.22
36472T109	GANNETT CO INC COMMON STOCK USD.01								
			112,888.000	7.273152	821,051.54	2.500000	282,220.00	-538,831.54	0.04
		Base		7.273152	821,051.54	2.500000	282,220.00	-538,831.54	0.04
371532102	GENESCO INC COMMON STOCK USD1.0								
			10,412.000	49.142125	511,667.81	52.200000	543,506.40	31,838.59	0.07
		Base		49.142125	511,667.81	52.200000	543,506.40	31,838.59	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
			402,119.000	4.037070	1,623,382.74	5.030000	2,022,658.57	399,275.83	0.26
		Base		4.037070	1,623,382.74	5.030000	2,022,658.57	399,275.83	0.26
37253A103	GENTHERM INC COMMON STOCK								
			26,476.000	52.803653	1,398,029.51	71.590000	1,895,416.84	497,387.33	0.24
		Base		52.803653	1,398,029.51	71.590000	1,895,416.84	497,387.33	0.24
374297109	GETTY REALTY CORP REIT USD.01								
			34,197.000	24.252885	829,375.91	33.020000	1,129,184.94	299,809.03	0.15
		Base		24.252885	829,375.91	33.020000	1,129,184.94	299,809.03	0.15

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	25,249.000	27.968005	706,164.15	50.610000	1,277,851.89	571,687.74	0.16
		Base		27.968005	706,164.15	50.610000	1,277,851.89	571,687.74	0.16
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	37,997.000	39.392497	1,496,796.72	46.570000	1,769,520.29	272,723.57	0.23
		Base		39.392497	1,496,796.72	46.570000	1,769,520.29	272,723.57	0.23
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	82,775.000	16.396404	1,357,212.33	13.530000	1,119,945.75	-237,266.58	0.14
		Base		16.396404	1,357,212.33	13.530000	1,119,945.75	-237,266.58	0.14
38046C109	GOGO INC COMMON STOCK USD.0001								
		Local	52,393.000	22.631878	1,185,751.99	15.690000	822,046.17	-363,705.82	0.11
		Base		22.631878	1,185,751.99	15.690000	822,046.17	-363,705.82	0.11
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	17,522.000	55.447969	971,559.32	44.310000	776,399.82	-195,159.50	0.10
		Base		55.447969	971,559.32	44.310000	776,399.82	-195,159.50	0.10
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	35,193.000	27.063674	952,451.89	36.020000	1,267,651.86	315,199.97	0.16
		Base		27.063674	952,451.89	36.020000	1,267,651.86	315,199.97	0.16
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	41,792.000	15.489776	647,348.73	6.410000	267,886.72	-379,462.01	0.03
		Base		15.489776	647,348.73	6.410000	267,886.72	-379,462.01	0.03
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
		Local	21,684.000	22.926947	497,147.92	24.180000	524,319.12	27,171.20	0.07
		Base		22.926947	497,147.92	24.180000	524,319.12	27,171.20	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	38,189.000	33.264222	1,270,327.38	20.380000	778,291.82	-492,035.56	0.10
		Base		33.264222	1,270,327.38	20.380000	778,291.82	-492,035.56	0.10
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	46,375.000	25.887044	1,200,511.66	34.560000	1,602,720.00	402,208.34	0.21
		Base		25.887044	1,200,511.66	34.560000	1,602,720.00	402,208.34	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	26,015.000	Local	32.997554	858,431.36	38.390000	998,715.85	140,284.49	0.13
		Base	32.997554	858,431.36	38.390000	998,715.85	140,284.49	0.13
398433102	GRIFFON CORP COMMON STOCK USD.25							
	37,810.000	Local	18.206633	688,392.80	35.310000	1,335,071.10	646,678.30	0.17
		Base	18.206633	688,392.80	35.310000	1,335,071.10	646,678.30	0.17
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	12,604.000	Local	86.422108	1,089,264.25	193.340000	2,436,857.36	1,347,593.11	0.31
		Base	86.422108	1,089,264.25	193.340000	2,436,857.36	1,347,593.11	0.31
401617105	GUESS? INC COMMON STOCK USD.01							
	26,642.000	Local	14.911118	397,262.01	20.760000	553,087.92	155,825.91	0.07
		Base	14.911118	397,262.01	20.760000	553,087.92	155,825.91	0.07
40416E103	HCI GROUP INC COMMON STOCK							
	5,704.000	Local	55.701846	317,723.33	37.420000	213,443.68	-104,279.65	0.03
		Base	55.701846	317,723.33	37.420000	213,443.68	-104,279.65	0.03
404251100	HNI CORP COMMON STOCK USD1.0							
	32,996.000	Local	42.464982	1,401,174.53	29.000000	956,884.00	-444,290.53	0.12
		Base	42.464982	1,401,174.53	29.000000	956,884.00	-444,290.53	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	71,685.000	Local	16.718401	1,198,458.60	18.740000	1,343,376.90	144,918.30	0.17
		Base	16.718401	1,198,458.60	18.740000	1,343,376.90	144,918.30	0.17
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	24,336.000	Local	14.771610	359,481.91	27.050000	658,288.80	298,806.89	0.08
		Base	14.771610	359,481.91	27.050000	658,288.80	298,806.89	0.08
413160102	HARMONIC INC COMMON STOCK USD.001							
	83,870.000	Local	7.067879	592,782.97	15.340000	1,286,565.80	693,782.83	0.17
		Base	7.067879	592,782.97	15.340000	1,286,565.80	693,782.83	0.17
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	23,614.000	Local	39.696253	937,387.31	59.770000	1,411,408.78	474,021.47	0.18
		Base	39.696253	937,387.31	59.770000	1,411,408.78	474,021.47	0.18

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
415864107	HARSCO CORP COMMON STOCK USD1.25							
	63,411.000	Local	13.875072	879,832.19	7.480000	474,314.28	-405,517.91	0.06
		Base	13.875072	879,832.19	7.480000	474,314.28	-405,517.91	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,694.000	Local	17.000016	181,798.17	31.530000	337,181.82	155,383.65	0.04
		Base	17.000016	181,798.17	31.530000	337,181.82	155,383.65	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	41,022.000	Local	23.365875	958,514.93	13.900000	570,205.80	-388,309.13	0.07
		Base	23.365875	958,514.93	13.900000	570,205.80	-388,309.13	0.07
420261109	HAWKINS INC COMMON STOCK USD.01							
	15,093.000	Local	22.975336	346,766.75	41.600000	627,868.80	281,102.05	0.08
		Base	22.975336	346,766.75	41.600000	627,868.80	281,102.05	0.08
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,948.000	Local	44.844780	446,115.87	49.960000	497,002.08	50,886.21	0.06
		Base	44.844780	446,115.87	49.960000	497,002.08	50,886.21	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	59,118.000	Local	17.483128	1,033,567.58	13.950000	824,696.10	-208,871.48	0.11
		Base	17.483128	1,033,567.58	13.950000	824,696.10	-208,871.48	0.11
42222N103	HEALTHSTREAM INC COMMON STOCK							
	19,279.000	Local	25.555668	492,687.72	25.400000	489,686.60	-3,001.12	0.06
		Base	25.555668	492,687.72	25.400000	489,686.60	-3,001.12	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	37,179.000	Local	17.621239	655,140.03	16.740000	622,376.46	-32,763.57	0.08
		Base	17.621239	655,140.03	16.740000	622,376.46	-32,763.57	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	15,756.000	Local	25.271948	398,184.81	29.700000	467,953.20	69,768.39	0.06
		Base	25.271948	398,184.81	29.700000	467,953.20	69,768.39	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	113,858.000	Local	5.407501	615,687.25	6.380000	726,414.04	110,726.79	0.09
		Base	5.407501	615,687.25	6.380000	726,414.04	110,726.79	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	84,054.000	Local	24.062248	2,022,528.19	51.080000	4,293,478.32	2,270,950.13	0.55
		Base	24.062248	2,022,528.19	51.080000	4,293,478.32	2,270,950.13	0.55
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	28,024.000	Local	29.773377	834,369.11	32.900000	921,989.60	87,620.49	0.12
		Base	29.773377	834,369.11	32.900000	921,989.60	87,620.49	0.12
427825500	HERSHA HOSPITALITY TRUST A REIT USD.01							
	26,235.000	Local	15.395897	403,911.35	9.630000	252,643.05	-151,268.30	0.03
		Base	15.395897	403,911.35	9.630000	252,643.05	-151,268.30	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	8,119.000	Local	106.294292	863,003.36	64.350000	522,457.65	-340,545.71	0.07
		Base	106.294292	863,003.36	64.350000	522,457.65	-340,545.71	0.07
428567101	HIBBETT INC COMMON STOCK USD.01							
	10,326.000	Local	38.397523	396,492.82	66.660000	688,331.16	291,838.34	0.09
		Base	38.397523	396,492.82	66.660000	688,331.16	291,838.34	0.09
431571108	HILLENBRAND INC COMMON STOCK							
	55,448.000	Local	27.663582	1,533,890.28	50.000000	2,772,400.00	1,238,509.72	0.36
		Base	27.663582	1,533,890.28	50.000000	2,772,400.00	1,238,509.72	0.36
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	36,601.000	Local	34.829696	1,274,801.72	29.800000	1,090,709.80	-184,091.92	0.14
		Base	34.829696	1,274,801.72	29.800000	1,090,709.80	-184,091.92	0.14
43785V102	HOMESTREET INC COMMON STOCK							
	14,195.000	Local	31.763132	450,877.66	27.300000	387,523.50	-63,354.16	0.05
		Base	31.763132	450,877.66	27.300000	387,523.50	-63,354.16	0.05
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	95,378.000	Local	11.037744	1,052,757.93	13.620000	1,299,048.36	246,290.43	0.17
		Base	11.037744	1,052,757.93	13.620000	1,299,048.36	246,290.43	0.17
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,648.000	Local	27.003090	881,596.87	38.590000	1,259,886.32	378,289.45	0.16
		Base	27.003090	881,596.87	38.590000	1,259,886.32	378,289.45	0.16

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001								
			108,966.000	20.897622	2,277,130.26	26.400000	2,876,702.40	599,572.14	0.37
		Base		20.897622	2,277,130.26	26.400000	2,876,702.40	599,572.14	0.37
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
			27,133.000	46.135734	1,251,800.86	84.150000	2,283,241.95	1,031,441.09	0.29
		Base		46.135734	1,251,800.86	84.150000	2,283,241.95	1,031,441.09	0.29
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
			102,909.000	11.471915	1,180,563.27	11.560000	1,189,628.04	9,064.77	0.15
		Base		11.471915	1,180,563.27	11.560000	1,189,628.04	9,064.77	0.15
45031U101	ISTAR INC REIT USD.001								
			68,157.000	12.995874	885,759.80	8.030000	547,300.71	-338,459.09	0.07
		Base		12.995874	885,759.80	8.030000	547,300.71	-338,459.09	0.07
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
			36,642.000	63.217974	2,316,432.99	90.520000	3,316,833.84	1,000,400.85	0.43
		Base		63.217974	2,316,432.99	90.520000	3,316,833.84	1,000,400.85	0.43
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
			28,264.000	48.382668	1,367,487.74	65.940000	1,863,728.16	496,240.42	0.24
		Base		48.382668	1,367,487.74	65.940000	1,863,728.16	496,240.42	0.24
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
			52,231.000	19.886684	1,038,701.37	4.070000	212,580.17	-826,121.20	0.03
		Base		19.886684	1,038,701.37	4.070000	212,580.17	-826,121.20	0.03
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
			24,374.000	40.487001	986,830.17	103.910000	2,532,702.34	1,545,872.17	0.33
		Base		40.487001	986,830.17	103.910000	2,532,702.34	1,545,872.17	0.33
45768S105	INNOSPEC INC COMMON STOCK USD.01								
			19,791.000	63.268492	1,252,146.73	110.890000	2,194,623.99	942,477.26	0.28
		Base		63.268492	1,252,146.73	110.890000	2,194,623.99	942,477.26	0.28
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
			15,572.000	34.639211	539,401.79	29.490000	459,218.28	-80,183.51	0.06
		Base		34.639211	539,401.79	29.490000	459,218.28	-80,183.51	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	18,254.000	41.716379	761,490.79	22.320000	407,429.28	-354,061.51	0.05
		Base		41.716379	761,490.79	22.320000	407,429.28	-354,061.51	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	18,817.000	53.408155	1,004,981.26	84.930000	1,598,127.81	593,146.55	0.21
		Base		53.408155	1,004,981.26	84.930000	1,598,127.81	593,146.55	0.21
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	50,082.000	12.111166	606,551.44	13.130000	657,576.66	51,025.22	0.08
		Base		12.111166	606,551.44	13.130000	657,576.66	51,025.22	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	22,331.000	112.017164	2,501,455.28	121.210000	2,706,740.51	205,285.23	0.35
		Base		112.017164	2,501,455.28	121.210000	2,706,740.51	205,285.23	0.35
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	26,442.000	49.504440	1,308,996.40	74.320000	1,965,169.44	656,173.04	0.25
		Base		49.504440	1,308,996.40	74.320000	1,965,169.44	656,173.04	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	14,243.000	41.113097	585,573.84	95.290000	1,357,215.47	771,641.63	0.18
		Base		41.113097	585,573.84	95.290000	1,357,215.47	771,641.63	0.18
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	46,910.000	14.672508	688,287.36	10.830000	508,035.30	-180,252.06	0.07
		Base		14.672508	688,287.36	10.830000	508,035.30	-180,252.06	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	23,675.000	72.204077	1,709,431.52	50.170000	1,187,774.75	-521,656.77	0.15
		Base		72.204077	1,709,431.52	50.170000	1,187,774.75	-521,656.77	0.15
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	27,812.000	86.446247	2,404,243.03	13.130000	365,171.56	-2,039,071.47	0.05
		Base		86.446247	2,404,243.03	13.130000	365,171.56	-2,039,071.47	0.05
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,738.000	40.560508	881,704.32	52.090000	1,132,332.42	250,628.10	0.15
		Base		40.560508	881,704.32	52.090000	1,132,332.42	250,628.10	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	106,423.000	11.633912	1,238,115.81	12.110000	1,288,782.53	50,666.72	0.17
		Base		11.633912	1,238,115.81	12.110000	1,288,782.53	50,666.72	0.17
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001								
		Local	19,596.000	35.487925	695,421.38	20.150000	394,859.40	-300,561.98	0.05
		Base		35.487925	695,421.38	20.150000	394,859.40	-300,561.98	0.05
465741106	ITRON INC COMMON STOCK								
		Local	36,035.000	47.288544	1,704,042.68	53.180000	1,916,341.30	212,298.62	0.25
		Base		47.288544	1,704,042.68	53.180000	1,916,341.30	212,298.62	0.25
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,950.000	95.991766	1,147,101.60	164.020000	1,960,039.00	812,937.40	0.25
		Base		95.991766	1,147,101.60	164.020000	1,960,039.00	812,937.40	0.25
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,810.000	88.744582	1,491,796.42	72.300000	1,215,363.00	-276,433.42	0.16
		Base		88.744582	1,491,796.42	72.300000	1,215,363.00	-276,433.42	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	25,436.000	59.009499	1,500,965.62	91.860000	2,336,550.96	835,585.34	0.30
		Base		59.009499	1,500,965.62	91.860000	2,336,550.96	835,585.34	0.30
47973J102	JOINT CORP/THE COMMON STOCK USD.001								
		Local	11,571.000	71.961566	832,667.28	14.910000	172,523.61	-660,143.67	0.02
		Base		71.961566	832,667.28	14.910000	172,523.61	-660,143.67	0.02
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
		Local	92,468.000	15.513692	1,434,520.06	13.740000	1,270,510.32	-164,009.74	0.16
		Base		15.513692	1,434,520.06	13.740000	1,270,510.32	-164,009.74	0.16
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	46,439.000	19.253006	894,090.33	16.550000	768,565.45	-125,524.88	0.10
		Base		19.253006	894,090.33	16.550000	768,565.45	-125,524.88	0.10
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,726.000	70.461660	896,695.09	90.400000	1,150,430.40	253,735.31	0.15
		Base		70.461660	896,695.09	90.400000	1,150,430.40	253,735.31	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
483548103	KAMAN CORP COMMON STOCK USD1.0							
	22,361.000	Local	38.360457	857,778.18	20.370000	455,493.57	-402,284.61	0.06
		Base	38.360457	857,778.18	20.370000	455,493.57	-402,284.61	0.06
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	27,613.000	Local	17.316507	478,160.72	16.990000	469,144.87	-9,015.85	0.06
		Base	17.316507	478,160.72	16.990000	469,144.87	-9,015.85	0.06
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	73,157.000	Local	15.180543	1,110,562.97	15.600000	1,141,249.20	30,686.23	0.15
		Base	15.180543	1,110,562.97	15.600000	1,141,249.20	30,686.23	0.15
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	39,351.000	Local	36.633218	1,441,553.76	43.450000	1,709,800.95	268,247.19	0.22
		Base	36.633218	1,441,553.76	43.450000	1,709,800.95	268,247.19	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,682.000	Local	30.004139	500,529.05	29.790000	496,956.78	-3,572.27	0.06
		Base	30.004139	500,529.05	29.790000	496,956.78	-3,572.27	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	43,594.000	Local	32.541691	1,418,622.47	57.030000	2,486,165.82	1,067,543.35	0.32
		Base	32.541691	1,418,622.47	57.030000	2,486,165.82	1,067,543.35	0.32
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	46,356.000	Local	21.547880	998,873.52	47.950000	2,222,770.20	1,223,896.68	0.29
		Base	21.547880	998,873.52	47.950000	2,222,770.20	1,223,896.68	0.29
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,349.000	Local	59.004827	964,669.92	99.340000	1,624,109.66	659,439.74	0.21
		Base	59.004827	964,669.92	99.340000	1,624,109.66	659,439.74	0.21
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	20,301.000	Local	62.940165	1,277,748.28	98.860000	2,006,956.86	729,208.58	0.26
		Base	62.940165	1,277,748.28	98.860000	2,006,956.86	729,208.58	0.26
502175102	LTC PROPERTIES INC REIT USD.01							
	32,335.000	Local	35.985280	1,163,584.04	39.290000	1,270,442.15	106,858.11	0.16
		Base	35.985280	1,163,584.04	39.290000	1,270,442.15	106,858.11	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	34,642.000	18.628802	645,338.97	27.230000	943,301.66	297,962.69	0.12
		Base		18.628802	645,338.97	27.230000	943,301.66	297,962.69	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	20,239.000	71.117343	1,439,343.91	78.960000	1,598,071.44	158,727.53	0.21
		Base		71.117343	1,439,343.91	78.960000	1,598,071.44	158,727.53	0.21
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	13,654.000	74.767809	1,020,879.66	63.830000	871,534.82	-149,344.84	0.11
		Base		74.767809	1,020,879.66	63.830000	871,534.82	-149,344.84	0.11
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	15,429.000	35.451224	546,976.93	46.850000	722,848.65	175,871.72	0.09
		Base		35.451224	546,976.93	46.850000	722,848.65	175,871.72	0.09
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	8,676.000	112.340278	974,664.25	23.950000	207,790.20	-766,874.05	0.03
		Base		112.340278	974,664.25	23.950000	207,790.20	-766,874.05	0.03
527064109	LESLIE S INC COMMON STOCK USD.001								
		Local	118,351.000	13.379679	1,583,498.35	14.600000	1,727,924.60	144,426.25	0.22
		Base		13.379679	1,583,498.35	14.600000	1,727,924.60	144,426.25	0.22
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	223,442.000	10.544956	2,356,186.00	10.760000	2,404,235.92	48,049.92	0.31
		Base		10.544956	2,356,186.00	10.760000	2,404,235.92	48,049.92	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,804.000	103.759254	1,328,533.49	72.900000	933,411.60	-395,121.89	0.12
		Base		103.759254	1,328,533.49	72.900000	933,411.60	-395,121.89	0.12
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,765.000	88.682508	777,302.18	176.490000	1,546,934.85	769,632.67	0.20
		Base		88.682508	777,302.18	176.490000	1,546,934.85	769,632.67	0.20
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	21,589.000	18.332843	395,787.75	16.690000	360,320.41	-35,467.34	0.05
		Base		18.332843	395,787.75	16.690000	360,320.41	-35,467.34	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	55,432.000	Local	18.050797	1,000,591.77	11.740000	650,771.68	-349,820.09	0.08
		Base	18.050797	1,000,591.77	11.740000	650,771.68	-349,820.09	0.08
53814L108	LIVENT CORP COMMON STOCK USD.001							
	143,092.000	Local	17.193120	2,460,197.90	27.990000	4,005,145.08	1,544,947.18	0.52
		Base	17.193120	2,460,197.90	27.990000	4,005,145.08	1,544,947.18	0.52
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	53,600.000	Local	27.582423	1,478,417.89	21.960000	1,177,056.00	-301,361.89	0.15
		Base	27.582423	1,478,417.89	21.960000	1,177,056.00	-301,361.89	0.15
55003T107	LL FLOORING HOLDINGS INC COMMON STOCK USD.001							
	23,420.000	Local	20.587741	482,164.89	6.810000	159,490.20	-322,674.69	0.02
		Base	20.587741	482,164.89	6.810000	159,490.20	-322,674.69	0.02
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	45,443.000	Local	25.748524	1,170,090.18	32.430000	1,473,716.49	303,626.31	0.19
		Base	25.748524	1,170,090.18	32.430000	1,473,716.49	303,626.31	0.19
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	12,290.000	Local	82.484077	1,013,729.31	125.060000	1,536,987.40	523,258.09	0.20
		Base	82.484077	1,013,729.31	125.060000	1,536,987.40	523,258.09	0.20
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	22,162.000	Local	26.338927	583,723.30	45.180000	1,001,279.16	417,555.86	0.13
		Base	26.338927	583,723.30	45.180000	1,001,279.16	417,555.86	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	13,297.000	Local	42.435416	564,263.73	95.530000	1,270,262.41	705,998.68	0.16
		Base	42.435416	564,263.73	95.530000	1,270,262.41	705,998.68	0.16
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	63,257.000	Local	13.209289	835,580.01	16.060000	1,015,907.42	180,327.41	0.13
		Base	13.209289	835,580.01	16.060000	1,015,907.42	180,327.41	0.13
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	59,282.000	Local	24.057732	1,426,190.49	34.540000	2,047,600.28	621,409.79	0.26
		Base	24.057732	1,426,190.49	34.540000	2,047,600.28	621,409.79	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	20,099.000	36.522964	734,075.05	37.240000	748,486.76	14,411.71	0.10
		Base		36.522964	734,075.05	37.240000	748,486.76	14,411.71	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	19,475.000	16.958293	330,262.76	16.240000	316,274.00	-13,988.76	0.04
		Base		16.958293	330,262.76	16.240000	316,274.00	-13,988.76	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	17,191.000	18.278889	314,232.38	33.030000	567,818.73	253,586.35	0.07
		Base		18.278889	314,232.38	33.030000	567,818.73	253,586.35	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	45,921.000	11.491223	527,688.45	21.310000	978,576.51	450,888.06	0.13
		Base		11.491223	527,688.45	21.310000	978,576.51	450,888.06	0.13
576690101	MATERION CORP COMMON STOCK								
		Local	16,384.000	45.841370	751,065.01	80.560000	1,319,895.04	568,830.03	0.17
		Base		45.841370	751,065.01	80.560000	1,319,895.04	568,830.03	0.17
57686G105	MATSON INC COMMON STOCK								
		Local	31,119.000	39.905014	1,241,804.14	63.760000	1,984,147.44	742,343.30	0.26
		Base		39.905014	1,241,804.14	63.760000	1,984,147.44	742,343.30	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,433.000	37.648821	919,873.64	31.660000	773,548.78	-146,324.86	0.10
		Base		37.648821	919,873.64	31.660000	773,548.78	-146,324.86	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	57,532.000	32.088955	1,846,141.75	36.600000	2,105,671.20	259,529.45	0.27
		Base		32.088955	1,846,141.75	36.600000	2,105,671.20	259,529.45	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,796.000	77.798689	684,317.27	126.050000	1,108,735.80	424,418.53	0.14
		Base		77.798689	684,317.27	126.050000	1,108,735.80	424,418.53	0.14
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	67,340.000	24.043865	1,619,113.87	15.980000	1,076,093.20	-543,020.67	0.14
		Base		24.043865	1,619,113.87	15.980000	1,076,093.20	-543,020.67	0.14

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	32,221.000	12.986131	418,426.14	13.800000	444,649.80	26,223.66	0.06
		Base		12.986131	418,426.14	13.800000	444,649.80	26,223.66	0.06
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	21,217.000	30.052792	637,630.09	36.280000	769,752.76	132,122.67	0.10
		Base		30.052792	637,630.09	36.280000	769,752.76	132,122.67	0.10
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	34,924.000	19.041452	665,003.67	32.000000	1,117,568.00	452,564.33	0.14
		Base		19.041452	665,003.67	32.000000	1,117,568.00	452,564.33	0.14
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	45,315.000	34.733285	1,573,938.81	72.000000	3,262,680.00	1,688,741.19	0.42
		Base		34.733285	1,573,938.81	72.000000	3,262,680.00	1,688,741.19	0.42
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,192.000	49.517506	1,445,515.04	86.410000	2,522,480.72	1,076,965.68	0.33
		Base		49.517506	1,445,515.04	86.410000	2,522,480.72	1,076,965.68	0.33
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,990.000	242.806830	968,799.25	169.170000	674,988.30	-293,810.95	0.09
		Base		242.806830	968,799.25	169.170000	674,988.30	-293,810.95	0.09
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	23,194.000	29.439338	682,816.01	43.530000	1,009,634.82	326,818.81	0.13
		Base		29.439338	682,816.01	43.530000	1,009,634.82	326,818.81	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	29,337.000	24.480432	718,182.44	45.680000	1,340,114.16	621,931.72	0.17
		Base		24.480432	718,182.44	45.680000	1,340,114.16	621,931.72	0.17
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	14,058.000	102.108812	1,435,445.68	93.450000	1,313,720.10	-121,725.58	0.17
		Base		102.108812	1,435,445.68	93.450000	1,313,720.10	-121,725.58	0.17
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	60,546.000	20.386105	1,234,297.09	20.390000	1,234,532.94	235.85	0.16
		Base		20.386105	1,234,297.09	20.390000	1,234,532.94	235.85	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	26,021.000	Local	51.832161	1,348,724.66	60.290000	1,568,806.09	220,081.43	0.20
		Base	51.832161	1,348,724.66	60.290000	1,568,806.09	220,081.43	0.20
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	63,081.000	Local	8.240766	519,835.79	10.240000	645,949.44	126,113.65	0.08
		Base	8.240766	519,835.79	10.240000	645,949.44	126,113.65	0.08
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	10,095.000	Local	65.028488	656,462.59	77.000000	777,315.00	120,852.41	0.10
		Base	65.028488	656,462.59	77.000000	777,315.00	120,852.41	0.10
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,555.000	Local	30.372609	320,582.89	84.850000	895,591.75	575,008.86	0.12
		Base	30.372609	320,582.89	84.850000	895,591.75	575,008.86	0.12
610236101	MONRO INC COMMON STOCK USD.01							
	25,703.000	Local	46.114918	1,185,291.74	45.470000	1,168,715.41	-16,576.33	0.15
		Base	46.114918	1,185,291.74	45.470000	1,168,715.41	-16,576.33	0.15
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	23,120.000	Local	56.043360	1,295,722.49	87.030000	2,012,133.60	716,411.11	0.26
		Base	56.043360	1,295,722.49	87.030000	2,012,133.60	716,411.11	0.26
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	15,349.000	Local	25.957462	398,421.09	11.270000	172,983.23	-225,437.86	0.02
		Base	25.957462	398,421.09	11.270000	172,983.23	-225,437.86	0.02
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,798.000	Local	22.755832	291,229.14	32.190000	411,967.62	120,738.48	0.05
		Base	22.755832	291,229.14	32.190000	411,967.62	120,738.48	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	45,251.000	Local	30.249304	1,368,811.26	68.770000	3,111,911.27	1,743,100.01	0.40
		Base	30.249304	1,368,811.26	68.770000	3,111,911.27	1,743,100.01	0.40
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	57,199.000	Local	29.431258	1,683,438.52	45.160000	2,583,106.84	899,668.32	0.33
		Base	29.431258	1,683,438.52	45.160000	2,583,106.84	899,668.32	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	29,113.000	Local	15.337193	446,511.70	23.340000	679,497.42	232,985.72	0.09
		Base	15.337193	446,511.70	23.340000	679,497.42	232,985.72	0.09
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	64,371.000	Local	21.118937	1,359,447.10	20.260000	1,304,156.46	-55,290.64	0.17
		Base	21.118937	1,359,447.10	20.260000	1,304,156.46	-55,290.64	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	34,199.000	Local	27.905441	954,338.18	46.160000	1,578,625.84	624,287.66	0.20
		Base	27.905441	954,338.18	46.160000	1,578,625.84	624,287.66	0.20
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	67,619.000	Local	17.209965	1,163,720.61	21.530000	1,455,837.07	292,116.46	0.19
		Base	17.209965	1,163,720.61	21.530000	1,455,837.07	292,116.46	0.19
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	9,930.000	Local	122.850881	1,219,909.25	144.510000	1,434,984.30	215,075.05	0.19
		Base	122.850881	1,219,909.25	144.510000	1,434,984.30	215,075.05	0.19
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	24,011.000	Local	32.954945	791,281.19	46.510000	1,116,751.61	325,470.42	0.14
		Base	32.954945	791,281.19	46.510000	1,116,751.61	325,470.42	0.14
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	18,628.000	Local	26.322524	490,335.97	51.530000	959,900.84	469,564.87	0.12
		Base	26.322524	490,335.97	51.530000	959,900.84	469,564.87	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,054.000	Local	87.406320	354,345.22	69.120000	280,212.48	-74,132.74	0.04
		Base	87.406320	354,345.22	69.120000	280,212.48	-74,132.74	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	62,976.000	Local	26.923423	1,695,529.51	40.460000	2,548,008.96	852,479.45	0.33
		Base	26.923423	1,695,529.51	40.460000	2,548,008.96	852,479.45	0.33
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	149,606.000	Local	12.491717	1,868,835.85	2.800000	418,896.80	-1,449,939.05	0.05
		Base	12.491717	1,868,835.85	2.800000	418,896.80	-1,449,939.05	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	100,424.000	19.518946	1,960,170.61	11.210000	1,125,753.04	-834,417.57	0.15
		Base		19.518946	1,960,170.61	11.210000	1,125,753.04	-834,417.57	0.15
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,938.000	22.146051	507,986.12	19.730000	452,566.74	-55,419.38	0.06
		Base		22.146051	507,986.12	19.730000	452,566.74	-55,419.38	0.06
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	54,213.000	30.570466	1,657,316.68	37.280000	2,021,060.64	363,743.96	0.26
		Base		30.570466	1,657,316.68	37.280000	2,021,060.64	363,743.96	0.26
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	301,538.000	4.919533	1,483,426.00	2.810000	847,321.78	-636,104.22	0.11
		Base		4.919533	1,483,426.00	2.810000	847,321.78	-636,104.22	0.11
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	18,838.000	49.629554	934,921.53	48.090000	905,919.42	-29,002.11	0.12
		Base		49.629554	934,921.53	48.090000	905,919.42	-29,002.11	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	43,983.000	24.307831	1,069,131.35	20.800000	914,846.40	-154,284.95	0.12
		Base		24.307831	1,069,131.35	20.800000	914,846.40	-154,284.95	0.12
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	34,008.000	14.360549	488,373.56	15.950000	542,427.60	54,054.04	0.07
		Base		14.360549	488,373.56	15.950000	542,427.60	54,054.04	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	101,286.000	12.322125	1,248,058.80	15.290000	1,548,662.94	300,604.14	0.20
		Base		12.322125	1,248,058.80	15.290000	1,548,662.94	300,604.14	0.20
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	27,795.000	51.649868	1,435,608.09	50.110000	1,392,807.45	-42,800.64	0.18
		Base		51.649868	1,435,608.09	50.110000	1,392,807.45	-42,800.64	0.18
67011P100	NOW INC COMMON STOCK USD.01								
		Local	88,493.000	8.964469	793,292.78	12.480000	1,104,392.64	311,099.86	0.14
		Base		8.964469	793,292.78	12.480000	1,104,392.64	311,099.86	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67098H104	O I GLASS INC COMMON STOCK							
	124,309.000	Local	15.822703	1,966,904.39	16.410000	2,039,910.69	73,006.30	0.26
		Base	15.822703	1,966,904.39	16.410000	2,039,910.69	73,006.30	0.26
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	37,963.000	Local	17.903184	679,658.57	28.970000	1,099,788.11	420,129.54	0.14
		Base	17.903184	679,658.57	28.970000	1,099,788.11	420,129.54	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
	12,654.000	Local	62.340455	788,856.12	88.480000	1,119,625.92	330,769.80	0.14
		Base	62.340455	788,856.12	88.480000	1,119,625.92	330,769.80	0.14
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	80,038.000	Local	12.324669	986,441.89	15.190000	1,215,777.22	229,335.33	0.16
		Base	12.324669	986,441.89	15.190000	1,215,777.22	229,335.33	0.16
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	38,682.000	Local	45.353973	1,754,382.40	15.290000	591,447.78	-1,162,934.62	0.08
		Base	45.353973	1,754,382.40	15.290000	591,447.78	-1,162,934.62	0.08
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	51,011.000	Local	16.802984	857,137.00	6.750000	344,324.25	-512,812.75	0.04
		Base	16.802984	857,137.00	6.750000	344,324.25	-512,812.75	0.04
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	7,640.000	Local	21.838238	166,844.14	35.090000	268,087.60	101,243.46	0.03
		Base	21.838238	166,844.14	35.090000	268,087.60	101,243.46	0.03
68218J103	OMNIAB INC COMMON STOCK USD.0001							
	62,740.000	Local	8.780774	550,905.73	3.540000	222,099.60	-328,806.13	0.03
		Base	8.780774	550,905.73	3.540000	222,099.60	-328,806.13	0.03
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	28,132.000	13.558232	381,420.17	12.570000	353,619.24	-27,800.93	0.05
		Base		13.558232	381,420.17	12.570000	353,619.24	-27,800.93	0.05
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	39,661.000	31.918924	1,265,936.45	79.950000	3,170,896.95	1,904,960.50	0.41
		Base		31.918924	1,265,936.45	79.950000	3,170,896.95	1,904,960.50	0.41
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001								
		Local	14,388.000	61.413123	883,612.01	21.090000	303,442.92	-580,169.09	0.04
		Base		61.413123	883,612.01	21.090000	303,442.92	-580,169.09	0.04
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	57,972.000	10.699239	620,256.27	5.040000	292,178.88	-328,077.39	0.04
		Base		10.699239	620,256.27	5.040000	292,178.88	-328,077.39	0.04
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	56,424.000	12.503628	705,504.68	2.740000	154,601.76	-550,902.92	0.02
		Base		12.503628	705,504.68	2.740000	154,601.76	-550,902.92	0.02
68629Y103	ORION OFFICE REIT INC REIT USD.01								
		Local	45,212.000	17.067661	771,663.08	9.290000	420,019.48	-351,643.60	0.05
		Base		17.067661	771,663.08	9.290000	420,019.48	-351,643.60	0.05
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	15,969.000	36.302447	579,713.78	17.990000	287,282.31	-292,431.47	0.04
		Base		36.302447	579,713.78	17.990000	287,282.31	-292,431.47	0.04
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	116,553.000	15.442285	1,799,844.64	18.290000	2,131,754.37	331,909.73	0.27
		Base		15.442285	1,799,844.64	18.290000	2,131,754.37	331,909.73	0.27
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	60,869.000	19.443129	1,183,483.81	20.610000	1,254,510.09	71,026.28	0.16
		Base		19.443129	1,183,483.81	20.610000	1,254,510.09	71,026.28	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,953.000	55.380099	661,958.32	112.860000	1,349,015.58	687,057.26	0.17
		Base		55.380099	661,958.32	112.860000	1,349,015.58	687,057.26	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	85,653.000	Local	12.422146	1,063,994.09	39.770000	3,406,419.81	2,342,425.72	0.44
		Base	12.422146	1,063,994.09	39.770000	3,406,419.81	2,342,425.72	0.44
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	9,019.000	Local	49.295857	444,599.33	55.550000	501,005.45	56,406.12	0.06
		Base	49.295857	444,599.33	55.550000	501,005.45	56,406.12	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	23,509.000	Local	18.841721	442,950.03	31.370000	737,477.33	294,527.30	0.10
		Base	18.841721	442,950.03	31.370000	737,477.33	294,527.30	0.10
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	47,856.000	Local	12.735428	609,466.66	19.790000	947,070.24	337,603.58	0.12
		Base	12.735428	609,466.66	19.790000	947,070.24	337,603.58	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	31,115.000	Local	32.798353	1,020,520.75	34.380000	1,069,733.70	49,212.95	0.14
		Base	32.798353	1,020,520.75	34.380000	1,069,733.70	49,212.95	0.14
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	75,808.000	Local	31.981811	2,424,477.16	36.950000	2,801,105.60	376,628.44	0.36
		Base	31.981811	2,424,477.16	36.950000	2,801,105.60	376,628.44	0.36
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	36,582.000	Local	42.942754	1,570,931.83	48.250000	1,765,081.50	194,149.67	0.23
		Base	42.942754	1,570,931.83	48.250000	1,765,081.50	194,149.67	0.23
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	20,154.000	Local	82.062826	1,653,894.19	62.740000	1,264,461.96	-389,432.23	0.16
		Base	82.062826	1,653,894.19	62.740000	1,264,461.96	-389,432.23	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	44,198.000	Local	17.080851	754,939.44	23.430000	1,035,559.14	280,619.70	0.13
		Base	17.080851	754,939.44	23.430000	1,035,559.14	280,619.70	0.13
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	15,515.000	Local	20.824286	323,088.80	13.230000	205,263.45	-117,825.35	0.03
		Base	20.824286	323,088.80	13.230000	205,263.45	-117,825.35	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	11,548.000	94.073051	1,086,355.59	151.330000	1,747,558.84	661,203.25	0.23
		Base		94.073051	1,086,355.59	151.330000	1,747,558.84	661,203.25	0.23
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	17,340.000	46.317172	803,139.76	55.930000	969,826.20	166,686.44	0.13
		Base		46.317172	803,139.76	55.930000	969,826.20	166,686.44	0.13
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	173,090.000	6.529326	1,130,160.97	17.950000	3,106,965.50	1,976,804.53	0.40
		Base		6.529326	1,130,160.97	17.950000	3,106,965.50	1,976,804.53	0.40
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	157,641.000	7.347812	1,158,316.40	5.400000	851,261.40	-307,055.00	0.11
		Base		7.347812	1,158,316.40	5.400000	851,261.40	-307,055.00	0.11
70788V102	RANGER OIL CORP A COMMON STOCK								
		Local	15,814.000	48.020836	759,401.50	43.570000	689,015.98	-70,385.52	0.09
		Base		48.020836	759,401.50	43.570000	689,015.98	-70,385.52	0.09
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	22,411.000	9.938822	222,738.95	10.340000	231,729.74	8,990.79	0.03
		Base		9.938822	222,738.95	10.340000	231,729.74	8,990.79	0.03
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	72,303.000	17.246152	1,246,948.51	15.270000	1,104,066.81	-142,881.70	0.14
		Base		17.246152	1,246,948.51	15.270000	1,104,066.81	-142,881.70	0.14
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	54,091.000	8.673367	469,151.07	14.350000	776,205.85	307,054.78	0.10
		Base		8.673367	469,151.07	14.350000	776,205.85	307,054.78	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,624.000	37.532748	1,036,804.64	71.050000	1,962,685.20	925,880.56	0.25
		Base		37.532748	1,036,804.64	71.050000	1,962,685.20	925,880.56	0.25
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,776.000	18.274763	306,577.42	19.800000	332,164.80	25,587.38	0.04
		Base		18.274763	306,577.42	19.800000	332,164.80	25,587.38	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	16,236.000	Local	27.439660	445,510.32	12.310000	199,865.16	-245,645.16	0.03
		Base	27.439660	445,510.32	12.310000	199,865.16	-245,645.16	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	49,176.000	Local	11.372387	559,248.50	18.800000	924,508.80	365,260.30	0.12
		Base	11.372387	559,248.50	18.800000	924,508.80	365,260.30	0.12
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,944.000	Local	64.474429	705,608.15	143.660000	1,572,215.04	866,606.89	0.20
		Base	64.474429	705,608.15	143.660000	1,572,215.04	866,606.89	0.20
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	129,090.000	Local	5.681213	733,387.76	3.820000	493,123.80	-240,263.96	0.06
		Base	5.681213	733,387.76	3.820000	493,123.80	-240,263.96	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
	22,123.000	Local	48.355382	1,069,766.12	110.220000	2,438,397.06	1,368,630.94	0.31
		Base	48.355382	1,069,766.12	110.220000	2,438,397.06	1,368,630.94	0.31
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	7,242.000	Local	33.271910	240,955.17	26.320000	190,609.44	-50,345.73	0.02
		Base	33.271910	240,955.17	26.320000	190,609.44	-50,345.73	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,878.000	Local	62.665244	681,672.52	75.590000	822,268.02	140,595.50	0.11
		Base	62.665244	681,672.52	75.590000	822,268.02	140,595.50	0.11
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	39,726.000	Local	52.986341	2,104,935.38	61.460000	2,441,559.96	336,624.58	0.31
		Base	52.986341	2,104,935.38	61.460000	2,441,559.96	336,624.58	0.31
741511109	PRICESMART INC COMMON STOCK USD.0001							
	20,001.000	Local	68.846096	1,376,990.77	71.040000	1,420,871.04	43,880.27	0.18
		Base	68.846096	1,376,990.77	71.040000	1,420,871.04	43,880.27	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	43,079.000	Local	33.144440	1,427,829.34	19.990000	861,149.21	-566,680.13	0.11
		Base	33.144440	1,427,829.34	19.990000	861,149.21	-566,680.13	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	12,770.000	26.312930	336,016.11	19.690000	251,441.30	-84,574.81	0.03
		Base		26.312930	336,016.11	19.690000	251,441.30	-84,574.81	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,696.000	31.441800	1,090,904.68	53.320000	1,849,990.72	759,086.04	0.24
		Base		31.441800	1,090,904.68	53.320000	1,849,990.72	759,086.04	0.24
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	69,971.000	13.495846	944,317.84	10.980000	768,281.58	-176,036.26	0.10
		Base		13.495846	944,317.84	10.980000	768,281.58	-176,036.26	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	21,956.000	74.287102	1,631,047.61	26.520000	582,273.12	-1,048,774.49	0.08
		Base		74.287102	1,631,047.61	26.520000	582,273.12	-1,048,774.49	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	59,905.000	17.354750	1,039,636.27	22.530000	1,349,659.65	310,023.38	0.17
		Base		17.354750	1,039,636.27	22.530000	1,349,659.65	310,023.38	0.17
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	10,878.000	100.236775	1,090,375.64	196.790000	2,140,681.62	1,050,305.98	0.28
		Base		100.236775	1,090,375.64	196.790000	2,140,681.62	1,050,305.98	0.28
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,598.000	17.249532	458,803.04	23.770000	632,234.46	173,431.42	0.08
		Base		17.249532	458,803.04	23.770000	632,234.46	173,431.42	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	41,128.000	10.048646	413,280.73	14.230000	585,251.44	171,970.71	0.08
		Base		10.048646	413,280.73	14.230000	585,251.44	171,970.71	0.08
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	130.070000	2,462,875.45	1,702,353.03	0.32
		Base		40.164902	760,522.42	130.070000	2,462,875.45	1,702,353.03	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
749660106	RPC INC COMMON STOCK USD.1							
	66,427.000	Local	5.532347	367,497.21	9.260000	615,114.02	247,616.81	0.08
		Base	5.532347	367,497.21	9.260000	615,114.02	247,616.81	0.08
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	286.830000	2,226,948.12	1,937,422.23	0.29
		Base	37.290815	289,525.89	286.830000	2,226,948.12	1,937,422.23	0.29
74971D101	RPT REALTY REIT USD.01							
	67,995.000	Local	12.087843	821,912.89	11.200000	761,544.00	-60,368.89	0.10
		Base	12.087843	821,912.89	11.200000	761,544.00	-60,368.89	0.10
750491102	RADNET INC COMMON STOCK USD.0001							
	38,888.000	Local	19.200040	746,651.17	19.770000	768,815.76	22,164.59	0.10
		Base	19.200040	746,651.17	19.770000	768,815.76	22,164.59	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
	88,236.000	Local	14.266069	1,258,780.84	38.380000	3,386,497.68	2,127,716.84	0.44
		Base	14.266069	1,258,780.84	38.380000	3,386,497.68	2,127,716.84	0.44
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	51,068.000	Local	12.131009	619,506.38	7.740000	395,266.32	-224,240.06	0.05
		Base	12.131009	619,506.38	7.740000	395,266.32	-224,240.06	0.05
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,985.000	Local	29.844382	447,218.07	20.800000	311,688.00	-135,530.07	0.04
		Base	29.844382	447,218.07	20.800000	311,688.00	-135,530.07	0.04
75574U101	READY CAPITAL CORP REIT USD.0001							
	83,328.000	Local	12.984748	1,081,993.10	13.400000	1,116,595.20	34,602.10	0.14
		Base	12.984748	1,081,993.10	13.400000	1,116,595.20	34,602.10	0.14
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
	91,307.000	Local	7.991434	729,673.85	7.550000	689,367.85	-40,306.00	0.09
		Base	7.991434	729,673.85	7.550000	689,367.85	-40,306.00	0.09
758075402	REDWOOD TRUST INC REIT USD.01							
	93,215.000	Local	11.144704	1,038,853.58	7.900000	736,398.50	-302,455.08	0.09
		Base	11.144704	1,038,853.58	7.900000	736,398.50	-302,455.08	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	30,024.000	52.023373	1,561,949.74	23.900000	717,573.60	-844,376.14	0.09
		Base		52.023373	1,561,949.74	23.900000	717,573.60	-844,376.14	0.09
75970E107	RENASANT CORP COMMON STOCK USD5.0								
		Local	44,664.000	32.168541	1,436,775.70	40.770000	1,820,951.28	384,175.58	0.23
		Base		32.168541	1,436,775.70	40.770000	1,820,951.28	384,175.58	0.23
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	42,533.000	23.350832	993,180.94	24.090000	1,024,619.97	31,439.03	0.13
		Base		23.350832	993,180.94	24.090000	1,024,619.97	31,439.03	0.13
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	116,303.000	15.163551	1,763,566.47	16.200000	1,884,108.60	120,542.13	0.24
		Base		15.163551	1,763,566.47	16.200000	1,884,108.60	120,542.13	0.24
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	25,374.000	13.180330	334,437.70	19.300000	489,718.20	155,280.50	0.06
		Base		13.180330	334,437.70	19.300000	489,718.20	155,280.50	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	99,422.000	15.850045	1,575,843.17	15.250000	1,516,185.50	-59,657.67	0.20
		Base		15.850045	1,575,843.17	15.250000	1,516,185.50	-59,657.67	0.20
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	12,548.000	21.735359	272,735.29	29.510000	370,291.48	97,556.19	0.05
		Base		21.735359	272,735.29	29.510000	370,291.48	97,556.19	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,952.000	106.802289	1,596,907.83	109.040000	1,630,366.08	33,458.25	0.21
		Base		106.802289	1,596,907.83	109.040000	1,630,366.08	33,458.25	0.21
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,602.000	11.028779	271,330.02	17.510000	430,781.02	159,451.00	0.06
		Base		11.028779	271,330.02	17.510000	430,781.02	159,451.00	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	31,250.000	26.694928	834,216.49	37.420000	1,169,375.00	335,158.51	0.15
		Base		26.694928	834,216.49	37.420000	1,169,375.00	335,158.51	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	97,867.000	16.746939	1,638,972.65	43.110000	4,219,046.37	2,580,073.72	0.54
		Base		16.746939	1,638,972.65	43.110000	4,219,046.37	2,580,073.72	0.54
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	28,751.000	55.975301	1,609,345.87	142.260000	4,090,117.26	2,480,771.39	0.53
		Base		55.975301	1,609,345.87	142.260000	4,090,117.26	2,480,771.39	0.53
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	36,094.000	25.584784	923,457.21	66.900000	2,414,688.60	1,491,231.39	0.31
		Base		25.584784	923,457.21	66.900000	2,414,688.60	1,491,231.39	0.31
78645L100	SAFEHOLD INC REIT USD.01								
		Local	19,117.000	39.279414	750,904.56	29.520000	564,333.84	-186,570.72	0.07
		Base		39.279414	750,904.56	29.520000	564,333.84	-186,570.72	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,767.000	64.484807	758,792.72	91.740000	1,079,504.58	320,711.86	0.14
		Base		64.484807	758,792.72	91.740000	1,079,504.58	320,711.86	0.14
790148100	ST JOE CO/THE COMMON STOCK								
		Local	27,275.000	26.605830	725,674.02	38.430000	1,048,178.25	322,504.23	0.14
		Base		26.605830	725,674.02	38.430000	1,048,178.25	322,504.23	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	85,432.000	9.812454	838,297.61	11.760000	1,004,680.32	166,382.71	0.13
		Base		9.812454	838,297.61	11.760000	1,004,680.32	166,382.71	0.13
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	7,128.000	75.758497	540,006.57	84.690000	603,670.32	63,663.75	0.08
		Base		75.758497	540,006.57	84.690000	603,670.32	63,663.75	0.08
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	46,145.000	23.720362	1,094,576.12	66.090000	3,049,723.05	1,955,146.93	0.39
		Base		23.720362	1,094,576.12	66.090000	3,049,723.05	1,955,146.93	0.39
804395101	SAUL CENTERS INC REIT USD.01								
		Local	10,295.000	42.498720	437,524.32	43.100000	443,714.50	6,190.18	0.06
		Base		42.498720	437,524.32	43.100000	443,714.50	6,190.18	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,143.000	33.003255	664,784.57	29.860000	601,469.98	-63,314.59	0.08
		Base		33.003255	664,784.57	29.860000	601,469.98	-63,314.59	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	24,126.000	32.926684	794,389.17	41.120000	992,061.12	197,671.95	0.13
		Base		32.926684	794,389.17	41.120000	992,061.12	197,671.95	0.13
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	43,647.000	29.249590	1,276,656.87	20.770000	906,548.19	-370,108.68	0.12
		Base		29.249590	1,276,656.87	20.770000	906,548.19	-370,108.68	0.12
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	46,223.000	14.945304	690,816.78	14.980000	692,420.54	1,603.76	0.09
		Base		14.945304	690,816.78	14.980000	692,420.54	1,603.76	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	49,024.000	27.938334	1,369,648.91	34.380000	1,685,445.12	315,796.21	0.22
		Base		27.938334	1,369,648.91	34.380000	1,685,445.12	315,796.21	0.22
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,426.000	16.553027	1,364,399.83	24.580000	2,026,031.08	661,631.25	0.26
		Base		16.553027	1,364,399.83	24.580000	2,026,031.08	661,631.25	0.26
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,472.000	32.836843	146,846.36	64.280000	287,460.16	140,613.80	0.04
		Base		32.836843	146,846.36	64.280000	287,460.16	140,613.80	0.04
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	131,830.000	11.564839	1,524,592.74	7.850000	1,034,865.50	-489,727.24	0.13
		Base		11.564839	1,524,592.74	7.850000	1,034,865.50	-489,727.24	0.13
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	39,020.000	38.451548	1,500,379.42	75.820000	2,958,496.40	1,458,116.98	0.38
		Base		38.451548	1,500,379.42	75.820000	2,958,496.40	1,458,116.98	0.38
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	29,786.000	53.571955	1,595,694.24	52.600000	1,566,743.60	-28,950.64	0.20
		Base		53.571955	1,595,694.24	52.600000	1,566,743.60	-28,950.64	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	39,977.000	Local	35.357984	1,413,506.11	19.470000	778,352.19	-635,153.92	0.10
		Base	35.357984	1,413,506.11	19.470000	778,352.19	-635,153.92	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	13,654.000	Local	17.957815	245,196.00	26.410000	360,602.14	115,406.14	0.05
		Base	17.957815	245,196.00	26.410000	360,602.14	115,406.14	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	19,238.000	Local	53.553673	1,030,265.56	53.820000	1,035,389.16	5,123.60	0.13
		Base	53.553673	1,030,265.56	53.820000	1,035,389.16	5,123.60	0.13
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	102,437.000	Local	23.368185	2,393,766.73	23.210000	2,377,562.77	-16,203.96	0.31
		Base	23.368185	2,393,766.73	23.210000	2,377,562.77	-16,203.96	0.31
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	68,108.000	Local	32.473845	2,211,728.66	39.900000	2,717,509.20	505,780.54	0.35
		Base	32.473845	2,211,728.66	39.900000	2,717,509.20	505,780.54	0.35
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	12,762.000	Local	57.758908	737,119.19	40.590000	518,009.58	-219,109.61	0.07
		Base	57.758908	737,119.19	40.590000	518,009.58	-219,109.61	0.07
82981J109	SITE CENTERS CORP REIT USD.1							
	148,658.000	Local	9.696788	1,441,505.15	13.590000	2,020,262.22	578,757.07	0.26
		Base	9.696788	1,441,505.15	13.590000	2,020,262.22	578,757.07	0.26
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	59,048.000	Local	23.513273	1,388,411.74	24.090000	1,422,466.32	34,054.58	0.18
		Base	23.513273	1,388,411.74	24.090000	1,422,466.32	34,054.58	0.18
830879102	SKYWEST INC COMMON STOCK							
	40,385.000	Local	22.421308	905,484.53	18.450000	745,103.25	-160,381.28	0.10
		Base	22.421308	905,484.53	18.450000	745,103.25	-160,381.28	0.10
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
	17,534.000	Local	28.253713	495,400.61	29.250000	512,869.50	17,468.89	0.07
		Base	28.253713	495,400.61	29.250000	512,869.50	17,468.89	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	14,785.000	22.164385	327,700.43	53.140000	785,674.90	457,974.47	0.10
		Base		22.164385	327,700.43	53.140000	785,674.90	457,974.47	0.10
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	101,586.000	27.316116	2,774,934.98	17.530000	1,780,802.58	-994,132.40	0.23
		Base		27.316116	2,774,934.98	17.530000	1,780,802.58	-994,132.40	0.23
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	97,764.000	28.389101	2,775,432.10	34.700000	3,392,410.80	616,978.70	0.44
		Base		28.389101	2,775,432.10	34.700000	3,392,410.80	616,978.70	0.44
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,347.000	30.865964	751,493.63	36.340000	884,769.98	133,276.35	0.11
		Base		30.865964	751,493.63	36.340000	884,769.98	133,276.35	0.11
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,840.000	21.958835	633,292.80	32.850000	947,394.00	314,101.20	0.12
		Base		21.958835	633,292.80	32.850000	947,394.00	314,101.20	0.12
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,869.000	29.782617	442,837.73	38.410000	571,118.29	128,280.56	0.07
		Base		29.782617	442,837.73	38.410000	571,118.29	128,280.56	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,552.000	57.478285	549,032.58	105.050000	1,003,437.60	454,405.02	0.13
		Base		57.478285	549,032.58	105.050000	1,003,437.60	454,405.02	0.13
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	16,916.000	69.108265	1,169,035.41	111.570000	1,887,318.12	718,282.71	0.24
		Base		69.108265	1,169,035.41	111.570000	1,887,318.12	718,282.71	0.24
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	35,850.000	26.100683	935,709.48	33.810000	1,212,088.50	276,379.02	0.16
		Base		26.100683	935,709.48	33.810000	1,212,088.50	276,379.02	0.16
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	21,641.000	33.232084	719,175.54	44.260000	957,830.66	238,655.12	0.12
		Base		33.232084	719,175.54	44.260000	957,830.66	238,655.12	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	13,749.000	Local	41.507680	570,689.09	101.470000	1,395,111.03	824,421.94	0.18
		Base	41.507680	570,689.09	101.470000	1,395,111.03	824,421.94	0.18
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	17,898.000	Local	74.925770	1,341,021.44	81.800000	1,464,056.40	123,034.96	0.19
		Base	74.925770	1,341,021.44	81.800000	1,464,056.40	123,034.96	0.19
86333M108	STRIDE INC COMMON STOCK USD.0001							
	32,437.000	Local	41.155624	1,334,964.97	35.410000	1,148,594.17	-186,370.80	0.15
		Base	41.155624	1,334,964.97	35.410000	1,148,594.17	-186,370.80	0.15
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	14,105.000	Local	45.471193	641,371.18	54.930000	774,787.65	133,416.47	0.10
		Base	45.471193	641,371.18	54.930000	774,787.65	133,416.47	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	85,338.000	Local	11.438877	976,170.87	8.550000	729,639.90	-246,530.97	0.09
		Base	11.438877	976,170.87	8.550000	729,639.90	-246,530.97	0.09
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001							
	25,993.000	Local	18.311687	475,975.68	20.200000	525,058.60	49,082.92	0.07
		Base	18.311687	475,975.68	20.200000	525,058.60	49,082.92	0.07
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	66,571.000	Local	9.554358	636,043.19	8.460000	563,190.66	-72,852.53	0.07
		Base	9.554358	636,043.19	8.460000	563,190.66	-72,852.53	0.07
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	169,493.000	Local	10.869832	1,842,360.40	10.990000	1,862,728.07	20,367.67	0.24
		Base	10.869832	1,842,360.40	10.990000	1,862,728.07	20,367.67	0.24
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	42,705.000	Local	21.762778	929,379.45	36.720000	1,568,127.60	638,748.15	0.20
		Base	21.762778	929,379.45	36.720000	1,568,127.60	638,748.15	0.20
868873100	SURMODICS INC COMMON STOCK USD.05							
	11,180.000	Local	25.823648	288,708.38	36.130000	403,933.40	115,225.02	0.05
		Base	25.823648	288,708.38	36.130000	403,933.40	115,225.02	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	26,420.000	32.441048	857,092.50	54.090000	1,429,057.80	571,965.30	0.18
		Base		32.441048	857,092.50	54.090000	1,429,057.80	571,965.30	0.18
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
		Local	27,214.000	19.839775	539,919.65	18.440000	501,826.16	-38,093.49	0.06
		Base		19.839775	539,919.65	18.440000	501,826.16	-38,093.49	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	81,582.000	12.524516	1,021,775.05	16.070000	1,311,022.74	289,247.69	0.17
		Base		12.524516	1,021,775.05	16.070000	1,311,022.74	289,247.69	0.17
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	52,055.000	16.409217	854,181.77	19.650000	1,022,880.75	168,698.98	0.13
		Base		16.409217	854,181.77	19.650000	1,022,880.75	168,698.98	0.13
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	83,320.000	14.891697	1,240,776.20	19.450000	1,620,574.00	379,797.80	0.21
		Base		14.891697	1,240,776.20	19.450000	1,620,574.00	379,797.80	0.21
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	21,671.000	39.066354	846,606.95	45.660000	989,497.86	142,890.91	0.13
		Base		39.066354	846,606.95	45.660000	989,497.86	142,890.91	0.13
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	79,940.000	19.848883	1,586,719.70	10.540000	842,567.60	-744,152.10	0.11
		Base		19.848883	1,586,719.70	10.540000	842,567.60	-744,152.10	0.11
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	14,840.000	53.670612	796,471.88	63.530000	942,785.20	146,313.32	0.12
		Base		53.670612	796,471.88	63.530000	942,785.20	146,313.32	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	79,657.000	25.585652	2,038,076.29	48.130000	3,833,891.41	1,795,815.12	0.49
		Base		25.585652	2,038,076.29	48.130000	3,833,891.41	1,795,815.12	0.49
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	104,004.000	11.852444	1,232,701.57	10.140000	1,054,600.56	-178,101.01	0.14
		Base		11.852444	1,232,701.57	10.140000	1,054,600.56	-178,101.01	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	24,468.000	30.165603	738,091.97	19.180000	469,296.24	-268,795.73	0.06
		Base		30.165603	738,091.97	19.180000	469,296.24	-268,795.73	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	32,842.000	15.252523	500,923.35	18.700000	614,145.40	113,222.05	0.08
		Base		15.252523	500,923.35	18.700000	614,145.40	113,222.05	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	40,611.000	15.663549	636,112.37	14.330000	581,955.63	-54,156.74	0.08
		Base		15.663549	636,112.37	14.330000	581,955.63	-54,156.74	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	10,064.000	58.682658	590,582.27	83.540000	840,746.56	250,164.29	0.11
		Base		58.682658	590,582.27	83.540000	840,746.56	250,164.29	0.11
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	14,183.000	35.081015	497,554.03	44.950000	637,525.85	139,971.82	0.08
		Base		35.081015	497,554.03	44.950000	637,525.85	139,971.82	0.08
894650100	TREDEGAR CORP COMMON STOCK								
		Local	20,075.000	17.313634	347,571.20	10.340000	207,575.50	-139,995.70	0.03
		Base		17.313634	347,571.20	10.340000	207,575.50	-139,995.70	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	40,265.000	38.440290	1,547,798.26	49.430000	1,990,298.95	442,500.69	0.26
		Base		38.440290	1,547,798.26	49.430000	1,990,298.95	442,500.69	0.26
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	65,467.000	23.874537	1,562,994.31	30.630000	2,005,254.21	442,259.90	0.26
		Base		23.874537	1,562,994.31	30.630000	2,005,254.21	442,259.90	0.26
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	18,359.000	50.584986	928,689.75	59.760000	1,097,133.84	168,444.09	0.14
		Base		50.584986	928,689.75	59.760000	1,097,133.84	168,444.09	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	51,866.000	21.521494	1,116,233.79	11.450000	593,865.70	-522,368.09	0.08
		Base		21.521494	1,116,233.79	11.450000	593,865.70	-522,368.09	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89785X101	TRUEBLUE INC COMMON STOCK							
	26,093.000	Local	19.134537	499,277.47	21.580000	563,086.94	63,809.47	0.07
		Base	19.134537	499,277.47	21.580000	563,086.94	63,809.47	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001							
	27,974.000	Local	79.647094	2,228,047.81	52.270000	1,462,200.98	-765,846.83	0.19
		Base	79.647094	2,228,047.81	52.270000	1,462,200.98	-765,846.83	0.19
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	15,269.000	Local	29.624311	452,333.60	38.840000	593,047.96	140,714.36	0.08
		Base	29.624311	452,333.60	38.840000	593,047.96	140,714.36	0.08
898402102	TRUSTMARK CORP COMMON STOCK							
	48,857.000	Local	31.044606	1,516,746.32	36.580000	1,787,189.06	270,442.74	0.23
		Base	31.044606	1,516,746.32	36.580000	1,787,189.06	270,442.74	0.23
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	15,075.000	Local	36.746882	553,959.25	47.950000	722,846.25	168,887.00	0.09
		Base	36.746882	553,959.25	47.950000	722,846.25	168,887.00	0.09
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	30,879.000	Local	12.771504	394,371.26	4.630000	142,969.77	-251,401.49	0.02
		Base	12.771504	394,371.26	4.630000	142,969.77	-251,401.49	0.02
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	68,742.000	Local	27.560564	1,894,568.32	16.400000	1,127,368.80	-767,199.52	0.15
		Base	27.560564	1,894,568.32	16.400000	1,127,368.80	-767,199.52	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	49,194.000	Local	31.676800	1,558,308.48	81.860000	4,027,020.84	2,468,712.36	0.52
		Base	31.676800	1,558,308.48	81.860000	4,027,020.84	2,468,712.36	0.52
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	8,889.000	Local	67.792599	602,608.41	55.040000	489,250.56	-113,357.85	0.06
		Base	67.792599	602,608.41	55.040000	489,250.56	-113,357.85	0.06
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	10,381.000	Local	67.578041	701,527.64	86.410000	897,022.21	195,494.57	0.12
		Base	67.578041	701,527.64	86.410000	897,022.21	195,494.57	0.12

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	60,317.000	Local	22.669504	1,367,356.46	13.090000	789,549.53	-577,806.93	0.10
		Base	22.669504	1,367,356.46	13.090000	789,549.53	-577,806.93	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	36,268.000	Local	26.749206	970,140.21	35.630000	1,292,228.84	322,088.63	0.17
		Base	26.749206	970,140.21	35.630000	1,292,228.84	322,088.63	0.17
904677200	UNIFI INC COMMON STOCK USD.1							
	61.000	Local	24.727541	1,508.38	8.760000	534.36	-974.02	0.00
		Base	24.727541	1,508.38	8.760000	534.36	-974.02	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	12,049.000	Local	111.173645	1,339,531.25	193.760000	2,334,614.24	995,082.99	0.30
		Base	111.173645	1,339,531.25	193.760000	2,334,614.24	995,082.99	0.30
909214306	UNISYS CORP COMMON STOCK USD.01							
	54,114.000	Local	15.771414	853,454.30	4.300000	232,690.20	-620,764.10	0.03
		Base	15.771414	853,454.30	4.300000	232,690.20	-620,764.10	0.03
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	84,671.000	Local	23.352261	1,977,259.25	38.970000	3,299,628.87	1,322,369.62	0.43
		Base	23.352261	1,977,259.25	38.970000	3,299,628.87	1,322,369.62	0.43
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	17,293.000	Local	26.724243	462,142.33	30.550000	528,301.15	66,158.82	0.07
		Base	26.724243	462,142.33	30.550000	528,301.15	66,158.82	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	46,535.000	Local	24.095701	1,121,293.46	47.680000	2,218,788.80	1,097,495.34	0.29
		Base	24.095701	1,121,293.46	47.680000	2,218,788.80	1,097,495.34	0.29
913259107	UNITIL CORP COMMON STOCK							
	12,801.000	Local	52.840687	676,413.64	54.820000	701,750.82	25,337.18	0.09
		Base	52.840687	676,413.64	54.820000	701,750.82	25,337.18	0.09
91325V108	UNITI GROUP INC REIT USD.0001							
	189,399.000	Local	9.131524	1,729,501.55	7.620000	1,443,220.38	-286,281.17	0.19
		Base	9.131524	1,729,501.55	7.620000	1,443,220.38	-286,281.17	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	19,640.000	Local	49.193726	966,164.77	56.910000	1,117,712.40	151,547.63	0.14
		Base	49.193726	966,164.77	56.910000	1,117,712.40	151,547.63	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	9,597.000	Local	32.140340	308,450.84	21.870000	209,886.39	-98,564.45	0.03
		Base	32.140340	308,450.84	21.870000	209,886.39	-98,564.45	0.03
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	10,136.000	Local	56.536618	573,055.16	52.490000	532,038.64	-41,016.52	0.07
		Base	56.536618	573,055.16	52.490000	532,038.64	-41,016.52	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	22,069.000	Local	16.979053	374,710.71	10.990000	242,538.31	-132,172.40	0.03
		Base	16.979053	374,710.71	10.990000	242,538.31	-132,172.40	0.03
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	48,084.000	Local	20.109554	966,947.79	28.940000	1,391,550.96	424,603.17	0.18
		Base	20.109554	966,947.79	28.940000	1,391,550.96	424,603.17	0.18
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	93,755.000	Local	18.290068	1,714,785.28	15.730000	1,474,766.15	-240,019.13	0.19
		Base	18.290068	1,714,785.28	15.730000	1,474,766.15	-240,019.13	0.19
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	24,078.000	Local	18.716952	450,666.77	19.130000	460,612.14	9,945.37	0.06
		Base	18.716952	450,666.77	19.130000	460,612.14	9,945.37	0.06
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	45,153.000	Local	16.411211	741,015.42	10.910000	492,619.23	-248,396.19	0.06
		Base	16.411211	741,015.42	10.910000	492,619.23	-248,396.19	0.06
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	106,681.000	Local	187.155497	19,965,935.56	188.560000	20,115,769.36	149,833.80	2.59
		Base	187.155497	19,965,935.56	188.560000	20,115,769.36	149,833.80	2.59
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	31,852.000	Local	26.666338	849,376.19	21.240000	676,536.48	-172,839.71	0.09
		Base	26.666338	849,376.19	21.240000	676,536.48	-172,839.71	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	105,038.000	8.606103	903,967.81	11.100000	1,165,921.80	261,953.99	0.15
		Base		8.606103	903,967.81	11.100000	1,165,921.80	261,953.99	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	41,053.000	27.702490	1,137,270.33	19.880000	816,133.64	-321,136.69	0.11
		Base		27.702490	1,137,270.33	19.880000	816,133.64	-321,136.69	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	43,059.000	25.909097	1,115,619.79	32.660000	1,406,306.94	290,687.15	0.18
		Base		25.909097	1,115,619.79	32.660000	1,406,306.94	290,687.15	0.18
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	11,148.000	62.452994	696,225.98	134.540000	1,499,851.92	803,625.94	0.19
		Base		62.452994	696,225.98	134.540000	1,499,851.92	803,625.94	0.19
92346J108	VERICEL CORP COMMON STOCK								
		Local	37,662.000	48.639430	1,831,858.22	22.830000	859,823.46	-972,034.76	0.11
		Base		48.639430	1,831,858.22	22.830000	859,823.46	-972,034.76	0.11
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	16,462.000	28.472406	468,712.75	29.610000	487,439.82	18,727.07	0.06
		Base		28.472406	468,712.75	29.610000	487,439.82	18,727.07	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,879.000	9.571743	1,740,899.07	11.330000	2,060,689.07	319,790.00	0.27
		Base		9.571743	1,740,899.07	11.330000	2,060,689.07	319,790.00	0.27
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	60,355.000	23.045453	1,390,908.30	28.220000	1,703,218.10	312,309.80	0.22
		Base		23.045453	1,390,908.30	28.220000	1,703,218.10	312,309.80	0.22
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,459.000	127.553325	696,313.60	193.940000	1,058,718.46	362,404.86	0.14
		Base		127.553325	696,313.60	193.940000	1,058,718.46	362,404.86	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	45,128.000	20.804399	938,860.90	27.970000	1,262,230.16	323,369.26	0.16
		Base		20.804399	938,860.90	27.970000	1,262,230.16	323,369.26	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929236107	WD 40 CO COMMON STOCK USD.001							
	10,879.000	Local	110.825373	1,205,669.23	167.500000	1,822,232.50	616,563.27	0.24
		Base	110.825373	1,205,669.23	167.500000	1,822,232.50	616,563.27	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	50,703.000	Local	47.697544	2,418,408.55	48.510000	2,459,602.53	41,193.98	0.32
		Base	47.697544	2,418,408.55	48.510000	2,459,602.53	41,193.98	0.32
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	38,758.000	Local	13.450932	521,331.21	25.070000	971,663.06	450,331.85	0.13
		Base	13.450932	521,331.21	25.070000	971,663.06	450,331.85	0.13
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	24,522.000	Local	47.545172	1,165,902.70	89.310000	2,190,059.82	1,024,157.12	0.28
		Base	47.545172	1,165,902.70	89.310000	2,190,059.82	1,024,157.12	0.28
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	41,236.000	Local	20.702804	853,700.82	36.820000	1,518,309.52	664,608.70	0.20
		Base	20.702804	853,700.82	36.820000	1,518,309.52	664,608.70	0.20
939653101	ELME COMMUNITIES REIT USD.01							
	69,773.000	Local	25.859773	1,804,313.94	19.760000	1,378,714.48	-425,599.46	0.18
		Base	25.859773	1,804,313.94	19.760000	1,378,714.48	-425,599.46	0.18
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	21,483.000	Local	51.910626	1,115,195.97	61.750000	1,326,575.25	211,379.28	0.17
		Base	51.910626	1,115,195.97	61.750000	1,326,575.25	211,379.28	0.17
966084204	WHITESTONE REIT REIT USD.001							
	37,048.000	Local	11.504340	426,212.80	9.730000	360,477.04	-65,735.76	0.05
		Base	11.504340	426,212.80	9.730000	360,477.04	-65,735.76	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	25,349.000	Local	30.265564	767,201.79	58.590000	1,485,197.91	717,996.12	0.19
		Base	30.265564	767,201.79	58.590000	1,485,197.91	717,996.12	0.19
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	88,935.000	Local	6.992514	621,879.26	5.570000	495,367.95	-126,511.31	0.06
		Base	6.992514	621,879.26	5.570000	495,367.95	-126,511.31	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	62,855.000	21.687914	1,363,193.83	11.200000	703,976.00	-659,217.83	0.09
		Base		21.687914	1,363,193.83	11.200000	703,976.00	-659,217.83	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,909.000	96.029175	279,348.87	70.910000	206,277.19	-73,071.68	0.03
		Base		96.029175	279,348.87	70.910000	206,277.19	-73,071.68	0.03
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	49,429.000	30.781983	1,521,522.62	28.450000	1,406,255.05	-115,267.57	0.18
		Base		30.781983	1,521,522.62	28.450000	1,406,255.05	-115,267.57	0.18
98262P101	WW INTERNATIONAL INC COMMON STOCK								
		Local	42,703.000	15.726827	671,582.71	4.130000	176,363.39	-495,219.32	0.02
		Base		15.726827	671,582.71	4.130000	176,363.39	-495,219.32	0.02
98379L100	XPEL INC COMMON STOCK								
		Local	15,653.000	60.596137	948,511.33	68.550000	1,073,013.15	124,501.82	0.14
		Base		60.596137	948,511.33	68.550000	1,073,013.15	124,501.82	0.14
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	91,289.000	18.973296	1,732,053.23	15.420000	1,407,676.38	-324,376.85	0.18
		Base		18.973296	1,732,053.23	15.420000	1,407,676.38	-324,376.85	0.18
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	47,657.000	37.956515	1,808,893.64	29.720000	1,416,366.04	-392,527.60	0.18
		Base		37.956515	1,808,893.64	29.720000	1,416,366.04	-392,527.60	0.18
98423J101	XPERI INC COMMON STOCK								
		Local	33,272.000	27.997812	931,543.19	10.710000	356,343.12	-575,200.07	0.05
		Base		27.997812	931,543.19	10.710000	356,343.12	-575,200.07	0.05
985817105	YELP INC COMMON STOCK USD.000001								
		Local	56,100.000	29.148156	1,635,211.56	30.950000	1,736,295.00	101,083.44	0.22
		Base		29.148156	1,635,211.56	30.950000	1,736,295.00	101,083.44	0.22
98888T107	ZIMVIE INC COMMON STOCK USD.01								
		Local	16,658.000	23.670588	394,304.66	8.940000	148,922.52	-245,382.14	0.02
		Base		23.670588	394,304.66	8.940000	148,922.52	-245,382.14	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
989817101	ZUMIEZ INC COMMON STOCK							
	12,428.000	Local	27.860948	346,255.86	23.250000	288,951.00	-57,304.86	0.04
		Base	27.860948	346,255.86	23.250000	288,951.00	-57,304.86	0.04
98986M103	ZYNEX INC COMMON STOCK USD.001							
	17,783.000	Local	17.574481	312,527.00	13.720000	243,982.76	-68,544.24	0.03
		Base	17.574481	312,527.00	13.720000	243,982.76	-68,544.24	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	49,420.000	Local	30.639270	1,514,192.74	66.570000	3,289,889.40	1,775,696.66	0.42
		Base	30.639270	1,514,192.74	66.570000	3,289,889.40	1,775,696.66	0.42
G3323L100	FABRINET COMMON STOCK USD.01							
	29,366.000	Local	46.868220	1,376,332.16	133.410000	3,917,718.06	2,541,385.90	0.51
		Base	46.868220	1,376,332.16	133.410000	3,917,718.06	2,541,385.90	0.51
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	24,439.000	Local	31.469219	769,076.25	27.680000	676,471.52	-92,604.73	0.09
		Base	31.469219	769,076.25	27.680000	676,471.52	-92,604.73	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	22,943.000	Local	27.505402	631,056.43	29.780000	683,242.54	52,186.11	0.09
		Base	27.505402	631,056.43	29.780000	683,242.54	52,186.11	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	29,897.000	Local	33.495141	1,001,404.24	24.020000	718,125.94	-283,278.30	0.09
		Base	33.495141	1,001,404.24	24.020000	718,125.94	-283,278.30	0.09
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	17,699.000	Local	38.366954	679,056.72	35.080000	620,880.92	-58,175.80	0.08
		Base	38.366954	679,056.72	35.080000	620,880.92	-58,175.80	0.08
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	7,143.000	Local	112.537004	803,851.82	158.330000	1,130,951.19	327,099.37	0.15
		Base	112.537004	803,851.82	158.330000	1,130,951.19	327,099.37	0.15
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	37,132.000	Local	27.695191	1,028,377.83	65.000000	2,413,580.00	1,385,202.17	0.31
		Base	27.695191	1,028,377.83	65.000000	2,413,580.00	1,385,202.17	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	67,821.000	Local	12.045569	816,942.52	6.520000	442,192.92	-374,749.60	0.06
		Base	12.045569	816,942.52	6.520000	442,192.92	-374,749.60	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	39,909.000	Local	22.513227	898,480.36	16.910000	674,861.19	-223,619.17	0.09
		Base	22.513227	898,480.36	16.910000	674,861.19	-223,619.17	0.09
G9059U107	TRINSEO PLC COMMON STOCK							
	52,611.000	Local	41.692721	2,193,495.77	24.650000	1,296,861.15	-896,634.62	0.17
		Base	41.692721	2,193,495.77	24.650000	1,296,861.15	-896,634.62	0.17
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	36,981.000	Local	19.014032	703,157.90	21.680000	801,748.08	98,590.18	0.10
		Base	19.014032	703,157.90	21.680000	801,748.08	98,590.18	0.10
N90064101	UNIQURE NV COMMON STOCK EUR.05							
	32,828.000	Local	25.514229	837,581.11	26.460000	868,628.88	31,047.77	0.11
		Base	25.514229	837,581.11	26.460000	868,628.88	31,047.77	0.11
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	25,313.000	Local	12.973015	328,385.94	19.470000	492,844.11	164,458.17	0.06
		Base	12.973015	328,385.94	19.470000	492,844.11	164,458.17	0.06
US DOLLAR Total								
	26,079,213.000	Local		629,781,579.56		772,906,626.76	143,125,047.20	99.69
		Base		629,781,579.56		772,906,626.76	143,125,047.20	99.69
EQUITY Total								
	26,079,213.000	Base		629,781,579.56		772,906,626.76	143,125,047.20	99.69

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		28,474,710.000	Base		632,177,076.56		775,302,123.76	143,125,047.20	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-114,051.630	1.000000	-114,051.63	1.000000	-114,051.63	0.00	0.00
		Base		1.000000	-114,051.63	1.000000	-114,051.63	0.00	0.00
US DOLLAR Total									
			-114,051.630		-114,051.63		-114,051.63	0.00	0.00
		Base			-114,051.63		-114,051.63	0.00	0.00
CASH Total									
			-114,051.630	Base	-114,051.63		-114,051.63	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3RS5	ANGLESEA FDG PLC + ANG					5.000000	26 Apr 2023		
			10,000,000.000	97.972222	9,797,222.22	97.541600	9,754,160.00	-43,062.22	0.39
		Base		97.972222	9,797,222.22	97.541600	9,754,160.00	-43,062.22	0.39
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			10,000,000.000	99.284861	9,928,486.11	98.762000	9,876,200.00	-52,286.11	0.39
		Base		99.284861	9,928,486.11	98.762000	9,876,200.00	-52,286.11	0.39
15060YV98	CEDAR SPRING CPTL CO					4.000000	09 Aug 2023		
			10,000,000.000	97.211111	9,721,111.11	95.955500	9,595,550.00	-125,561.11	0.38
		Base		97.211111	9,721,111.11	95.955500	9,595,550.00	-125,561.11	0.38
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			10,000,000.000	99.225694	9,922,569.44	98.320400	9,832,040.00	-90,529.44	0.39
		Base		99.225694	9,922,569.44	98.320400	9,832,040.00	-90,529.44	0.39
2063C1MT4	CONCORD MIN CPTL CO					3.500000	27 Dec 2022		
			15,000,000.000	99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	0.60
		Base		99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3M92	DISNEY (WALT) CO THE				3.050000	09 Dec 2022		
	15,000,000.000	Local	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	0.60
		Base	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	0.60
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	15,000,000.000	Local	98.366667	14,755,000.00	98.415000	14,762,250.00	7,250.00	0.59
		Base	98.366667	14,755,000.00	98.415000	14,762,250.00	7,250.00	0.59
40060XNQ9	GTA FDG LLC DISC				3.410000	24 Jan 2023		
	17,700,000.000	Local	99.488500	17,609,464.50	99.488500	17,609,464.50	0.00	0.70
		Base	99.488500	17,609,464.50	99.488500	17,609,464.50	0.00	0.70
4499929H1	ILA FINANCIAL SQUARE GOVT				3.734096	31 Dec 2030		
	1,796,518.660	Local	100.000000	1,796,518.66	100.000000	1,796,518.66	0.00	0.07
		Base	100.000000	1,796,518.66	100.000000	1,796,518.66	0.00	0.07
67983UNQ2	OLD LINE FUNDING LLC				3.350000	24 Jan 2023		
	15,000,000.000	Local	99.497500	14,924,625.00	99.497500	14,924,625.00	0.00	0.60
		Base	99.497500	14,924,625.00	99.497500	14,924,625.00	0.00	0.60
912796YU7	TREASURY BILL 04/23 0.00000				4.137400	13 Apr 2023		
	5,000,000.000	Local	98.471461	4,923,573.03	97.919800	4,895,990.00	-27,583.03	0.20
		Base	98.471461	4,923,573.03	97.919800	4,895,990.00	-27,583.03	0.20
92646LPH7	VICTORY RECEIVABLES				4.600000	17 Feb 2023		
	10,000,000.000	Local	99.003333	9,900,333.33	99.003333	9,900,333.33	0.00	0.40
		Base	99.003333	9,900,333.33	99.003333	9,900,333.33	0.00	0.40
US DOLLAR Total								
	134,496,518.660	Local		133,230,820.06		132,899,048.15	-331,771.91	5.31
		Base		133,230,820.06		132,899,048.15	-331,771.91	5.31
CASH EQUIVALENT Total								
	134,496,518.660	Base		133,230,820.06		132,899,048.15	-331,771.91	5.31

EQUITY

US DOLLAR Exchange Rate: 1.000000

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	108.340000	30,684,271.48	-5,610,728.49	1.23
		Base	128.150355	36,294,999.97	108.340000	30,684,271.48	-5,610,728.49	1.23
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	25.440000	4,510,512.00	-160,428.41	0.18
		Base	26.344842	4,670,940.41	25.440000	4,510,512.00	-160,428.41	0.18
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	70,000.000	Local	33.329679	2,333,077.50	29.850000	2,089,500.00	-243,577.50	0.08
		Base	33.329679	2,333,077.50	29.850000	2,089,500.00	-243,577.50	0.08
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,080,900.650	Local	1.000000	6,080,900.65	1.000000	6,080,900.65	0.00	0.24
		Base	1.000000	6,080,900.65	1.000000	6,080,900.65	0.00	0.24
US DOLLAR Total								
	6,611,422.650	Local		49,379,918.53		43,365,184.13	-6,014,734.40	1.73
		Base		49,379,918.53		43,365,184.13	-6,014,734.40	1.73
EQUITY Total								
	6,611,422.650	Base		49,379,918.53		43,365,184.13	-6,014,734.40	1.73

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.936497	7,495,237.31	88.987922	6,674,094.15	-821,143.16	0.27
		Base	99.936497	7,495,237.31	88.987922	6,674,094.15	-821,143.16	0.27
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.154319	10,220,748.30	96.452112	9,842,938.03	-377,810.27	0.39
		Base	100.154319	10,220,748.30	96.452112	9,842,938.03	-377,810.27	0.39
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	91.687341	9,225,580.25	-823,101.69	0.37
		Base	99.867640	10,048,681.94	91.687341	9,225,580.25	-823,101.69	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.646603	9,964,660.31	78.048072	7,804,807.20	-2,159,853.11	0.31
		Base		99.646603	9,964,660.31	78.048072	7,804,807.20	-2,159,853.11	0.31
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.990985	9,999,098.53	88.363539	8,836,353.90	-1,162,744.63	0.35
		Base		99.990985	9,999,098.53	88.363539	8,836,353.90	-1,162,744.63	0.35
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	101.288788	5,064,439.41	99.711608	4,985,580.40	-78,859.01	0.20
		Base		101.288788	5,064,439.41	99.711608	4,985,580.40	-78,859.01	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.946725	9,994,672.54	90.188765	9,018,876.50	-975,796.04	0.36
		Base		99.946725	9,994,672.54	90.188765	9,018,876.50	-975,796.04	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.996893	17,999,440.76	98.063188	17,651,373.84	-348,066.92	0.71
		Base		99.996893	17,999,440.76	98.063188	17,651,373.84	-348,066.92	0.71
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.929664	9,992,966.42	94.349676	9,434,967.60	-557,998.82	0.38
		Base		99.929664	9,992,966.42	94.349676	9,434,967.60	-557,998.82	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.812835	4,990,641.77	125.902794	6,295,139.70	1,304,497.93	0.25
		Base		99.812835	4,990,641.77	125.902794	6,295,139.70	1,304,497.93	0.25
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					5.386290	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.955811	9,995,581.10	-4,418.90	0.40
		Base		100.000000	10,000,000.00	99.955811	9,995,581.10	-4,418.90	0.40
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					3.975744	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.156774	9,915,677.40	-84,322.60	0.40
		Base		100.000000	10,000,000.00	99.156774	9,915,677.40	-84,322.60	0.40
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.421188	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	97.090361	13,592,650.54	-407,349.46	0.54
		Base		100.000000	14,000,000.00	97.090361	13,592,650.54	-407,349.46	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					4.195290	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.913560	3,996,542.40	-3,457.60	0.16
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.913560	3,996,542.40	-3,457.60	0.16
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A					3.750000	15 Aug 2027		
		Local	10,000,000.000	96.470586	9,647,058.60	97.211470	9,721,147.00	74,088.40	0.39
Original Face:		Base	10,000,000.000	96.470586	9,647,058.60	97.211470	9,721,147.00	74,088.40	0.39
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.962307	2,998,869.20	104.750880	3,142,526.40	143,657.20	0.13
		Base		99.962307	2,998,869.20	104.750880	3,142,526.40	143,657.20	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	98.400873	7,425,329.87	85.155779	6,425,855.08	-999,474.79	0.26
		Base		98.400873	7,425,329.87	85.155779	6,425,855.08	-999,474.79	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.930706	4,996,535.29	89.793045	4,489,652.25	-506,883.04	0.18
		Base		99.930706	4,996,535.29	89.793045	4,489,652.25	-506,883.04	0.18
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	0.18
		Base		99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	0.18
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997777	9,999,777.73	95.613200	9,561,320.00	-438,457.73	0.38
		Base		99.997777	9,999,777.73	95.613200	9,561,320.00	-438,457.73	0.38
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.907495	4,995,374.77	97.693394	4,884,669.70	-110,705.07	0.20
		Base		99.907495	4,995,374.77	97.693394	4,884,669.70	-110,705.07	0.20
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	84.675556	12,701,333.40	-2,298,666.60	0.51
		Base		100.000000	15,000,000.00	84.675556	12,701,333.40	-2,298,666.60	0.51
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
		Local	10,000,000.000	98.360690	9,836,069.02	97.997451	9,799,745.10	-36,323.92	0.39
		Base		98.360690	9,836,069.02	97.997451	9,799,745.10	-36,323.92	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	107.390557	11,276,008.44	95.793851	10,058,354.36	-1,217,654.08	0.40
		Base		107.390557	11,276,008.44	95.793851	10,058,354.36	-1,217,654.08	0.40
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	15,000,000.000	99.893892	14,984,083.79	99.881208	14,982,181.20	-1,902.59	0.60
		Base		99.893892	14,984,083.79	99.881208	14,982,181.20	-1,902.59	0.60
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.222210	5,061,110.51	94.217045	4,710,852.25	-350,258.26	0.19
		Base		101.222210	5,061,110.51	94.217045	4,710,852.25	-350,258.26	0.19
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	25,000,000.000	99.943573	24,985,893.37	98.644912	24,661,228.00	-324,665.37	0.99
		Base		99.943573	24,985,893.37	98.644912	24,661,228.00	-324,665.37	0.99
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.982437	14,997,365.48	98.203742	14,730,561.30	-266,804.18	0.59
		Base		99.982437	14,997,365.48	98.203742	14,730,561.30	-266,804.18	0.59
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.969112	2,999,073.36	96.406789	2,892,203.67	-106,869.69	0.12
		Base		99.969112	2,999,073.36	96.406789	2,892,203.67	-106,869.69	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.942189	9,994,218.90	85.822622	8,582,262.20	-1,411,956.70	0.34
		Base		99.942189	9,994,218.90	85.822622	8,582,262.20	-1,411,956.70	0.34
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	98.889395	29,666,818.50	-333,181.50	1.19
		Base		100.000000	30,000,000.00	98.889395	29,666,818.50	-333,181.50	1.19
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	115.347665	5,767,383.23	94.843423	4,742,171.15	-1,025,212.08	0.19
		Base		115.347665	5,767,383.23	94.843423	4,742,171.15	-1,025,212.08	0.19
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	93.728936	4,686,446.80	-313,553.20	0.19
		Base		100.000000	5,000,000.00	93.728936	4,686,446.80	-313,553.20	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	9,963,576.030	91.014869	9,068,335.70	90.917930	9,058,677.08	-9,658.62	0.36
Original Face:		Base	10,000,000.000	91.014869	9,068,335.70	90.917930	9,058,677.08	-9,658.62	0.36
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	11,027,931.690	95.528182	10,534,782.69	84.868150	9,359,201.61	-1,175,581.08	0.37
Original Face:		Base	15,000,000.000	95.528182	10,534,782.69	84.868150	9,359,201.61	-1,175,581.08	0.37
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	8,715,447.420	98.130678	8,552,527.65	86.937450	7,576,987.74	-975,539.91	0.30
Original Face:		Base	10,000,000.000	98.130678	8,552,527.65	86.937450	7,576,987.74	-975,539.91	0.30
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,640,681.140	95.331939	4,424,051.32	86.818640	4,028,976.25	-395,075.07	0.16
Original Face:		Base	5,000,000.000	95.331939	4,424,051.32	86.818640	4,028,976.25	-395,075.07	0.16
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.031582	3,367,042.22	96.207500	3,174,847.50	-192,194.72	0.13
Original Face:		Base	3,300,000.000	102.031582	3,367,042.22	96.207500	3,174,847.50	-192,194.72	0.13
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.636177	2,989,085.31	76.831656	2,304,949.68	-684,135.63	0.09
		Base		99.636177	2,989,085.31	76.831656	2,304,949.68	-684,135.63	0.09
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.988841	14,998,326.14	97.580372	14,637,055.80	-361,270.34	0.59
		Base		99.988841	14,998,326.14	97.580372	14,637,055.80	-361,270.34	0.59
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.086141	20,017,228.10	96.972349	19,394,469.80	-622,758.30	0.78
		Base		100.086141	20,017,228.10	96.972349	19,394,469.80	-622,758.30	0.78
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.206763	9,520,676.30	-479,323.70	0.38
		Base		100.000000	10,000,000.00	95.206763	9,520,676.30	-479,323.70	0.38

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	106.327307	10,632,730.68	91.352822	9,135,282.20	-1,497,448.48	0.37
		Base		106.327307	10,632,730.68	91.352822	9,135,282.20	-1,497,448.48	0.37
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					4.643140	14 May 2029		
		Local	10,000,000.000	101.537555	10,153,755.50	98.050000	9,805,000.00	-348,755.50	0.39
Original Face:		Base	10,000,000.000	101.537555	10,153,755.50	98.050000	9,805,000.00	-348,755.50	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.065892	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	92.216234	13,832,435.10	-1,167,564.90	0.55
		Base		100.000000	15,000,000.00	92.216234	13,832,435.10	-1,167,564.90	0.55
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6					6.000000	20 Oct 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.780107	10,078,010.70	78,010.70	0.40
		Base		100.000000	10,000,000.00	100.780107	10,078,010.70	78,010.70	0.40
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.284708	5,114,235.39	94.895140	4,744,757.00	-369,478.39	0.19
Original Face:		Base	5,000,000.000	102.284708	5,114,235.39	94.895140	4,744,757.00	-369,478.39	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.805430	9,980,543.01	106.260262	10,626,026.20	645,483.19	0.42
		Base		99.805430	9,980,543.01	106.260262	10,626,026.20	645,483.19	0.42
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	100.684597	8,450,458.26	97.420344	8,176,489.47	-273,968.79	0.33
		Base		100.684597	8,450,458.26	97.420344	8,176,489.47	-273,968.79	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.970499	4,998,524.94	89.763453	4,488,172.65	-510,352.29	0.18
		Base		99.970499	4,998,524.94	89.763453	4,488,172.65	-510,352.29	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.761859	12,969,041.61	83.105022	10,803,652.86	-2,165,388.75	0.43
		Base		99.761859	12,969,041.61	83.105022	10,803,652.86	-2,165,388.75	0.43
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					5.284710	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.995418	14,999,312.70	-687.30	0.60
		Base		100.000000	15,000,000.00	99.995418	14,999,312.70	-687.30	0.60

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	86.858915	4,342,945.74	87.082529	4,354,126.45	11,180.71	0.17
		Base		86.858915	4,342,945.74	87.082529	4,354,126.45	11,180.71	0.17
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	93.300524	4,665,026.20	-334,973.80	0.19
		Base		100.000000	5,000,000.00	93.300524	4,665,026.20	-334,973.80	0.19
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	29,587.800	100.113662	29,621.43	103.873057	30,733.75	1,112.32	0.00
Original Face:		Base	5,000,000.000	100.113662	29,621.43	103.873057	30,733.75	1,112.32	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,255,051.300	91.493393	1,148,289.02	90.738838	1,138,818.97	-9,470.05	0.05
Original Face:		Base	10,000,000.000	91.493393	1,148,289.02	90.738838	1,138,818.97	-9,470.05	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	179,350.090	101.149629	181,411.95	101.139064	181,393.00	-18.95	0.01
Original Face:		Base	5,085,000.000	101.149629	181,411.95	101.139064	181,393.00	-18.95	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	853,643.750	102.275947	873,072.23	98.239498	838,615.33	-34,456.90	0.03
Original Face:		Base	5,000,000.000	102.275947	873,072.23	98.239498	838,615.33	-34,456.90	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	818,396.100	106.292286	869,891.92	99.124877	811,234.13	-58,657.79	0.03
Original Face:		Base	5,000,000.000	106.292286	869,891.92	99.124877	811,234.13	-58,657.79	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,467,411.610	102.452690	1,503,402.67	94.666081	1,389,141.06	-114,261.61	0.06
Original Face:		Base	7,000,000.000	102.452690	1,503,402.67	94.666081	1,389,141.06	-114,261.61	0.06
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	984,852.930	100.731428	992,056.42	94.654629	932,208.89	-59,847.53	0.04
Original Face:		Base	3,550,000.000	100.731428	992,056.42	94.654629	932,208.89	-59,847.53	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	998,713.550	102.594166	1,024,621.84	96.229980	961,061.85	-63,559.99	0.04
Original Face:		Base	5,000,000.000	102.594166	1,024,621.84	96.229980	961,061.85	-63,559.99	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	586,146.430	Local	103.756135	608,162.88	104.552480	612,830.63	4,667.75	0.02
Original Face:	10,300,000.000	Base	103.756135	608,162.88	104.552480	612,830.63	4,667.75	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	334,903.030	Local	99.719626	333,964.05	102.852409	344,455.83	10,491.78	0.01
Original Face:	14,598,876.000	Base	99.719626	333,964.05	102.852409	344,455.83	10,491.78	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	326,490.670	Local	99.712375	325,551.60	102.641303	335,114.28	9,562.68	0.01
Original Face:	11,774,977.000	Base	99.712375	325,551.60	102.641303	335,114.28	9,562.68	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	147,737.890	Local	99.667966	147,247.35	101.129181	149,406.12	2,158.77	0.01
Original Face:	3,598,890.000	Base	99.667966	147,247.35	101.129181	149,406.12	2,158.77	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	76,742.230	Local	99.733862	76,537.99	101.825502	78,143.16	1,605.17	0.00
Original Face:	6,241,535.000	Base	99.733862	76,537.99	101.825502	78,143.16	1,605.17	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	98,311.450	Local	100.170855	98,479.42	101.749545	100,031.45	1,552.03	0.00
Original Face:	5,000,000.000	Base	100.170855	98,479.42	101.749545	100,031.45	1,552.03	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	175,327.700	Local	100.651871	176,470.61	103.606872	181,651.55	5,180.94	0.01
Original Face:	5,000,000.000	Base	100.651871	176,470.61	103.606872	181,651.55	5,180.94	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	126,251.400	Local	100.443369	126,811.16	102.981707	130,015.85	3,204.69	0.01
Original Face:	5,000,000.000	Base	100.443369	126,811.16	102.981707	130,015.85	3,204.69	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				3.917000	01 Jan 2037		
	384,417.720	Local	102.870016	395,450.57	101.590147	390,530.53	-4,920.04	0.02
Original Face:	6,000,000.000	Base	102.870016	395,450.57	101.590147	390,530.53	-4,920.04	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.580000	01 Oct 2036		
	352,430.850	Local	102.818383	362,363.70	100.507626	354,219.88	-8,143.82	0.01
Original Face:	5,000,000.000	Base	102.818383	362,363.70	100.507626	354,219.88	-8,143.82	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,310,248.670	99.948721	1,309,576.79	95.084188	1,245,839.31	-63,737.48	0.05
Original Face:		Base	8,208,821.000	99.948721	1,309,576.79	95.084188	1,245,839.31	-63,737.48	0.05
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	88.027966	12,200,676.05	87.220231	12,088,724.02	-111,952.03	0.48
		Base		88.027966	12,200,676.05	87.220231	12,088,724.02	-111,952.03	0.48
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	10,000,000.000	95.728570	9,572,857.02	88.968044	8,896,804.40	-676,052.62	0.36
		Base		95.728570	9,572,857.02	88.968044	8,896,804.40	-676,052.62	0.36
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.984005	19,996,801.09	98.760669	19,752,133.80	-244,667.29	0.79
		Base		99.984005	19,996,801.09	98.760669	19,752,133.80	-244,667.29	0.79
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62					0.620000	09 Dec 2024		
		Local	10,000,000.000	96.846774	9,684,677.38	92.378449	9,237,844.90	-446,832.48	0.37
		Base		96.846774	9,684,677.38	92.378449	9,237,844.90	-446,832.48	0.37
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.074282	4,753,714.10	-246,285.90	0.19
		Base		100.000000	5,000,000.00	95.074282	4,753,714.10	-246,285.90	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,115,307.450	102.966346	1,148,391.33	94.890591	1,058,321.83	-90,069.50	0.04
Original Face:		Base	5,000,000.000	102.966346	1,148,391.33	94.890591	1,058,321.83	-90,069.50	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,342,094.110	109.022226	1,463,180.87	99.080734	1,329,756.70	-133,424.17	0.05
Original Face:		Base	7,231,153.000	109.022226	1,463,180.87	99.080734	1,329,756.70	-133,424.17	0.05
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,770,914.220	99.905933	1,769,248.38	91.356071	1,617,837.65	-151,410.73	0.06
Original Face:		Base	8,000,000.000	99.905933	1,769,248.38	91.356071	1,617,837.65	-151,410.73	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	957,375.780	102.683270	983,064.76	98.639785	944,353.41	-38,711.35	0.04
Original Face:		Base	6,000,000.000	102.683270	983,064.76	98.639785	944,353.41	-38,711.35	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,545,542.500	Local	100.387452	1,551,530.74	94.652282	1,462,891.25	-88,639.49	0.06
Original Face:	5,000,000.000	Base	100.387452	1,551,530.74	94.652282	1,462,891.25	-88,639.49	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	104.607641	5,230,382.03	102.120244	5,106,012.20	-124,369.83	0.20
		Base	104.607641	5,230,382.03	102.120244	5,106,012.20	-124,369.83	0.20
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	103.248707	5,162,435.37	100.961872	5,048,093.60	-114,341.77	0.20
		Base	103.248707	5,162,435.37	100.961872	5,048,093.60	-114,341.77	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	114.075732	4,836,811.03	83.564138	3,543,119.45	-1,293,691.58	0.14
		Base	114.075732	4,836,811.03	83.564138	3,543,119.45	-1,293,691.58	0.14
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	86.848515	3,473,940.60	81.543934	3,261,757.36	-212,183.24	0.13
		Base	86.848515	3,473,940.60	81.543934	3,261,757.36	-212,183.24	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	88.678481	3,103,746.82	83.159531	2,910,583.59	-193,163.23	0.12
		Base	88.678481	3,103,746.82	83.159531	2,910,583.59	-193,163.23	0.12
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	86.087861	3,246,373.25	81.268694	3,064,642.45	-181,730.80	0.12
		Base	86.087861	3,246,373.25	81.268694	3,064,642.45	-181,730.80	0.12
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	87.788911	2,752,182.37	83.298801	2,611,417.41	-140,764.96	0.10
		Base	87.788911	2,752,182.37	83.298801	2,611,417.41	-140,764.96	0.10
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	88.229402	7,940,646.17	80.902609	7,281,234.81	-659,411.36	0.29
		Base	88.229402	7,940,646.17	80.902609	7,281,234.81	-659,411.36	0.29
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.971945	6,998,036.16	98.057598	6,864,031.86	-134,004.30	0.27
		Base	99.971945	6,998,036.16	98.057598	6,864,031.86	-134,004.30	0.27

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				3.825000	30 Nov 2023		
	10,000,000.000	Local	99.989915	9,998,991.52	100.002459	10,000,245.90	1,254.38	0.40
		Base	99.989915	9,998,991.52	100.002459	10,000,245.90	1,254.38	0.40
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				3.880000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.774845	9,977,484.50	-22,515.50	0.40
		Base	100.000000	10,000,000.00	99.774845	9,977,484.50	-22,515.50	0.40
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	88.587676	5,075,187.95	82.405428	4,721,006.97	-354,180.98	0.19
		Base	88.587676	5,075,187.95	82.405428	4,721,006.97	-354,180.98	0.19
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	90.674112	6,437,861.94	83.402856	5,921,602.78	-516,259.16	0.24
		Base	90.674112	6,437,861.94	83.402856	5,921,602.78	-516,259.16	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	129.754776	6,487,738.80	116.818090	5,840,904.50	-646,834.30	0.23
		Base	129.754776	6,487,738.80	116.818090	5,840,904.50	-646,834.30	0.23
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.789250	4,989,462.49	89.770467	4,488,523.35	-500,939.14	0.18
		Base	99.789250	4,989,462.49	89.770467	4,488,523.35	-500,939.14	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.611666	25 Mar 2052		
	282,067.850	Local	108.125768	304,988.03	101.199020	285,449.90	-19,538.13	0.01
Original Face:	4,261,779.000	Base	108.125768	304,988.03	101.199020	285,449.90	-19,538.13	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	536,316.500	Local	102.977868	552,287.30	96.855690	519,453.05	-32,834.25	0.02
Original Face:	5,000,000.000	Base	102.977868	552,287.30	96.855690	519,453.05	-32,834.25	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,674,911.800	Local	98.507111	3,620,049.44	90.861070	3,339,064.18	-280,985.26	0.13
Original Face:	30,000,000.000	Base	98.507111	3,620,049.44	90.861070	3,339,064.18	-280,985.26	0.13
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	623,615.200	Local	101.067392	630,271.62	94.401720	588,703.47	-41,568.15	0.02
Original Face:	5,000,000.000	Base	101.067392	630,271.62	94.401720	588,703.47	-41,568.15	0.02

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,037,894.400	Local	99.934331	1,037,212.83	91.906990	953,897.50	-83,315.33	0.04
Original Face:	6,000,000.000	Base	99.934331	1,037,212.83	91.906990	953,897.50	-83,315.33	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	894,762.300	Local	99.393941	889,339.51	93.042040	832,505.10	-56,834.41	0.03
Original Face:	5,000,000.000	Base	99.393941	889,339.51	93.042040	832,505.10	-56,834.41	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	579,150.180	Local	100.730096	583,378.53	92.968440	538,426.89	-44,951.64	0.02
Original Face:	6,000,000.000	Base	100.730096	583,378.53	92.968440	538,426.89	-44,951.64	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				4.366140	25 Apr 2038		
	890,954.750	Local	99.880846	889,893.14	98.245330	875,321.43	-14,571.71	0.03
Original Face:	5,000,000.000	Base	99.880846	889,893.14	98.245330	875,321.43	-14,571.71	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	300,662.250	Local	105.156733	316,166.60	97.597030	293,437.43	-22,729.17	0.01
Original Face:	5,000,000.000	Base	105.156733	316,166.60	97.597030	293,437.43	-22,729.17	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	391,660.240	Local	101.706816	398,345.16	99.253080	388,734.85	-9,610.31	0.02
Original Face:	1,750,000.000	Base	101.706816	398,345.16	99.253080	388,734.85	-9,610.31	0.02
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	2,154,896.410	Local	94.934763	2,045,745.79	97.423870	2,099,383.48	53,637.69	0.08
Original Face:	3,651,802.000	Base	94.934763	2,045,745.79	97.423870	2,099,383.48	53,637.69	0.08
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	361,063.860	Local	101.325214	365,848.73	97.791570	353,090.02	-12,758.71	0.01
Original Face:	8,500,000.000	Base	101.325214	365,848.73	97.791570	353,090.02	-12,758.71	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	133,985.250	Local	102.360058	137,147.38	97.589230	130,755.17	-6,392.21	0.01
Original Face:	5,000,000.000	Base	102.360058	137,147.38	97.589230	130,755.17	-6,392.21	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	500,657.150	Local	101.837807	509,858.26	96.523620	483,252.40	-26,605.86	0.02
Original Face:	5,000,000.000	Base	101.837807	509,858.26	96.523620	483,252.40	-26,605.86	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	476,620.450	101.477383	483,661.96	96.788320	461,312.93	-22,349.03	0.02
Original Face:		Base	5,000,000.000	101.477383	483,661.96	96.788320	461,312.93	-22,349.03	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	666,623.040	101.725464	678,125.38	96.549980	643,624.41	-34,500.97	0.03
Original Face:		Base	6,000,000.000	101.725464	678,125.38	96.549980	643,624.41	-34,500.97	0.03
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	86.531963	916,728.67	100.000000	1,059,410.46	142,681.79	0.04
Original Face:		Base	6,000,000.000	86.531963	916,728.67	100.000000	1,059,410.46	142,681.79	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2					3.056000	25 Jun 2024		
		Local	5,002,469.490	97.390911	4,871,950.60	96.983920	4,851,591.01	-20,359.59	0.19
Original Face:		Base	12,500,000.000	97.390911	4,871,950.60	96.983920	4,851,591.01	-20,359.59	0.19
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.755455	10,879,971.02	94.953030	10,152,637.19	-727,333.83	0.41
Original Face:		Base	10,692,273.000	101.755455	10,879,971.02	94.953030	10,152,637.19	-727,333.83	0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	51,313.200	101.852837	52,263.95	99.109170	50,856.09	-1,407.86	0.00
Original Face:		Base	15,000,000.000	101.852837	52,263.95	99.109170	50,856.09	-1,407.86	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	271,826.170	104.281394	283,464.12	99.129080	269,458.78	-14,005.34	0.01
Original Face:		Base	11,000,000.000	104.281394	283,464.12	99.129080	269,458.78	-14,005.34	0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,200,626.370	106.738719	1,281,533.21	92.629180	1,112,130.36	-169,402.85	0.04
Original Face:		Base	4,600,000.000	106.738719	1,281,533.21	92.629180	1,112,130.36	-169,402.85	0.04
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,144,099.180	102.236396	3,214,413.70	97.053320	3,051,452.64	-162,961.06	0.12
Original Face:		Base	6,976,000.000	102.236396	3,214,413.70	97.053320	3,051,452.64	-162,961.06	0.12
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,362,473.040	100.840446	1,373,923.89	94.228850	1,283,842.68	-90,081.21	0.05
Original Face:		Base	6,000,000.000	100.840446	1,373,923.89	94.228850	1,283,842.68	-90,081.21	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,354,706.040	Local	101.184684	1,370,755.02	88.717720	1,201,864.31	-168,890.71	0.05
Original Face:	6,000,000.000	Base	101.184684	1,370,755.02	88.717720	1,201,864.31	-168,890.71	0.05
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	2,257,843.400	Local	99.154648	2,238,756.68	88.717720	2,003,107.19	-235,649.49	0.08
Original Face:	10,000,000.000	Base	99.154648	2,238,756.68	88.717720	2,003,107.19	-235,649.49	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,128,921.700	Local	99.876588	1,127,528.48	88.717720	1,001,553.59	-125,974.89	0.04
Original Face:	5,000,000.000	Base	99.876588	1,127,528.48	88.717720	1,001,553.59	-125,974.89	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,143,044.900	Local	104.045344	4,310,645.31	87.534470	3,626,592.40	-684,052.91	0.14
Original Face:	5,000,000.000	Base	104.045344	4,310,645.31	87.534470	3,626,592.40	-684,052.91	0.14
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,799,651.830	Local	104.342034	6,051,474.69	87.494780	5,074,392.61	-977,082.08	0.20
Original Face:	7,000,000.000	Base	104.342034	6,051,474.69	87.494780	5,074,392.61	-977,082.08	0.20
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,067,025.450	Local	100.411068	3,079,633.01	76.847320	2,356,926.86	-722,706.15	0.09
Original Face:	5,000,000.000	Base	100.411068	3,079,633.01	76.847320	2,356,926.86	-722,706.15	0.09
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,848,348.470	Local	100.651989	4,879,959.19	93.072180	4,512,463.62	-367,495.57	0.18
Original Face:	5,173,000.000	Base	100.651989	4,879,959.19	93.072180	4,512,463.62	-367,495.57	0.18
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,859,542.950	Local	102.360397	5,997,851.45	98.168380	5,752,218.39	-245,633.06	0.23
Original Face:	6,075,000.000	Base	102.360397	5,997,851.45	98.168380	5,752,218.39	-245,633.06	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	115,400.210	Local	99.897574	115,282.01	102.885196	118,729.73	3,447.72	0.00
Original Face:	6,625,000.000	Base	99.897574	115,282.01	102.885196	118,729.73	3,447.72	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	121,962.780	Local	99.951231	121,903.30	104.513337	127,467.37	5,564.07	0.01
Original Face:	6,000,000.000	Base	99.951231	121,903.30	104.513337	127,467.37	5,564.07	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	254,531.530	103.495139	263,427.76	97.766260	248,845.96	-14,581.80	0.01
Original Face:		Base	7,703,000.000	103.495139	263,427.76	97.766260	248,845.96	-14,581.80	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	495,583.600	102.635077	508,642.61	96.661470	479,038.39	-29,604.22	0.02
Original Face:		Base	10,000,000.000	102.635077	508,642.61	96.661470	479,038.39	-29,604.22	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	819,150.540	102.202336	837,190.99	90.233440	739,147.71	-98,043.28	0.03
Original Face:		Base	13,000,000.000	102.202336	837,190.99	90.233440	739,147.71	-98,043.28	0.03
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	167,636.790	100.420015	168,340.89	96.017450	160,960.57	-7,380.32	0.01
Original Face:		Base	3,000,000.000	100.420015	168,340.89	96.017450	160,960.57	-7,380.32	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	313,130.130	102.650923	321,430.97	97.489560	305,269.19	-16,161.78	0.01
Original Face:		Base	12,500,000.000	102.650923	321,430.97	97.489560	305,269.19	-16,161.78	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	527,407.550	105.662084	557,269.81	97.293740	513,134.53	-44,135.28	0.02
Original Face:		Base	5,000,000.000	105.662084	557,269.81	97.293740	513,134.53	-44,135.28	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,122,767.200	101.676768	2,158,361.09	97.786720	2,075,784.42	-82,576.67	0.08
Original Face:		Base	8,000,000.000	101.676768	2,158,361.09	97.786720	2,075,784.42	-82,576.67	0.08
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	692,301.250	101.917472	705,575.93	90.682590	627,796.70	-77,779.23	0.03
Original Face:		Base	5,000,000.000	101.917472	705,575.93	90.682590	627,796.70	-77,779.23	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	228,108.650	103.280055	235,590.74	97.477220	222,353.97	-13,236.77	0.01
Original Face:		Base	5,000,000.000	103.280055	235,590.74	97.477220	222,353.97	-13,236.77	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	871,385.650	100.602965	876,639.80	93.693650	816,433.02	-60,206.78	0.03
Original Face:		Base	5,000,000.000	100.602965	876,639.80	93.693650	816,433.02	-60,206.78	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	950,613.600	102.785771	977,095.52	94.344090	896,847.75	-80,247.77	0.04
	Original Face:	Base	5,000,000.000	102.785771	977,095.52	94.344090	896,847.75	-80,247.77	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	5,528,572.250	100.388689	5,550,061.22	98.548030	5,448,299.04	-101,762.18	0.22
	Original Face:	Base	6,280,000.000	100.388689	5,550,061.22	98.548030	5,448,299.04	-101,762.18	0.22
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	825,064.100	104.003952	858,099.27	97.373070	803,390.24	-54,709.03	0.03
	Original Face:	Base	5,000,000.000	104.003952	858,099.27	97.373070	803,390.24	-54,709.03	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	65,666.240	100.663080	66,101.66	97.903350	64,289.45	-1,812.21	0.00
	Original Face:	Base	1,000,000.000	100.663080	66,101.66	97.903350	64,289.45	-1,812.21	0.00
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	151,048.950	100.742945	152,171.16	98.862840	149,331.28	-2,839.88	0.01
	Original Face:	Base	5,000,000.000	100.742945	152,171.16	98.862840	149,331.28	-2,839.88	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,130,265.400	102.274944	2,178,727.74	94.290350	2,008,634.70	-170,093.04	0.08
	Original Face:	Base	10,000,000.000	102.274944	2,178,727.74	94.290350	2,008,634.70	-170,093.04	0.08
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	483,028.700	101.305523	489,334.75	97.476080	470,837.44	-18,497.31	0.02
	Original Face:	Base	5,000,000.000	101.305523	489,334.75	97.476080	470,837.44	-18,497.31	0.02
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2					3.527000	25 Oct 2023		
		Local	10,000,000.000	99.243920	9,924,391.96	98.603380	9,860,338.00	-64,053.96	0.39
	Original Face:	Base	10,000,000.000	99.243920	9,924,391.96	98.603380	9,860,338.00	-64,053.96	0.39
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.047212	1,767,969.95	91.288610	1,629,480.69	-138,489.26	0.07
	Original Face:	Base	1,784,977.000	99.047212	1,767,969.95	91.288610	1,629,480.69	-138,489.26	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	1,508,836.610	100.925994	1,522,808.35	97.003330	1,463,621.76	-59,186.59	0.06
	Original Face:	Base	5,183,921.000	100.925994	1,522,808.35	97.003330	1,463,621.76	-59,186.59	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	463,250.400	100.824483	467,069.82	95.983690	444,644.83	-22,424.99	0.02
Original Face:		Base	5,000,000.000	100.824483	467,069.82	95.983690	444,644.83	-22,424.99	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,352,394.960	102.315628	1,383,711.40	97.217580	1,314,765.65	-68,945.75	0.05
Original Face:		Base	3,000,000.000	102.315628	1,383,711.40	97.217580	1,314,765.65	-68,945.75	0.05
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	95,937.200	102.453897	98,291.40	99.290320	95,256.35	-3,035.05	0.00
Original Face:		Base	5,000,000.000	102.453897	98,291.40	99.290320	95,256.35	-3,035.05	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	973,631.850	101.834711	991,495.18	96.755660	942,043.92	-49,451.26	0.04
Original Face:		Base	2,579,263.000	101.834711	991,495.18	96.755660	942,043.92	-49,451.26	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	137,399.700	101.861693	139,957.66	98.941850	135,945.81	-4,011.85	0.01
Original Face:		Base	5,000,000.000	101.861693	139,957.66	98.941850	135,945.81	-4,011.85	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	315,960.850	102.555054	324,033.82	97.638680	308,500.00	-15,533.82	0.01
Original Face:		Base	5,000,000.000	102.555054	324,033.82	97.638680	308,500.00	-15,533.82	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	21,200.770	99.856703	21,170.39	99.447700	21,083.68	-86.71	0.00
Original Face:		Base	3,650,000.000	99.856703	21,170.39	99.447700	21,083.68	-86.71	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.830523	9,983,052.25	89.897810	8,989,781.00	-993,271.25	0.36
		Base		99.830523	9,983,052.25	89.897810	8,989,781.00	-993,271.25	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	334,027.300	102.576655	342,634.03	98.551150	329,187.75	-13,446.28	0.01
Original Face:		Base	5,000,000.000	102.576655	342,634.03	98.551150	329,187.75	-13,446.28	0.01
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	2,646,396.480	96.110205	2,543,457.07	96.493850	2,553,609.85	10,152.78	0.10
Original Face:		Base	3,867,000.000	96.110205	2,543,457.07	96.493850	2,553,609.85	10,152.78	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,089,766.550	100.573020	2,101,741.34	91.036130	1,902,442.59	-199,298.75	0.08
Original Face:		Base	5,000,000.000	100.573020	2,101,741.34	91.036130	1,902,442.59	-199,298.75	0.08
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,022,018.940	99.534906	4,003,312.78	94.451170	3,798,843.95	-204,468.83	0.15
Original Face:		Base	6,000,000.000	99.534906	4,003,312.78	94.451170	3,798,843.95	-204,468.83	0.15
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,711,032.800	111.702746	1,911,270.63	105.080950	1,797,969.52	-113,301.11	0.07
Original Face:		Base	10,000,000.000	111.702746	1,911,270.63	105.080950	1,797,969.52	-113,301.11	0.07
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	5,880,316.200	103.387845	6,079,532.21	98.132770	5,770,517.17	-309,015.04	0.23
Original Face:		Base	11,739,000.000	103.387845	6,079,532.21	98.132770	5,770,517.17	-309,015.04	0.23
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	2,152,010.000	102.137292	2,198,004.74	93.287180	2,007,549.44	-190,455.30	0.08
Original Face:		Base	5,000,000.000	102.137292	2,198,004.74	93.287180	2,007,549.44	-190,455.30	0.08
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	9,241,832.600	102.740870	9,495,139.19	84.831210	7,839,958.42	-1,655,180.77	0.31
Original Face:		Base	10,000,000.000	102.740870	9,495,139.19	84.831210	7,839,958.42	-1,655,180.77	0.31
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					3.237240	25 Oct 2026		
		Local	5,609,471.100	99.530840	5,583,153.73	98.925000	5,549,169.29	-33,984.44	0.22
Original Face:		Base	6,000,000.000	99.530840	5,583,153.73	98.925000	5,549,169.29	-33,984.44	0.22
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	9,498,073.720	100.155186	9,512,813.44	98.942460	9,397,627.79	-115,185.65	0.38
Original Face:		Base	10,963,000.000	100.155186	9,512,813.44	98.942460	9,397,627.79	-115,185.65	0.38
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	10,000,000.000	100.148426	10,014,842.62	103.198910	10,319,891.00	305,048.38	0.41
Original Face:		Base	10,000,000.000	100.148426	10,014,842.62	103.198910	10,319,891.00	305,048.38	0.41
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,107,878.200	103.548827	1,147,194.88	97.216999	1,077,045.94	-70,148.94	0.04
Original Face:		Base	10,000,000.000	103.548827	1,147,194.88	97.216999	1,077,045.94	-70,148.94	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	453,067.370	Local	101.332078	459,102.58	98.501850	446,279.74	-12,822.84	0.02
Original Face:	7,000,000.000	Base	101.332078	459,102.58	98.501850	446,279.74	-12,822.84	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.571000	01 Nov 2035		
	324,823.650	Local	102.698744	333,589.81	100.669326	326,997.78	-6,592.03	0.01
Original Face:	5,000,000.000	Base	102.698744	333,589.81	100.669326	326,997.78	-6,592.03	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,601,133.800	Local	104.953917	1,680,452.64	99.975089	1,600,734.94	-79,717.70	0.06
Original Face:	20,000,000.000	Base	104.953917	1,680,452.64	99.975089	1,600,734.94	-79,717.70	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.478000	01 May 2036		
	373,490.000	Local	102.837289	384,086.99	100.938092	376,993.68	-7,093.31	0.02
Original Face:	5,000,000.000	Base	102.837289	384,086.99	100.938092	376,993.68	-7,093.31	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.802000	01 Oct 2037		
	118,455.760	Local	105.436544	124,895.66	99.666357	118,060.54	-6,835.12	0.00
Original Face:	4,000,000.000	Base	105.436544	124,895.66	99.666357	118,060.54	-6,835.12	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	804,613.440	Local	103.315621	831,291.37	95.920333	771,787.89	-59,503.48	0.03
Original Face:	8,000,000.000	Base	103.315621	831,291.37	95.920333	771,787.89	-59,503.48	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.040000	01 Aug 2037		
	71,822.950	Local	105.645020	75,877.37	98.097660	70,456.63	-5,420.74	0.00
Original Face:	5,000,000.000	Base	105.645020	75,877.37	98.097660	70,456.63	-5,420.74	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.692000	01 Apr 2023		
	596,566.790	Local	100.287225	598,280.28	99.009460	590,657.56	-7,622.72	0.02
Original Face:	4,950,000.000	Base	100.287225	598,280.28	99.009460	590,657.56	-7,622.72	0.02
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.418000	01 Feb 2023		
	855,101.220	Local	100.104199	855,992.23	99.612507	851,787.76	-4,204.47	0.03
Original Face:	6,575,000.000	Base	100.104199	855,992.23	99.612507	851,787.76	-4,204.47	0.03
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	577,026.480	Local	101.483899	585,588.97	96.248925	555,381.78	-30,207.19	0.02
Original Face:	6,000,000.000	Base	101.483899	585,588.97	96.248925	555,381.78	-30,207.19	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	548,437.300	102.016808	559,498.23	98.450369	539,938.55	-19,559.68	0.02
Original Face:		Base	10,000,000.000	102.016808	559,498.23	98.450369	539,938.55	-19,559.68	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	1,000,407.000	103.601789	1,036,439.55	96.377881	964,171.07	-72,268.48	0.04
Original Face:		Base	6,000,000.000	103.601789	1,036,439.55	96.377881	964,171.07	-72,268.48	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,759,240.890	104.448933	1,837,508.34	93.623212	1,647,057.83	-190,450.51	0.07
Original Face:		Base	6,750,000.000	104.448933	1,837,508.34	93.623212	1,647,057.83	-190,450.51	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	990,106.040	102.470084	1,014,562.49	96.359241	954,058.67	-60,503.82	0.04
Original Face:		Base	7,000,000.000	102.470084	1,014,562.49	96.359241	954,058.67	-60,503.82	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	7,971,324.340	99.892392	7,962,746.57	97.540949	7,775,305.41	-187,441.16	0.31
Original Face:		Base	8,500,000.000	99.892392	7,962,746.57	97.540949	7,775,305.41	-187,441.16	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.853769	5,608,786.21	94.313189	5,297,571.83	-311,214.38	0.21
Original Face:		Base	5,617,000.000	99.853769	5,608,786.21	94.313189	5,297,571.83	-311,214.38	0.21
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,233,629.300	100.972541	1,245,626.85	91.660432	1,130,749.95	-114,876.90	0.05
Original Face:		Base	5,948,304.000	100.972541	1,245,626.85	91.660432	1,130,749.95	-114,876.90	0.05
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,720,113.360	101.845517	1,751,858.35	94.553817	1,626,432.84	-125,425.51	0.07
Original Face:		Base	7,922,201.000	101.845517	1,751,858.35	94.553817	1,626,432.84	-125,425.51	0.07
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	1,143,859.800	101.789003	1,164,323.49	96.376559	1,102,412.72	-61,910.77	0.04
Original Face:		Base	6,000,000.000	101.789003	1,164,323.49	96.376559	1,102,412.72	-61,910.77	0.04
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	2,506,262.110	103.597014	2,596,412.71	97.347366	2,439,780.15	-156,632.56	0.10
Original Face:		Base	11,523,254.000	103.597014	2,596,412.71	97.347366	2,439,780.15	-156,632.56	0.10

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	2,828,491.190	115.326281	3,261,993.70	100.454530	2,841,347.53	-420,646.17	0.11
Original Face:		Base	41,000,000.000	115.326281	3,261,993.70	100.454530	2,841,347.53	-420,646.17	0.11
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	102,473.750	101.216526	103,720.37	102.637480	105,176.47	1,456.10	0.00
Original Face:		Base	5,000,000.000	101.216526	103,720.37	102.637480	105,176.47	1,456.10	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	460,525.100	106.931789	492,447.73	98.224320	452,347.65	-40,100.08	0.02
Original Face:		Base	5,855,000.000	106.931789	492,447.73	98.224320	452,347.65	-40,100.08	0.02
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.026647	25 Sep 2039		
		Local	248,927.250	104.231835	259,461.44	102.418530	254,947.63	-4,513.81	0.01
Original Face:		Base	5,000,000.000	104.231835	259,461.44	102.418530	254,947.63	-4,513.81	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	209.820	100.514727	210.90	99.586750	208.95	-1.95	0.00
Original Face:		Base	6,000,000.000	100.514727	210.90	99.586750	208.95	-1.95	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.581225	25 Aug 2039		
		Local	810,963.900	102.269446	829,368.29	100.792190	817,388.27	-11,980.02	0.03
Original Face:		Base	10,000,000.000	102.269446	829,368.29	100.792190	817,388.27	-11,980.02	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	2,132,273.320	101.866244	2,172,066.74	97.974800	2,089,090.52	-82,976.22	0.08
Original Face:		Base	8,609,641.000	101.866244	2,172,066.74	97.974800	2,089,090.52	-82,976.22	0.08
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	1,145,942.350	99.763580	1,143,233.11	97.062600	1,112,281.44	-30,951.67	0.04
Original Face:		Base	5,000,000.000	99.763580	1,143,233.11	97.062600	1,112,281.44	-30,951.67	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.994898	25 Oct 2040		
		Local	555,366.200	107.091314	594,748.96	102.648360	570,074.30	-24,674.66	0.02
Original Face:		Base	5,000,000.000	107.091314	594,748.96	102.648360	570,074.30	-24,674.66	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	617,479.990	99.717580	615,736.10	102.888551	635,316.21	19,580.11	0.03
Original Face:		Base	11,959,998.000	99.717580	615,736.10	102.888551	635,316.21	19,580.11	0.03

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	111,758.200	Local	99.494471	111,193.23	101.885299	113,865.18	2,671.95	0.00
Original Face:	5,000,000.000	Base	99.494471	111,193.23	101.885299	113,865.18	2,671.95	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	107,786.190	Local	100.473261	108,296.30	104.524026	112,662.47	4,366.17	0.00
Original Face:	6,500,000.000	Base	100.473261	108,296.30	104.524026	112,662.47	4,366.17	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	211,336.960	Local	100.112702	211,575.14	104.471154	220,786.16	9,211.02	0.01
Original Face:	8,000,000.000	Base	100.112702	211,575.14	104.471154	220,786.16	9,211.02	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	37,179.790	Local	100.374047	37,318.86	100.995036	37,549.74	230.88	0.00
Original Face:	5,457,127.000	Base	100.374047	37,318.86	100.995036	37,549.74	230.88	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	235,407.300	Local	100.422438	236,401.75	101.981936	240,072.92	3,671.17	0.01
Original Face:	5,000,000.000	Base	100.422438	236,401.75	101.981936	240,072.92	3,671.17	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	519,443.730	Local	100.776785	523,478.69	103.212554	536,131.14	12,652.45	0.02
Original Face:	10,547,657.000	Base	100.776785	523,478.69	103.212554	536,131.14	12,652.45	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	266,493.150	Local	100.433441	267,648.24	102.169964	272,275.96	4,627.72	0.01
Original Face:	17,500,000.000	Base	100.433441	267,648.24	102.169964	272,275.96	4,627.72	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	60,442.940	Local	102.775030	62,120.25	102.006393	61,655.66	-464.59	0.00
Original Face:	9,397,749.000	Base	102.775030	62,120.25	102.006393	61,655.66	-464.59	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,513,327.950	Local	104.876163	3,684,643.55	97.060091	3,410,039.31	-274,604.24	0.14
Original Face:	15,243,777.000	Base	104.876163	3,684,643.55	97.060091	3,410,039.31	-274,604.24	0.14
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	579,598.670	Local	100.524993	582,641.52	89.126419	516,575.54	-66,065.98	0.02
Original Face:	4,744,826.000	Base	100.524993	582,641.52	89.126419	516,575.54	-66,065.98	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	670,415.920	Local	100.547829	674,088.65	88.875745	595,837.14	-78,251.51	0.02
Original Face:	4,166,154.000	Base	100.547829	674,088.65	88.875745	595,837.14	-78,251.51	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,427,046.000	Local	102.302240	2,482,922.42	93.322120	2,264,970.78	-217,951.64	0.09
Original Face:	10,000,000.000	Base	102.302240	2,482,922.42	93.322120	2,264,970.78	-217,951.64	0.09
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	3,797,807.840	Local	107.417047	4,079,493.02	98.088308	3,725,205.45	-354,287.57	0.15
Original Face:	9,938,165.000	Base	107.417047	4,079,493.02	98.088308	3,725,205.45	-354,287.57	0.15
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	2,157,289.160	Local	107.412469	2,317,197.54	98.088347	2,116,049.28	-201,148.26	0.08
Original Face:	6,864,195.000	Base	107.412469	2,317,197.54	98.088347	2,116,049.28	-201,148.26	0.08
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	924,326.380	Local	104.886627	969,494.76	98.330239	908,892.34	-60,602.42	0.04
Original Face:	11,668,342.000	Base	104.886627	969,494.76	98.330239	908,892.34	-60,602.42	0.04
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
	5,257,223.190	Local	100.095434	5,262,240.37	98.822324	5,195,310.13	-66,930.24	0.21
Original Face:	5,547,000.000	Base	100.095434	5,262,240.37	98.822324	5,195,310.13	-66,930.24	0.21
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,476,187.300	Local	99.867126	2,472,897.08	95.720847	2,370,227.46	-102,669.62	0.09
Original Face:	10,000,000.000	Base	99.867126	2,472,897.08	95.720847	2,370,227.46	-102,669.62	0.09
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,166,901.480	Local	106.021184	11,839,281.21	87.273008	9,745,690.82	-2,093,590.39	0.39
Original Face:	12,784,918.000	Base	106.021184	11,839,281.21	87.273008	9,745,690.82	-2,093,590.39	0.39
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,341,239.400	Local	100.547164	1,348,578.18	94.503661	1,267,520.34	-81,057.84	0.05
Original Face:	6,000,000.000	Base	100.547164	1,348,578.18	94.503661	1,267,520.34	-81,057.84	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	439,960.250	Local	104.387771	459,264.70	104.823200	461,180.41	1,915.71	0.02
Original Face:	9,100,000.000	Base	104.387771	459,264.70	104.823200	461,180.41	1,915.71	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	181,601.700	Local	100.624950	182,736.62	100.084779	181,755.66	-980.96	0.01
Original Face:	7,060,000.000	Base	100.624950	182,736.62	100.084779	181,755.66	-980.96	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	214,116.240	Local	101.509629	217,348.60	100.089598	214,308.08	-3,040.52	0.01
Original Face:	6,000,000.000	Base	101.509629	217,348.60	100.089598	214,308.08	-3,040.52	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	773,275.150	Local	103.659657	801,574.37	97.216501	751,751.04	-49,823.33	0.03
Original Face:	5,000,000.000	Base	103.659657	801,574.37	97.216501	751,751.04	-49,823.33	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,831,511.080	Local	103.114291	1,888,549.67	91.413288	1,674,244.50	-214,305.17	0.07
Original Face:	7,000,000.000	Base	103.114291	1,888,549.67	91.413288	1,674,244.50	-214,305.17	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	58,955.680	Local	100.441840	59,216.17	100.079852	59,002.76	-213.41	0.00
Original Face:	7,000,000.000	Base	100.441840	59,216.17	100.079852	59,002.76	-213.41	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	515,319.280	Local	104.324826	537,605.94	98.829579	509,287.87	-28,318.07	0.02
Original Face:	6,100,000.000	Base	104.324826	537,605.94	98.829579	509,287.87	-28,318.07	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,362,586.810	Local	101.246834	1,379,576.01	95.018205	1,294,705.53	-84,870.48	0.05
Original Face:	9,500,000.000	Base	101.246834	1,379,576.01	95.018205	1,294,705.53	-84,870.48	0.05
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	775,126.800	Local	102.273868	792,752.16	96.375977	747,036.03	-45,716.13	0.03
Original Face:	5,000,000.000	Base	102.273868	792,752.16	96.375977	747,036.03	-45,716.13	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,290,936.280	Local	103.216210	1,332,455.50	96.854246	1,250,326.60	-82,128.90	0.05
Original Face:	7,899,440.000	Base	103.216210	1,332,455.50	96.854246	1,250,326.60	-82,128.90	0.05
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,362,404.400	Local	104.896689	1,429,117.11	98.833901	1,346,517.42	-82,599.69	0.05
Original Face:	8,000,000.000	Base	104.896689	1,429,117.11	98.833901	1,346,517.42	-82,599.69	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,530,360.300	101.770202	1,557,450.77	95.961461	1,468,556.10	-88,894.67	0.06
	Original Face:	Base	6,000,000.000	101.770202	1,557,450.77	95.961461	1,468,556.10	-88,894.67	0.06
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,117,776.950	101.882040	1,138,813.96	95.465398	1,067,090.21	-71,723.75	0.04
	Original Face:	Base	5,000,000.000	101.882040	1,138,813.96	95.465398	1,067,090.21	-71,723.75	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	821,859.400	102.632601	843,495.68	98.618459	810,505.08	-32,990.60	0.03
	Original Face:	Base	5,000,000.000	102.632601	843,495.68	98.618459	810,505.08	-32,990.60	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.443000	01 Feb 2037		
		Local	262,045.600	102.559486	268,752.62	101.194537	265,175.83	-3,576.79	0.01
	Original Face:	Base	5,000,000.000	102.559486	268,752.62	101.194537	265,175.83	-3,576.79	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	241,127.700	104.621879	252,272.33	100.119950	241,416.93	-10,855.40	0.01
	Original Face:	Base	3,262,241.000	104.621879	252,272.33	100.119950	241,416.93	-10,855.40	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.554000	01 Jan 2037		
		Local	384,754.510	102.550104	394,566.15	101.251448	389,569.51	-4,996.64	0.02
	Original Face:	Base	6,271,091.000	102.550104	394,566.15	101.251448	389,569.51	-4,996.64	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	264,652.440	101.432086	268,442.49	98.509382	260,707.48	-7,735.01	0.01
	Original Face:	Base	12,000,000.000	101.432086	268,442.49	98.509382	260,707.48	-7,735.01	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.133638	9,913,363.80	91.719899	9,171,989.90	-741,373.90	0.37
		Base		99.133638	9,913,363.80	91.719899	9,171,989.90	-741,373.90	0.37
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	106.256649	4,250,265.94	96.357856	3,854,314.24	-395,951.70	0.15
		Base		106.256649	4,250,265.94	96.357856	3,854,314.24	-395,951.70	0.15
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.725341	4,986,267.04	106.010452	5,300,522.60	314,255.56	0.21
		Base		99.725341	4,986,267.04	106.010452	5,300,522.60	314,255.56	0.21

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					4.047095	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.728933	14,959,339.95	-40,660.05	0.60
		Base		100.000000	15,000,000.00	99.728933	14,959,339.95	-40,660.05	0.60
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	95.722013	3,828,880.53	91.615120	3,664,604.80	-164,275.73	0.15
Original Face:		Base	4,000,000.000	95.722013	3,828,880.53	91.615120	3,664,604.80	-164,275.73	0.15
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.914710	13,738,272.59	88.697180	12,195,862.25	-1,542,410.34	0.49
Original Face:		Base	13,750,000.000	99.914710	13,738,272.59	88.697180	12,195,862.25	-1,542,410.34	0.49
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	102.840651	6,262,995.64	95.337480	5,806,052.53	-456,943.11	0.23
Original Face:		Base	6,090,000.000	102.840651	6,262,995.64	95.337480	5,806,052.53	-456,943.11	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,064,916.580	109.738263	1,168,620.96	105.948481	1,128,262.94	-40,358.02	0.05
Original Face:		Base	8,707,929.000	109.738263	1,168,620.96	105.948481	1,128,262.94	-40,358.02	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	4,468,701.780	105.211888	4,701,605.52	95.551357	4,269,905.19	-431,700.33	0.17
Original Face:		Base	11,805,572.000	105.211888	4,701,605.52	95.551357	4,269,905.19	-431,700.33	0.17
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	868,414.300	100.000000	868,414.30	92.661156	804,682.73	-63,731.57	0.03
Original Face:		Base	10,000,000.000	100.000000	868,414.30	92.661156	804,682.73	-63,731.57	0.03
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	7,689,802.580	111.431528	8,568,864.53	95.867759	7,372,041.40	-1,196,823.13	0.29
Original Face:		Base	9,821,806.000	111.431528	8,568,864.53	95.867759	7,372,041.40	-1,196,823.13	0.29
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,117,466.460	106.475187	12,902,095.08	89.949157	10,899,558.93	-2,002,536.15	0.44
Original Face:		Base	12,889,444.000	106.475187	12,902,095.08	89.949157	10,899,558.93	-2,002,536.15	0.44
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,255,161.400	108.880980	10,077,110.46	92.628758	8,572,941.06	-1,504,169.40	0.34
Original Face:		Base	10,000,000.000	108.880980	10,077,110.46	92.628758	8,572,941.06	-1,504,169.40	0.34

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,276,667.120	106.167793	9,848,832.70	91.928912	8,527,939.15	-1,320,893.55	0.34
Original Face:		Base	10,204,176.000	106.167793	9,848,832.70	91.928912	8,527,939.15	-1,320,893.55	0.34
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,223,967.330	108.717372	12,202,402.31	93.192679	10,459,915.84	-1,742,486.47	0.42
Original Face:		Base	12,373,645.000	108.717372	12,202,402.31	93.192679	10,459,915.84	-1,742,486.47	0.42
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	947,649.840	107.967969	1,023,158.29	104.419824	989,534.30	-33,623.99	0.04
Original Face:		Base	6,000,000.000	107.967969	1,023,158.29	104.419824	989,534.30	-33,623.99	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,765,431.750	105.163148	1,856,583.60	97.098271	1,714,203.70	-142,379.90	0.07
Original Face:		Base	5,682,660.000	105.163148	1,856,583.60	97.098271	1,714,203.70	-142,379.90	0.07
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	657,006.940	105.387459	692,402.92	98.783981	649,017.61	-43,385.31	0.03
Original Face:		Base	5,271,946.000	105.387459	692,402.92	98.783981	649,017.61	-43,385.31	0.03
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,878,552.060	105.191606	4,079,911.22	96.301337	3,735,097.49	-344,813.73	0.15
Original Face:		Base	8,934,236.000	105.191606	4,079,911.22	96.301337	3,735,097.49	-344,813.73	0.15
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	101,411.380	100.731831	102,153.54	105.837954	107,331.73	5,178.19	0.00
Original Face:		Base	7,000,000.000	100.731831	102,153.54	105.837954	107,331.73	5,178.19	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	726,979.710	102.371311	744,218.66	97.605579	709,572.76	-34,645.90	0.03
Original Face:		Base	22,821,698.000	102.371311	744,218.66	97.605579	709,572.76	-34,645.90	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	90,700.400	102.363782	92,844.36	91.897661	83,351.55	-9,492.81	0.00
Original Face:		Base	5,000,000.000	102.363782	92,844.36	91.897661	83,351.55	-9,492.81	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	1,485,274.920	100.748852	1,496,397.43	95.410767	1,417,112.19	-79,285.24	0.06
Original Face:		Base	13,640,889.000	100.748852	1,496,397.43	95.410767	1,417,112.19	-79,285.24	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	684,725.010	107.167653	733,803.72	100.213629	686,187.78	-47,615.94	0.03
Original Face:		Base	5,000,000.000	107.167653	733,803.72	100.213629	686,187.78	-47,615.94	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,418,115.770	105.691652	1,498,829.98	97.009386	1,375,705.40	-123,124.58	0.05
Original Face:		Base	10,000,000.000	105.691652	1,498,829.98	97.009386	1,375,705.40	-123,124.58	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					3.202000	20 Mar 2070		
		Local	5,001,209.380	106.281861	5,315,378.39	100.010510	5,001,735.01	-313,643.38	0.20
Original Face:		Base	6,631,731.000	106.281861	5,315,378.39	100.010510	5,001,735.01	-313,643.38	0.20
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					3.868000	20 Apr 2070		
		Local	5,681,087.390	111.744196	6,348,285.45	102.128300	5,801,997.97	-546,287.48	0.23
Original Face:		Base	10,005,856.000	111.744196	6,348,285.45	102.128300	5,801,997.97	-546,287.48	0.23
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,232,386.680	106.558216	4,509,955.75	91.677527	3,880,147.44	-629,808.31	0.16
Original Face:		Base	7,538,423.000	106.558216	4,509,955.75	91.677527	3,880,147.44	-629,808.31	0.16
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					4.035000	20 May 2070		
		Local	6,129,496.690	110.290002	6,760,222.01	101.471230	6,219,675.68	-540,546.33	0.25
Original Face:		Base	10,000,000.000	110.290002	6,760,222.01	101.471230	6,219,675.68	-540,546.33	0.25
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					5.236000	20 Oct 2070		
		Local	6,282,488.580	108.396030	6,809,968.20	103.153389	6,480,599.88	-329,368.32	0.26
Original Face:		Base	10,000,000.000	108.396030	6,809,968.20	103.153389	6,480,599.88	-329,368.32	0.26
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.580000	20 Jan 2071		
		Local	4,300,989.660	112.261535	4,828,357.02	98.726880	4,246,232.90	-582,124.12	0.17
Original Face:		Base	6,168,892.000	112.261535	4,828,357.02	98.726880	4,246,232.90	-582,124.12	0.17
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.555000	20 Aug 2071		
		Local	8,556,950.360	109.392881	9,360,694.52	98.275486	8,409,384.55	-951,309.97	0.34
Original Face:		Base	10,000,000.000	109.392881	9,360,694.52	98.275486	8,409,384.55	-951,309.97	0.34
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.784000	20 Feb 2072		
		Local	9,962,738.800	107.983119	10,758,076.10	104.048666	10,366,096.82	-391,979.28	0.41
Original Face:		Base	10,000,000.000	107.983119	10,758,076.10	104.048666	10,366,096.82	-391,979.28	0.41

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.591000	20 Oct 2067		
		Local	15,811,648.370	102.259553	16,168,920.91	98.730020	15,610,843.60	-558,077.31	0.62
Original Face:		Base	18,000,000.000	102.259553	16,168,920.91	98.730020	15,610,843.60	-558,077.31	0.62
362569AF2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C					1.110000	21 Oct 2024		
		Local	8,360,000.000	99.017174	8,277,835.76	98.531800	8,237,258.48	-40,577.28	0.33
Original Face:		Base	8,360,000.000	99.017174	8,277,835.76	98.531800	8,237,258.48	-40,577.28	0.33
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	104,850.060	100.695383	105,579.17	104.374047	109,436.25	3,857.08	0.00
Original Face:		Base	7,322,535.000	100.695383	105,579.17	104.374047	109,436.25	3,857.08	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	453,106.280	104.474548	473,380.74	102.703737	465,357.08	-8,023.66	0.02
Original Face:		Base	8,800,000.000	104.474548	473,380.74	102.703737	465,357.08	-8,023.66	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					3.970837	10 Sep 2027		
		Local	10,000,000.000	99.619873	9,961,987.30	94.417118	9,441,711.80	-520,275.50	0.38
		Base		99.619873	9,961,987.30	94.417118	9,441,711.80	-520,275.50	0.38
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	85.845081	8,584,508.10	-1,415,491.90	0.34
		Base		100.000000	10,000,000.00	85.845081	8,584,508.10	-1,415,491.90	0.34
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	86.042882	8,604,288.20	-1,395,711.80	0.34
		Base		100.000000	10,000,000.00	86.042882	8,604,288.20	-1,395,711.80	0.34
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.051882	9,705,188.20	-294,811.80	0.39
		Base		100.000000	10,000,000.00	97.051882	9,705,188.20	-294,811.80	0.39
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	420,469.130	105.679333	444,348.97	96.299930	404,911.48	-39,437.49	0.02
Original Face:		Base	2,500,000.000	105.679333	444,348.97	96.299930	404,911.48	-39,437.49	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,337,462.960	105.498935	2,465,998.52	95.190420	2,225,040.81	-240,957.71	0.09
Original Face:		Base	8,000,000.000	105.498935	2,465,998.52	95.190420	2,225,040.81	-240,957.71	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.968290	20 Apr 2067		
	5,662,359.100	Local	103.372001	5,853,293.89	98.440720	5,574,067.07	-279,226.82	0.22
Original Face:	10,000,000.000	Base	103.372001	5,853,293.89	98.440720	5,574,067.07	-279,226.82	0.22
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	216,632.800	Local	103.060446	223,262.73	95.131840	206,086.77	-17,175.96	0.01
Original Face:	10,000,000.000	Base	103.060446	223,262.73	95.131840	206,086.77	-17,175.96	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.767250	20 Dec 2066		
	5,831,284.200	Local	100.977034	5,888,257.85	98.594740	5,749,339.50	-138,918.35	0.23
Original Face:	10,000,000.000	Base	100.977034	5,888,257.85	98.594740	5,749,339.50	-138,918.35	0.23
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.683080	20 Aug 2034		
	455,783.450	Local	105.815112	482,287.77	102.527840	467,304.93	-14,982.84	0.02
Original Face:	5,000,000.000	Base	105.815112	482,287.77	102.527840	467,304.93	-14,982.84	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.928050	20 Apr 2037		
	937,312.130	Local	106.966828	1,002,613.05	102.939900	964,868.17	-37,744.88	0.04
Original Face:	10,000,000.000	Base	106.966828	1,002,613.05	102.939900	964,868.17	-37,744.88	0.04
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	200,365.620	Local	101.399716	203,170.17	97.141020	194,637.21	-8,532.96	0.01
Original Face:	6,500,000.000	Base	101.399716	203,170.17	97.141020	194,637.21	-8,532.96	0.01
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	2,989,034.600	Local	102.955012	3,077,360.93	98.481440	2,943,644.32	-133,716.61	0.12
Original Face:	5,000,000.000	Base	102.955012	3,077,360.93	98.481440	2,943,644.32	-133,716.61	0.12
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	330,964.440	Local	100.248987	331,788.50	98.413870	325,714.91	-6,073.59	0.01
Original Face:	12,000,000.000	Base	100.248987	331,788.50	98.413870	325,714.91	-6,073.59	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	4,987,591.140	Local	96.632830	4,819,650.48	95.915790	4,783,887.44	-35,763.04	0.19
Original Face:	5,429,000.000	Base	96.632830	4,819,650.48	95.915790	4,783,887.44	-35,763.04	0.19
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,570,828.020	Local	101.769861	1,598,629.49	94.623610	1,486,374.18	-112,255.31	0.06
Original Face:	3,000,000.000	Base	101.769861	1,598,629.49	94.623610	1,486,374.18	-112,255.31	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,469,832.260	95.197785	1,399,247.76	88.402280	1,299,365.23	-99,882.53	0.05
Original Face:		Base	2,000,000.000	95.197785	1,399,247.76	88.402280	1,299,365.23	-99,882.53	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.080820	20 Nov 2042		
		Local	1,438,589.610	112.170721	1,613,676.34	100.015790	1,438,816.76	-174,859.58	0.06
Original Face:		Base	5,010,613.000	112.170721	1,613,676.34	100.015790	1,438,816.76	-174,859.58	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,383,831.520	101.293540	3,427,602.75	92.867345	3,142,474.49	-285,128.26	0.13
Original Face:		Base	6,068,715.000	101.293540	3,427,602.75	92.867345	3,142,474.49	-285,128.26	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	10,365,274.140	101.792133	10,551,033.64	96.048103	9,955,649.18	-595,384.46	0.40
Original Face:		Base	23,575,000.000	101.792133	10,551,033.64	96.048103	9,955,649.18	-595,384.46	0.40
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	7,583,862.890	102.272644	7,756,217.09	96.567430	7,323,541.49	-432,675.60	0.29
Original Face:		Base	19,739,472.000	102.272644	7,756,217.09	96.567430	7,323,541.49	-432,675.60	0.29
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.776370	20 Aug 2069		
		Local	5,524,567.300	102.635025	5,670,141.03	97.560330	5,389,786.09	-280,354.94	0.22
Original Face:		Base	10,000,000.000	102.635025	5,670,141.03	97.560330	5,389,786.09	-280,354.94	0.22
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	3,916,155.980	101.900270	3,990,573.53	96.215160	3,767,935.74	-222,637.79	0.15
Original Face:		Base	10,000,000.000	101.900270	3,990,573.53	96.215160	3,767,935.74	-222,637.79	0.15
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	6,626,863.700	100.253825	6,643,684.32	94.900780	6,288,945.34	-354,738.98	0.25
Original Face:		Base	11,000,000.000	100.253825	6,643,684.32	94.900780	6,288,945.34	-354,738.98	0.25
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.394850	20 Jul 2070		
		Local	13,363,323.420	117.403264	15,688,977.89	92.238444	12,326,121.59	-3,362,856.30	0.49
Original Face:		Base	13,083,197.000	117.403264	15,688,977.89	92.238444	12,326,121.59	-3,362,856.30	0.49
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.142710	20 Aug 2070		
		Local	3,203,045.950	103.670275	3,320,606.54	98.780830	3,163,995.37	-156,611.17	0.13
Original Face:		Base	5,000,000.000	103.670275	3,320,606.54	98.780830	3,163,995.37	-156,611.17	0.13

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				4.292710	20 Aug 2070		
	3,203,861.400	Local	104.689015	3,354,090.93	99.368880	3,183,641.19	-170,449.74	0.13
Original Face:	5,000,000.000	Base	104.689015	3,354,090.93	99.368880	3,183,641.19	-170,449.74	0.13
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.192710	20 Sep 2070		
	7,180,733.900	Local	104.493860	7,503,426.03	98.757460	7,091,510.41	-411,915.62	0.28
Original Face:	10,000,000.000	Base	104.493860	7,503,426.03	98.757460	7,091,510.41	-411,915.62	0.28
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.623870	20 Jun 2048		
	3,000,567.950	Local	105.943898	3,178,918.66	101.969120	3,059,652.73	-119,265.93	0.12
Original Face:	10,000,000.000	Base	105.943898	3,178,918.66	101.969120	3,059,652.73	-119,265.93	0.12
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.485960	20 Feb 2049		
	2,678,993.060	Local	104.275501	2,793,533.44	97.879750	2,622,191.71	-171,341.73	0.10
Original Face:	10,000,000.000	Base	104.275501	2,793,533.44	97.879750	2,622,191.71	-171,341.73	0.10
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	912,988.000	Local	101.709671	928,597.09	90.933820	830,214.86	-98,382.23	0.03
Original Face:	10,000,000.000	Base	101.709671	928,597.09	90.933820	830,214.86	-98,382.23	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.369530	20 Jun 2034		
	1,171,875.910	Local	103.927673	1,217,903.36	100.794110	1,181,181.89	-36,721.47	0.05
Original Face:	6,317,173.000	Base	103.927673	1,217,903.36	100.794110	1,181,181.89	-36,721.47	0.05
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.640000	20 Dec 2041		
	2,559,174.740	Local	104.410149	2,672,038.17	99.303680	2,541,354.69	-130,683.48	0.10
Original Face:	11,457,930.000	Base	104.410149	2,672,038.17	99.303680	2,541,354.69	-130,683.48	0.10
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.518720	20 Jan 2050		
	4,015,218.930	Local	112.595384	4,520,951.18	102.225420	4,104,574.42	-416,376.76	0.16
Original Face:	8,141,884.000	Base	112.595384	4,520,951.18	102.225420	4,104,574.42	-416,376.76	0.16
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	5,733,687.050	Local	100.314439	5,751,715.99	79.518560	4,559,345.38	-1,192,370.61	0.18
Original Face:	10,000,000.000	Base	100.314439	5,751,715.99	79.518560	4,559,345.38	-1,192,370.61	0.18
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	6,413,514.030	Local	102.552008	6,577,187.44	82.688010	5,303,207.12	-1,273,980.32	0.21
Original Face:	10,000,000.000	Base	102.552008	6,577,187.44	82.688010	5,303,207.12	-1,273,980.32	0.21

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.919185	4,995,959.23	96.539617	4,826,980.85	-168,978.38	0.19
		Base		99.919185	4,995,959.23	96.539617	4,826,980.85	-168,978.38	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.966618	3,998,664.71	95.200983	3,808,039.32	-190,625.39	0.15
		Base		99.966618	3,998,664.71	95.200983	3,808,039.32	-190,625.39	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	110.809582	11,080,958.23	107.460367	10,746,036.70	-334,921.53	0.43
		Base		110.809582	11,080,958.23	107.460367	10,746,036.70	-334,921.53	0.43
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.405197	4,970,259.84	109.821560	5,491,078.00	520,818.16	0.22
		Base		99.405197	4,970,259.84	109.821560	5,491,078.00	520,818.16	0.22
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.982516	9,998,251.63	99.109067	9,910,906.70	-87,344.93	0.40
		Base		99.982516	9,998,251.63	99.109067	9,910,906.70	-87,344.93	0.40
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	14,777.980	100.608405	14,867.89	99.224770	14,663.42	-204.47	0.00
Original Face:		Base	4,840,000.000	100.608405	14,867.89	99.224770	14,663.42	-204.47	0.00
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					3.740540	10 Dec 2025		
		Local	10,000,000.000	100.101704	10,010,170.38	97.236000	9,723,600.00	-286,570.38	0.39
		Base		100.101704	10,010,170.38	97.236000	9,723,600.00	-286,570.38	0.39
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.726806	4,936,340.32	105.064739	5,253,236.95	316,896.63	0.21
		Base		98.726806	4,936,340.32	105.064739	5,253,236.95	316,896.63	0.21
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.953968	9,995,396.80	86.819384	8,681,938.40	-1,313,458.40	0.35
		Base		99.953968	9,995,396.80	86.819384	8,681,938.40	-1,313,458.40	0.35
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.410303	7,455,772.76	69.931128	5,244,834.60	-2,210,938.16	0.21
		Base		99.410303	7,455,772.76	69.931128	5,244,834.60	-2,210,938.16	0.21

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					4.515290	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.938211	4,996,910.55	-3,089.45	0.20
		Base		100.000000	5,000,000.00	99.938211	4,996,910.55	-3,089.45	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.965578	4,998,278.91	95.458798	4,772,939.90	-225,339.01	0.19
		Base		99.965578	4,998,278.91	95.458798	4,772,939.90	-225,339.01	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.763330	9,976,332.95	88.326508	8,832,650.80	-1,143,682.15	0.35
		Base		99.763330	9,976,332.95	88.326508	8,832,650.80	-1,143,682.15	0.35
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	10,000,000.000	99.834291	9,983,429.10	102.785709	10,278,570.90	295,141.80	0.41
		Base		99.834291	9,983,429.10	102.785709	10,278,570.90	295,141.80	0.41
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.710020	3,988,400.80	69.437906	2,777,516.24	-1,210,884.56	0.11
		Base		99.710020	3,988,400.80	69.437906	2,777,516.24	-1,210,884.56	0.11
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.870288	14,830,543.23	64.851458	9,727,718.70	-5,102,824.53	0.39
		Base		98.870288	14,830,543.23	64.851458	9,727,718.70	-5,102,824.53	0.39
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.949011	4,997,450.55	83.983486	4,199,174.30	-798,276.25	0.17
		Base		99.949011	4,997,450.55	83.983486	4,199,174.30	-798,276.25	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.762204	4,988,110.18	109.538169	5,476,908.45	488,798.27	0.22
		Base		99.762204	4,988,110.18	109.538169	5,476,908.45	488,798.27	0.22
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	109.418473	5,470,923.64	95.392214	4,769,610.70	-701,312.94	0.19
		Base		109.418473	5,470,923.64	95.392214	4,769,610.70	-701,312.94	0.19
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	101.152773	20,230,554.63	99.074370	19,814,874.00	-415,680.63	0.79
		Base		101.152773	20,230,554.63	99.074370	19,814,874.00	-415,680.63	0.79

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	111.520520	11,152,052.02	108.373147	10,837,314.70	-314,737.32	0.43
		Base	111.520520	11,152,052.02	108.373147	10,837,314.70	-314,737.32	0.43
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.806660	16,468,098.86	76.230816	12,578,084.64	-3,890,014.22	0.50
		Base	99.806660	16,468,098.86	76.230816	12,578,084.64	-3,890,014.22	0.50
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.360784	7,180,814.07	97.649654	6,986,832.74	-193,981.33	0.28
		Base	100.360784	7,180,814.07	97.649654	6,986,832.74	-193,981.33	0.28
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445				0.445000	21 Dec 2022		
	10,000,000.000	Local	99.988415	9,998,841.51	99.778046	9,977,804.60	-21,036.91	0.40
		Base	99.988415	9,998,841.51	99.778046	9,977,804.60	-21,036.91	0.40
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.909849	9,990,984.93	92.862092	9,286,209.20	-704,775.73	0.37
		Base	99.909849	9,990,984.93	92.862092	9,286,209.20	-704,775.73	0.37
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
	7,000,000.000	Local	99.594209	6,971,594.64	98.591288	6,901,390.16	-70,204.48	0.28
		Base	99.594209	6,971,594.64	98.591288	6,901,390.16	-70,204.48	0.28
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	0.17
		Base	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	0.17
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.998740	9,999,873.95	98.968045	9,896,804.50	-103,069.45	0.40
		Base	99.998740	9,999,873.95	98.968045	9,896,804.50	-103,069.45	0.40
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				3.607260	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.920683	4,996,034.15	-3,965.85	0.20
		Base	100.000000	5,000,000.00	99.920683	4,996,034.15	-3,965.85	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.727724	6,980,940.69	89.417770	6,259,243.90	-721,696.79	0.25
		Base	99.727724	6,980,940.69	89.417770	6,259,243.90	-721,696.79	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.931185	4,996,559.26	93.125004	4,656,250.20	-340,309.06	0.19
		Base		99.931185	4,996,559.26	93.125004	4,656,250.20	-340,309.06	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.718967	4,985,948.35	82.702118	4,135,105.90	-850,842.45	0.17
		Base		99.718967	4,985,948.35	82.702118	4,135,105.90	-850,842.45	0.17
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.854532	4,992,726.61	97.780081	4,889,004.05	-103,722.56	0.20
		Base		99.854532	4,992,726.61	97.780081	4,889,004.05	-103,722.56	0.20
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.648092	9,964,809.23	104.931439	10,493,143.90	528,334.67	0.42
		Base		99.648092	9,964,809.23	104.931439	10,493,143.90	528,334.67	0.42
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	97.533947	34,136,881.45	-863,118.55	1.36
		Base		100.000000	35,000,000.00	97.533947	34,136,881.45	-863,118.55	1.36
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.968210	9,996,821.01	89.563983	8,956,398.30	-1,040,422.71	0.36
		Base		99.968210	9,996,821.01	89.563983	8,956,398.30	-1,040,422.71	0.36
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR					4.159673	30 Mar 2025		
		Local	15,000,000.000	100.022655	15,003,398.30	97.997159	14,699,573.85	-303,824.45	0.59
		Base		100.022655	15,003,398.30	97.997159	14,699,573.85	-303,824.45	0.59
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	20,000,000.000	99.946496	19,989,299.16	97.705161	19,541,032.20	-448,266.96	0.78
		Base		99.946496	19,989,299.16	97.705161	19,541,032.20	-448,266.96	0.78
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.978182	4,998,909.08	98.726748	4,936,337.40	-62,571.68	0.20
		Base		99.978182	4,998,909.08	98.726748	4,936,337.40	-62,571.68	0.20
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	108.155029	5,407,751.44	88.783497	4,439,174.85	-968,576.59	0.18
		Base		108.155029	5,407,751.44	88.783497	4,439,174.85	-968,576.59	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	110.647904	3,319,437.12	109.414173	3,282,425.19	-37,011.93	0.13
		Base		110.647904	3,319,437.12	109.414173	3,282,425.19	-37,011.93	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.771390	19,954,277.91	80.757218	16,151,443.60	-3,802,834.31	0.65
		Base		99.771390	19,954,277.91	80.757218	16,151,443.60	-3,802,834.31	0.65
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.959717	9,796,052.23	107.124413	10,498,192.47	702,140.24	0.42
		Base		99.959717	9,796,052.23	107.124413	10,498,192.47	702,140.24	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					3.867836	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	99.221000	7,441,575.00	-58,425.00	0.30
		Base		100.000000	7,500,000.00	99.221000	7,441,575.00	-58,425.00	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.973537	7,498,015.29	89.732181	6,729,913.58	-768,101.71	0.27
		Base		99.973537	7,498,015.29	89.732181	6,729,913.58	-768,101.71	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.904104	14,985,615.58	83.662493	12,549,373.95	-2,436,241.63	0.50
		Base		99.904104	14,985,615.58	83.662493	12,549,373.95	-2,436,241.63	0.50
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.160653	5,008,032.63	97.948301	4,897,415.05	-110,617.58	0.20
		Base		100.160653	5,008,032.63	97.948301	4,897,415.05	-110,617.58	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					4.709000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.720000	9,972,000.00	-28,000.00	0.40
		Base		100.000000	10,000,000.00	99.720000	9,972,000.00	-28,000.00	0.40
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					3.795970	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					2.000000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.972528	7,997,802.22	93.756245	7,500,499.60	-497,302.62	0.30
		Base	99.972528	7,997,802.22	93.756245	7,500,499.60	-497,302.62	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.923764	9,992,376.37	93.227403	9,322,740.30	-669,636.07	0.37
		Base	99.923764	9,992,376.37	93.227403	9,322,740.30	-669,636.07	0.37
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.080870	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	0.19
		Base	100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	0.19
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.990069	6,999,304.85	98.395205	6,887,664.35	-111,640.50	0.28
		Base	99.990069	6,999,304.85	98.395205	6,887,664.35	-111,640.50	0.28
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				4.825000	25 Mar 2046		
	4,946,795.220	Local	103.472094	5,118,552.60	107.007078	5,293,421.02	174,868.42	0.21
Original Face:	6,137,472.000	Base	103.472094	5,118,552.60	107.007078	5,293,421.02	174,868.42	0.21
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				4.825000	25 Apr 2046		
	6,935,168.390	Local	103.471398	7,175,915.70	105.827239	7,339,297.23	163,381.53	0.29
Original Face:	8,000,000.000	Base	103.471398	7,175,915.70	105.827239	7,339,297.23	163,381.53	0.29
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				6.375000	25 Dec 2041		
	9,339,809.020	Local	112.575669	10,514,352.50	112.212192	10,480,404.43	-33,948.07	0.42
Original Face:	10,000,000.000	Base	112.575669	10,514,352.50	112.212192	10,480,404.43	-33,948.07	0.42
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				7.125000	25 Feb 2032		
	8,296,737.930	Local	111.669303	9,264,909.43	109.894220	9,117,635.43	-147,274.00	0.36
Original Face:	10,000,000.000	Base	111.669303	9,264,909.43	109.894220	9,117,635.43	-147,274.00	0.36
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				6.375000	25 Jan 2032		
	9,188,363.340	Local	108.954329	10,011,119.63	106.468338	9,782,697.74	-228,421.89	0.39
Original Face:	10,000,000.000	Base	108.954329	10,011,119.63	106.468338	9,782,697.74	-228,421.89	0.39
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				4.500000	25 Mar 2047		
	9,805,165.060	Local	102.717201	10,071,591.11	104.138354	10,210,937.50	139,346.39	0.41
Original Face:	10,000,000.000	Base	102.717201	10,071,591.11	104.138354	10,210,937.50	139,346.39	0.41

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					3.500000	25 May 2047		
		Local	4,573,319.820	100.000000	4,573,319.82	98.804005	4,518,623.14	-54,696.68	0.18
Original Face:		Base	5,000,000.000	100.000000	4,573,319.82	98.804005	4,518,623.14	-54,696.68	0.18
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					3.750000	25 Oct 2032		
		Local	9,858,893.700	99.809402	9,840,102.85	99.774564	9,836,668.20	-3,434.65	0.39
Original Face:		Base	10,000,000.000	99.809402	9,840,102.85	99.774564	9,836,668.20	-3,434.65	0.39
8316A0JJ0	BREAN CAPITAL SBA 530264					3.850000	25 Dec 2032		
		Local	10,000,000.000	100.000000	10,000,000.00	99.899606	9,989,960.60	-10,039.40	0.40
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.899606	9,989,960.60	-10,039.40	0.40
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.993053	4,999,652.64	98.881787	4,944,089.35	-55,563.29	0.20
		Base		99.993053	4,999,652.64	98.881787	4,944,089.35	-55,563.29	0.20
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.342945	5,017,147.24	98.432871	4,921,643.55	-95,503.69	0.20
		Base		100.342945	5,017,147.24	98.432871	4,921,643.55	-95,503.69	0.20
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR					4.167095	10 May 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.679833	6,977,588.31	-22,411.69	0.28
		Base		100.000000	7,000,000.00	99.679833	6,977,588.31	-22,411.69	0.28
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.893251	9,989,325.11	102.515941	10,251,594.10	262,268.99	0.41
		Base		99.893251	9,989,325.11	102.515941	10,251,594.10	262,268.99	0.41
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.905302	4,995,265.11	77.529401	3,876,470.05	-1,118,795.06	0.15
		Base		99.905302	4,995,265.11	77.529401	3,876,470.05	-1,118,795.06	0.15
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.217540	14 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.412485	4,970,624.25	-29,375.75	0.20
		Base		100.000000	5,000,000.00	99.412485	4,970,624.25	-29,375.75	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.992692	4,999,634.62	99.203900	4,960,195.00	-39,439.62	0.20
		Base		99.992692	4,999,634.62	99.203900	4,960,195.00	-39,439.62	0.20

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.971210	4,998,560.51	95.523909	4,776,195.45	-222,365.06	0.19
		Base		99.971210	4,998,560.51	95.523909	4,776,195.45	-222,365.06	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	105.815827	5,290,791.35	111.064540	5,553,227.00	262,435.65	0.22
		Base		105.815827	5,290,791.35	111.064540	5,553,227.00	262,435.65	0.22
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.968620	4,998,430.99	82.344212	4,117,210.60	-881,220.39	0.16
		Base		99.968620	4,998,430.99	82.344212	4,117,210.60	-881,220.39	0.16
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.985962	11,998,315.38	98.544830	11,825,379.60	-172,935.78	0.47
		Base		99.985962	11,998,315.38	98.544830	11,825,379.60	-172,935.78	0.47
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	88.146560	3,966,595.20	-533,404.80	0.16
		Base		100.000000	4,500,000.00	88.146560	3,966,595.20	-533,404.80	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.089677	2,377,129.83	84.317300	2,002,535.88	-374,593.95	0.08
		Base		100.089677	2,377,129.83	84.317300	2,002,535.88	-374,593.95	0.08
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A					4.910000	16 Apr 2029		
		Local	7,000,000.000	99.990487	6,999,334.09	99.587400	6,971,118.00	-28,216.09	0.28
Original Face:		Base	7,000,000.000	99.990487	6,999,334.09	99.587400	6,971,118.00	-28,216.09	0.28
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	10,000,000.000	99.728161	9,972,816.14	96.685881	9,668,588.10	-304,228.04	0.39
		Base		99.728161	9,972,816.14	96.685881	9,668,588.10	-304,228.04	0.39
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.741383	4,987,069.16	112.437695	5,621,884.75	634,815.59	0.22
		Base		99.741383	4,987,069.16	112.437695	5,621,884.75	634,815.59	0.22
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR					4.192860	01 Apr 2023		
		Local	10,000,000.000	100.096547	10,009,654.70	99.936497	9,993,649.70	-16,005.00	0.40
		Base		100.096547	10,009,654.70	99.936497	9,993,649.70	-16,005.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	109.609780	5,480,489.02	105.808594	5,290,429.70	-190,059.32	0.21
		Base		109.609780	5,480,489.02	105.808594	5,290,429.70	-190,059.32	0.21
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	109.738147	13,717,268.38	106.683594	13,335,449.25	-381,819.13	0.53
		Base		109.738147	13,717,268.38	106.683594	13,335,449.25	-381,819.13	0.53
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	107.617902	13,452,237.71	105.574219	13,196,777.38	-255,460.33	0.53
		Base		107.617902	13,452,237.71	105.574219	13,196,777.38	-255,460.33	0.53
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	114.470866	22,894,173.10	109.246094	21,849,218.80	-1,044,954.30	0.87
		Base		114.470866	22,894,173.10	109.246094	21,849,218.80	-1,044,954.30	0.87
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	116.327783	14,540,972.86	108.984375	13,623,046.88	-917,925.98	0.54
		Base		116.327783	14,540,972.86	108.984375	13,623,046.88	-917,925.98	0.54
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	111.222385	16,683,357.71	110.296875	16,544,531.25	-138,826.46	0.66
		Base		111.222385	16,683,357.71	110.296875	16,544,531.25	-138,826.46	0.66
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		Local	15,000,000.000	118.575692	17,786,353.78	109.816406	16,472,460.90	-1,313,892.88	0.66
		Base		118.575692	17,786,353.78	109.816406	16,472,460.90	-1,313,892.88	0.66
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		Local	22,500,000.000	115.772436	26,048,798.21	107.992188	24,298,242.30	-1,750,555.91	0.97
		Base		115.772436	26,048,798.21	107.992188	24,298,242.30	-1,750,555.91	0.97
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		Local	17,500,000.000	115.550847	20,221,398.15	106.964844	18,718,847.70	-1,502,550.45	0.75
		Base		115.550847	20,221,398.15	106.964844	18,718,847.70	-1,502,550.45	0.75
912810TF5	US TREASURY N/B 02/42 2.375					2.375000	15 Feb 2042		
		Local	20,000,000.000	88.810805	17,762,160.97	77.378906	15,475,781.20	-2,286,379.77	0.62
		Base		88.810805	17,762,160.97	77.378906	15,475,781.20	-2,286,379.77	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
		Local	5,000,000.000	77.618735	3,880,936.74	82.468750	4,123,437.50	242,500.76	0.16
		Base		77.618735	3,880,936.74	82.468750	4,123,437.50	242,500.76	0.16
912810TK4	US TREASURY N/B 08/42 3.375					3.375000	15 Aug 2042		
		Local	10,000,000.000	88.905557	8,890,555.74	90.984375	9,098,437.50	207,881.76	0.36
		Base		88.905557	8,890,555.74	90.984375	9,098,437.50	207,881.76	0.36
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
		Local	10,000,000.000	97.502118	9,750,211.77	92.671875	9,267,187.50	-483,024.27	0.37
		Base		97.502118	9,750,211.77	92.671875	9,267,187.50	-483,024.27	0.37
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
		Local	5,000,000.000	100.184331	5,009,216.57	99.553335	4,977,666.75	-31,549.82	0.20
		Base		100.184331	5,009,216.57	99.553335	4,977,666.75	-31,549.82	0.20
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		Local	2,500,000.000	101.004969	2,525,124.23	95.972656	2,399,316.40	-125,807.83	0.10
		Base		101.004969	2,525,124.23	95.972656	2,399,316.40	-125,807.83	0.10
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	98.002858	9,800,285.77	92.750000	9,275,000.00	-525,285.77	0.37
		Base		98.002858	9,800,285.77	92.750000	9,275,000.00	-525,285.77	0.37
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.923502	9,992,350.22	93.406250	9,340,625.00	-651,725.22	0.37
		Base		99.923502	9,992,350.22	93.406250	9,340,625.00	-651,725.22	0.37
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.928885	4,996,444.25	90.574219	4,528,710.95	-467,733.30	0.18
		Base		99.928885	4,996,444.25	90.574219	4,528,710.95	-467,733.30	0.18
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.561000	4,978,050.00	89.519531	4,475,976.55	-502,073.45	0.18
		Base		99.561000	4,978,050.00	89.519531	4,475,976.55	-502,073.45	0.18
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	10,000,000.000	100.001685	10,000,168.52	99.326289	9,932,628.90	-67,539.62	0.40
		Base		100.001685	10,000,168.52	99.326289	9,932,628.90	-67,539.62	0.40

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.738026	9,973,802.57	94.050781	9,405,078.10	-568,724.47	0.38
		Base	99.738026	9,973,802.57	94.050781	9,405,078.10	-568,724.47	0.38
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	98.983843	9,898,384.28	94.554688	9,455,468.80	-442,915.48	0.38
		Base	98.983843	9,898,384.28	94.554688	9,455,468.80	-442,915.48	0.38
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	98.866792	9,886,679.22	95.261719	9,526,171.90	-360,507.32	0.38
		Base	98.866792	9,886,679.22	95.261719	9,526,171.90	-360,507.32	0.38
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	10,000,000.000	Local	101.429422	10,142,942.18	96.660156	9,666,015.60	-476,926.58	0.39
		Base	101.429422	10,142,942.18	96.660156	9,666,015.60	-476,926.58	0.39
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.037307	4,951,865.35	97.593750	4,879,687.50	-72,177.85	0.20
		Base	99.037307	4,951,865.35	97.593750	4,879,687.50	-72,177.85	0.20
91282CEY3	US TREASURY N/B 07/25 3				3.000000	15 Jul 2025		
	5,000,000.000	Local	96.743090	4,837,154.52	97.027344	4,851,367.20	14,212.68	0.19
		Base	96.743090	4,837,154.52	97.027344	4,851,367.20	14,212.68	0.19
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032		
	5,000,000.000	Local	90.748499	4,537,424.95	92.265625	4,613,281.25	75,856.30	0.18
		Base	90.748499	4,537,424.95	92.265625	4,613,281.25	75,856.30	0.18
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	5,000,000.000	Local	97.782523	4,889,126.14	100.468750	5,023,437.50	134,311.36	0.20
		Base	97.782523	4,889,126.14	100.468750	5,023,437.50	134,311.36	0.20
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.024986	4,951,249.30	101.070312	5,053,515.60	102,266.30	0.20
		Base	99.024986	4,951,249.30	101.070312	5,053,515.60	102,266.30	0.20
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.894801	4,994,740.07	103.500000	5,175,000.00	180,259.93	0.21
		Base	99.894801	4,994,740.07	103.500000	5,175,000.00	180,259.93	0.21

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.980020	5,049,001.01	101.015625	5,050,781.25	1,780.24	0.20
		Base		100.980020	5,049,001.01	101.015625	5,050,781.25	1,780.24	0.20
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	20,000,000.000	99.854547	19,970,909.30	102.980381	20,596,076.20	625,166.90	0.82
		Base		99.854547	19,970,909.30	102.980381	20,596,076.20	625,166.90	0.82
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.635504	19,927,100.87	103.739932	20,747,986.40	820,885.53	0.83
		Base		99.635504	19,927,100.87	103.739932	20,747,986.40	820,885.53	0.83
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.913437	4,995,671.85	78.040417	3,902,020.85	-1,093,651.00	0.16
		Base		99.913437	4,995,671.85	78.040417	3,902,020.85	-1,093,651.00	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					4.033430	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	97.046520	14,556,978.00	-443,022.00	0.58
		Base		100.000000	15,000,000.00	97.046520	14,556,978.00	-443,022.00	0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.997389	4,999,869.43	95.007688	4,750,384.40	-249,485.03	0.19
		Base		99.997389	4,999,869.43	95.007688	4,750,384.40	-249,485.03	0.19
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	8,672,531.000	99.991323	8,671,778.46	98.005730	8,499,577.32	-172,201.14	0.34
Original Face:		Base	10,000,000.000	99.991323	8,671,778.46	98.005730	8,499,577.32	-172,201.14	0.34
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.992410	7,999,392.80	98.715050	7,897,204.00	-102,188.80	0.32
Original Face:		Base	8,000,000.000	99.992410	7,999,392.80	98.715050	7,897,204.00	-102,188.80	0.32
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	90.144045	6,177,571.38	95.308169	6,531,468.82	353,897.44	0.26
		Base		90.144045	6,177,571.38	95.308169	6,531,468.82	353,897.44	0.26
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.771122	5,188,556.09	85.888995	4,294,449.75	-894,106.34	0.17
		Base		103.771122	5,188,556.09	85.888995	4,294,449.75	-894,106.34	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	4,124,165.030	Local	106.132576	4,377,082.57	96.973550	3,999,349.24	-377,733.33	0.16
Original Face:	9,250,000.000	Base	106.132576	4,377,082.57	96.973550	3,999,349.24	-377,733.33	0.16
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.959400	4,997,970.02	106.791952	5,339,597.60	341,627.58	0.21
		Base	99.959400	4,997,970.02	106.791952	5,339,597.60	341,627.58	0.21
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.993413	4,999,670.63	98.857340	4,942,867.00	-56,803.63	0.20
		Base	99.993413	4,999,670.63	98.857340	4,942,867.00	-56,803.63	0.20
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023		
	5,000,000.000	Local	100.485235	5,024,261.73	99.579840	4,978,992.00	-45,269.73	0.20
		Base	100.485235	5,024,261.73	99.579840	4,978,992.00	-45,269.73	0.20
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	96.686835	14,503,025.24	96.946565	14,541,984.75	38,959.51	0.58
		Base	96.686835	14,503,025.24	96.946565	14,541,984.75	38,959.51	0.58
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	91.444668	4,572,233.41	95.956301	4,797,815.05	225,581.64	0.19
		Base	91.444668	4,572,233.41	95.956301	4,797,815.05	225,581.64	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.866240	6,990,636.79	94.256237	6,597,936.59	-392,700.20	0.26
		Base	99.866240	6,990,636.79	94.256237	6,597,936.59	-392,700.20	0.26
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	11,598,282.670	Local	100.544437	11,661,427.96	99.161890	11,501,076.30	-160,351.66	0.46
Original Face:	12,000,000.000	Base	100.544437	11,661,427.96	99.161890	11,501,076.30	-160,351.66	0.46
US DOLLAR Total								
	2,425,105,013.800	Local		2,458,422,657.58		2,325,405,491.79	-133,017,165.79	92.95
Original Face:	1,982,579,241.000	Base		2,458,422,657.58		2,325,405,491.79	-133,017,165.79	92.95
FIXED INCOME Total								
	2,425,105,013.800	Base		2,458,422,657.58		2,325,405,491.79	-133,017,165.79	92.95

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	1,982,579,241.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,566,098,903.480	Base		2,640,919,344.54		2,501,555,672.44	-139,363,672.10	100.00
	Original Face:	1,982,579,241.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			450,075.400	1.000000	450,075.40	1.000000	450,075.40	0.00	0.07
		Base		1.000000	450,075.40	1.000000	450,075.40	0.00	0.07
US DOLLAR Total									
			450,075.400		450,075.40		450,075.40	0.00	0.07
		Base			450,075.40		450,075.40	0.00	0.07
CASH Total									
			450,075.400	Base	450,075.40		450,075.40	0.00	0.07
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3MU1	AT+T INC					3.750000	28 Dec 2022		
			5,000,000.000	99.718750	4,985,937.50	99.718750	4,985,937.50	0.00	0.78
		Base		99.718750	4,985,937.50	99.718750	4,985,937.50	0.00	0.78
02665KMM6	AMERICAN HONDA FINAN					4.000000	21 Dec 2022		
			5,000,000.000	99.777778	4,988,888.89	99.777778	4,988,888.89	0.00	0.78
		Base		99.777778	4,988,888.89	99.777778	4,988,888.89	0.00	0.78
02665KP68	AMERICAN HONDA FINAN					4.800000	06 Feb 2023		
			2,500,000.000	99.106667	2,477,666.67	99.106667	2,477,666.67	0.00	0.39
		Base		99.106667	2,477,666.67	99.106667	2,477,666.67	0.00	0.39
06367CRZ2	BANK OF MONTREAL					4.050000	01 Mar 2023		
			5,000,000.000	100.000000	5,000,000.00	99.960000	4,998,000.00	-2,000.00	0.78
		Base		100.000000	5,000,000.00	99.960000	4,998,000.00	-2,000.00	0.78
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
			3,000,000.000	97.570000	2,927,100.00	96.564900	2,896,947.00	-30,153.00	0.45
		Base		97.570000	2,927,100.00	96.564900	2,896,947.00	-30,153.00	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417MA54	BANK OF NOVA SCOTIA				4.050000	14 Jul 2023		
	1,400,000.000	Local	99.673273	1,395,425.82	99.239300	1,389,350.20	-6,075.62	0.22
		Base	99.673273	1,395,425.82	99.239300	1,389,350.20	-6,075.62	0.22
07644BN32	BEDFORD ROW FDG CORP				3.000000	03 Jan 2023		
	5,000,000.000	Local	99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.78
		Base	99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.78
08465SMD8	BERKSHIRE HATHAWAY ENE				4.100000	13 Dec 2022		
	5,000,000.000	Local	99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78
		Base	99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78
15060YM15	CEDAR SPRING CPTL CO				2.200000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
15060YP12	CEDAR SPRING CPTL CO				3.170000	01 Feb 2023		
	5,000,000.000	Local	99.454056	4,972,702.78	99.454056	4,972,702.78	0.00	0.77
		Base	99.454056	4,972,702.78	99.454056	4,972,702.78	0.00	0.77
17327BTG0	CITIGROUP GLOBAL MKTS INC S				3.590000	16 Jun 2023		
	3,000,000.000	Local	98.035472	2,941,064.16	97.103000	2,913,090.00	-27,974.16	0.45
		Base	98.035472	2,941,064.16	97.103000	2,913,090.00	-27,974.16	0.45
2546R3PQ1	DISNEY (WALT) CO THE				4.160000	24 Feb 2023		
	5,000,000.000	Local	99.017778	4,950,888.89	99.017778	4,950,888.89	0.00	0.77
		Base	99.017778	4,950,888.89	99.017778	4,950,888.89	0.00	0.77
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	5,000,000.000	Local	98.366667	4,918,333.34	98.415000	4,920,750.00	2,416.66	0.77
		Base	98.366667	4,918,333.34	98.415000	4,920,750.00	2,416.66	0.77
26244JM22	DUKE ENERGY CORP				4.220000	02 Dec 2022		
	5,000,000.000	Local	99.988278	4,999,413.89	99.988278	4,999,413.89	0.00	0.78
		Base	99.988278	4,999,413.89	99.988278	4,999,413.89	0.00	0.78
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	5,000,000.000	Local	99.313750	4,965,687.50	99.313750	4,965,687.50	0.00	0.77
		Base	99.313750	4,965,687.50	99.313750	4,965,687.50	0.00	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XM15	GTA FDG LLC DISC					3.000000	01 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
40060XN30	GTA FDG LLC DISC					3.205000	03 Jan 2023		
		Local	5,000,000.000	99.706208	4,985,310.42	99.706208	4,985,310.42	0.00	0.78
		Base		99.706208	4,985,310.42	99.706208	4,985,310.42	0.00	0.78
41282KM54	HARLEY DAVIDSON FND CP					4.610000	05 Dec 2022		
		Local	3,000,000.000	99.948778	2,998,463.33	99.948778	2,998,463.33	0.00	0.47
		Base		99.948778	2,998,463.33	99.948778	2,998,463.33	0.00	0.47
41282KMG0	HARLEY DAVIDSON FND CP					4.230000	16 Dec 2022		
		Local	5,000,000.000	99.823750	4,991,187.50	99.823750	4,991,187.50	0.00	0.78
		Base		99.823750	4,991,187.50	99.823750	4,991,187.50	0.00	0.78
41282KN38	HARLEY DAVIDSON FND CP					5.000000	03 Jan 2023		
		Local	5,000,000.000	99.541667	4,977,083.33	99.541667	4,977,083.33	0.00	0.77
		Base		99.541667	4,977,083.33	99.541667	4,977,083.33	0.00	0.77
41282KNW4	HARLEY DAVIDSON FND CP					4.950000	30 Jan 2023		
		Local	4,000,000.000	99.175000	3,967,000.00	99.175000	3,967,000.00	0.00	0.62
		Base		99.175000	3,967,000.00	99.175000	3,967,000.00	0.00	0.62
59157UPU8	METLIFE SHORT TERM FDG					3.260000	28 Feb 2023		
		Local	1,689,000.000	99.194056	1,675,387.60	99.194056	1,675,387.60	0.00	0.26
		Base		99.194056	1,675,387.60	99.194056	1,675,387.60	0.00	0.26
59157UPU8	METLIFE SHORT TERM FDG					3.350000	28 Feb 2023		
		Local	3,000,000.000	99.171806	2,975,154.17	99.171806	2,975,154.17	0.00	0.46
		Base		99.171806	2,975,154.17	99.171806	2,975,154.17	0.00	0.46
78012U2C8	ROYAL BK OF CANADA					4.050000	01 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78014XHE0	ROYAL BANK OF CANADA					4.240000	06 Apr 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89115B5T3	TORONTO DOMINION BK					5.410000	26 Oct 2023		
		Local	4,500,000.000	99.748714	4,488,692.14	99.923600	4,496,562.00	7,869.86	0.70
		Base		99.748714	4,488,692.14	99.923600	4,496,562.00	7,869.86	0.70
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
		Local	5,000,000.000	97.447000	4,872,350.00	97.061100	4,853,055.00	-19,295.00	0.75
		Base		97.447000	4,872,350.00	97.061100	4,853,055.00	-19,295.00	0.75
90782BN97	UNION PACIFIC CORP					4.560000	09 Jan 2023		
		Local	3,000,000.000	99.506000	2,985,180.00	99.506000	2,985,180.00	0.00	0.46
		Base		99.506000	2,985,180.00	99.506000	2,985,180.00	0.00	0.46
91058UMD2	UNITED HEALTHCARE CO					3.880000	13 Dec 2022		
		Local	5,000,000.000	99.870667	4,993,533.34	99.870667	4,993,533.34	0.00	0.78
		Base		99.870667	4,993,533.34	99.870667	4,993,533.34	0.00	0.78
91842KQU3	VW CR INC					4.370000	28 Mar 2023		
		Local	5,000,000.000	98.579750	4,928,987.50	98.318100	4,915,905.00	-13,082.50	0.76
		Base		98.579750	4,928,987.50	98.318100	4,915,905.00	-13,082.50	0.76
94107NN91	WASTE MANAGEMENT INC					4.700000	09 Jan 2023		
		Local	5,000,000.000	99.490833	4,974,541.67	99.490833	4,974,541.67	0.00	0.77
		Base		99.490833	4,974,541.67	99.490833	4,974,541.67	0.00	0.77
94107NNT7	WASTE MANAGEMENT INC					4.750000	27 Jan 2023		
		Local	5,000,000.000	99.247917	4,962,395.83	99.247917	4,962,395.83	0.00	0.77
		Base		99.247917	4,962,395.83	99.247917	4,962,395.83	0.00	0.77
979QHR003	SOUTH STREET REPO					3.850000	01 Dec 2022		
		Local	1,082,347.220	100.000000	1,082,347.22	100.000000	1,082,347.22	0.00	0.17
		Base		100.000000	1,082,347.22	100.000000	1,082,347.22	0.00	0.17
US DOLLAR Total									
		Local	140,171,347.220		139,360,140.16		139,271,846.40	-88,293.76	21.66
		Base			139,360,140.16		139,271,846.40	-88,293.76	21.66
CASH EQUIVALENT Total									
		Base	140,171,347.220		139,360,140.16		139,271,846.40	-88,293.76	21.66

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
	2,500,000.000	Local		99.936497	2,498,412.43	88.987922	2,224,698.05	-273,714.38	0.35
		Base		99.936497	2,498,412.43	88.987922	2,224,698.05	-273,714.38	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
	3,000,000.000	Local		99.958470	2,998,754.09	94.884979	2,846,549.37	-152,204.72	0.44
		Base		99.958470	2,998,754.09	94.884979	2,846,549.37	-152,204.72	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
	3,000,000.000	Local		99.889458	2,996,683.75	89.959375	2,698,781.25	-297,902.50	0.42
		Base		99.889458	2,996,683.75	89.959375	2,698,781.25	-297,902.50	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	3,000,000.000	Local		99.946725	2,998,401.76	90.188765	2,705,662.95	-292,738.81	0.42
		Base		99.946725	2,998,401.76	90.188765	2,705,662.95	-292,738.81	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
	4,000,000.000	Local		99.929664	3,997,186.57	94.349676	3,773,987.04	-223,199.53	0.59
		Base		99.929664	3,997,186.57	94.349676	3,773,987.04	-223,199.53	0.59
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local		99.818324	2,994,549.72	95.732786	2,871,983.58	-122,566.14	0.45
		Base		99.818324	2,994,549.72	95.732786	2,871,983.58	-122,566.14	0.45
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	3,000,000.000	Local		99.994000	2,999,820.00	100.247329	3,007,419.87	7,599.87	0.47
		Base		99.994000	2,999,820.00	100.247329	3,007,419.87	7,599.87	0.47
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.893019	4,994,650.96	96.371527	4,818,576.35	-176,074.61	0.75
		Base		99.893019	4,994,650.96	96.371527	4,818,576.35	-176,074.61	0.75
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					4.740000	04 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.016178	3,000,485.34	485.34	0.47
		Base		100.000000	3,000,000.00	100.016178	3,000,485.34	485.34	0.47

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	2,000,000.000	Local	99.910361	1,998,207.21	97.823519	1,956,470.38	-41,736.83	0.30
		Base	99.910361	1,998,207.21	97.823519	1,956,470.38	-41,736.83	0.30
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				4.195290	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.913560	3,996,542.40	-3,457.60	0.62
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.913560	3,996,542.40	-3,457.60	0.62
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	2,500,000.000	Local	99.995165	2,499,879.12	100.390990	2,509,774.75	9,895.63	0.39
Original Face:	2,500,000.000	Base	99.995165	2,499,879.12	100.390990	2,509,774.75	9,895.63	0.39
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				3.587860	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.684117	4,984,205.85	-15,794.15	0.78
		Base	100.000000	5,000,000.00	99.684117	4,984,205.85	-15,794.15	0.78
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.961566	1,999,231.31	93.440701	1,868,814.02	-130,417.29	0.29
		Base	99.961566	1,999,231.31	93.440701	1,868,814.02	-130,417.29	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.943892	2,998,316.75	93.545216	2,806,356.48	-191,960.27	0.44
		Base	99.943892	2,998,316.75	93.545216	2,806,356.48	-191,960.27	0.44
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.918883	1,998,377.66	95.523251	1,910,465.02	-87,912.64	0.30
		Base	99.918883	1,998,377.66	95.523251	1,910,465.02	-87,912.64	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.912559	4,995,627.93	92.291257	4,614,562.85	-381,065.08	0.72
		Base	99.912559	4,995,627.93	92.291257	4,614,562.85	-381,065.08	0.72
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.856448	4,992,822.42	89.153503	4,457,675.15	-535,147.27	0.69
		Base	99.856448	4,992,822.42	89.153503	4,457,675.15	-535,147.27	0.69
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.800357	2,994,010.71	85.731854	2,571,955.62	-422,055.09	0.40
		Base	99.800357	2,994,010.71	85.731854	2,571,955.62	-422,055.09	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
		Local	3,000,000.000	97.696326	2,930,889.79	86.615235	2,598,457.05	-332,432.74	0.40
		Base		97.696326	2,930,889.79	86.615235	2,598,457.05	-332,432.74	0.40
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.433886	1,908,677.72	-91,322.28	0.30
		Base		100.000000	2,000,000.00	95.433886	1,908,677.72	-91,322.28	0.30
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.690111	3,020,703.33	20,703.33	0.47
		Base		100.000000	3,000,000.00	100.690111	3,020,703.33	20,703.33	0.47
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		Local	3,564,000.000	100.960024	3,598,215.24	99.490899	3,545,855.64	-52,359.60	0.55
		Base		100.960024	3,598,215.24	99.490899	3,545,855.64	-52,359.60	0.55
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	91.584894	3,663,395.76	-336,604.24	0.57
		Base		100.000000	4,000,000.00	91.584894	3,663,395.76	-336,604.24	0.57
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	91.074000	2,732,220.00	-267,780.00	0.42
		Base		100.000000	3,000,000.00	91.074000	2,732,220.00	-267,780.00	0.42
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					5.041000	12 May 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.300000	2,979,000.00	-21,000.00	0.46
		Base		100.000000	3,000,000.00	99.300000	2,979,000.00	-21,000.00	0.46
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	88.780448	3,754,525.15	-474,474.85	0.58
		Base		100.000000	4,229,000.00	88.780448	3,754,525.15	-474,474.85	0.58
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	1,000,000.000	99.943573	999,435.73	98.644912	986,449.12	-12,986.61	0.15
		Base		99.943573	999,435.73	98.644912	986,449.12	-12,986.61	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.957704	999,577.04	98.798894	987,988.94	-11,588.10	0.15
		Base		99.957704	999,577.04	98.798894	987,988.94	-11,588.10	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	94.379621	1,887,592.42	-112,407.58	0.29
		Base		100.000000	2,000,000.00	94.379621	1,887,592.42	-112,407.58	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	3,000,000.000	99.933621	2,998,008.62	95.215907	2,856,477.21	-141,531.41	0.44
		Base		99.933621	2,998,008.62	95.215907	2,856,477.21	-141,531.41	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	2,000,000.000	99.963747	1,999,274.93	95.552366	1,911,047.32	-88,227.61	0.30
		Base		99.963747	1,999,274.93	95.552366	1,911,047.32	-88,227.61	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	3,000,000.000	99.950015	2,998,500.44	94.216613	2,826,498.39	-172,002.05	0.44
		Base		99.950015	2,998,500.44	94.216613	2,826,498.39	-172,002.05	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.430000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.889624	2,966,688.72	-33,311.28	0.46
		Base		100.000000	3,000,000.00	98.889624	2,966,688.72	-33,311.28	0.46
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.713333	2,931,399.99	-68,600.01	0.46
		Base		100.000000	3,000,000.00	97.713333	2,931,399.99	-68,600.01	0.46
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	98.805062	2,391,082.51	85.748309	2,075,109.08	-315,973.43	0.32
		Base		98.805062	2,391,082.51	85.748309	2,075,109.08	-315,973.43	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.270000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.199878	2,945,996.34	-54,003.66	0.46
		Base		100.000000	3,000,000.00	98.199878	2,945,996.34	-54,003.66	0.46
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	96.839089	1,936,781.78	-63,218.22	0.30
		Base		100.000000	2,000,000.00	96.839089	1,936,781.78	-63,218.22	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.931516	4,996,575.80	95.022161	4,751,108.05	-245,467.75	0.74
		Base		99.931516	4,996,575.80	95.022161	4,751,108.05	-245,467.75	0.74

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.951035	2,998,531.06	96.052592	2,881,577.76	-116,953.30	0.45
		Base	99.951035	2,998,531.06	96.052592	2,881,577.76	-116,953.30	0.45
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.245471	1,984,909.42	-15,090.58	0.31
		Base	100.000000	2,000,000.00	99.245471	1,984,909.42	-15,090.58	0.31
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	88.884000	2,666,520.00	-333,480.00	0.41
		Base	100.000000	3,000,000.00	88.884000	2,666,520.00	-333,480.00	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	95.380628	2,861,418.84	-138,581.16	0.45
		Base	100.000000	3,000,000.00	95.380628	2,861,418.84	-138,581.16	0.45
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.958177	1,999,163.54	94.874355	1,897,487.10	-101,676.44	0.30
		Base	99.958177	1,999,163.54	94.874355	1,897,487.10	-101,676.44	0.30
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	3,000,000.000	Local	99.918844	2,997,565.33	93.031615	2,790,948.45	-206,616.88	0.43
		Base	99.918844	2,997,565.33	93.031615	2,790,948.45	-206,616.88	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	3,000,000.000	Local	99.895324	2,996,859.73	97.351725	2,920,551.75	-76,307.98	0.45
		Base	99.895324	2,996,859.73	97.351725	2,920,551.75	-76,307.98	0.45
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.508212	4,525,410.60	-474,589.40	0.70
		Base	100.000000	5,000,000.00	90.508212	4,525,410.60	-474,589.40	0.70

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	87.393979	2,621,819.37	-378,180.63	0.41
		Base	100.000000	3,000,000.00	87.393979	2,621,819.37	-378,180.63	0.41
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.568898	4,478,444.90	-521,555.10	0.70
		Base	100.000000	5,000,000.00	89.568898	4,478,444.90	-521,555.10	0.70
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	96.417008	2,892,510.24	-107,489.76	0.45
		Base	100.000000	3,000,000.00	96.417008	2,892,510.24	-107,489.76	0.45
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	96.572051	2,897,161.53	-102,838.47	0.45
		Base	100.000000	3,000,000.00	96.572051	2,897,161.53	-102,838.47	0.45
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.182105	5,009,105.25	9,105.25	0.78
		Base	100.000000	5,000,000.00	100.182105	5,009,105.25	9,105.25	0.78
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.972114	2,999,163.43	95.421755	2,862,652.65	-136,510.78	0.45
		Base	99.972114	2,999,163.43	95.421755	2,862,652.65	-136,510.78	0.45
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.961429	1,999,228.58	93.219814	1,864,396.28	-134,832.30	0.29
		Base	99.961429	1,999,228.58	93.219814	1,864,396.28	-134,832.30	0.29
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	2,898,125.580	Local	99.998162	2,898,072.31	98.484940	2,854,217.24	-43,855.07	0.44
Original Face:	3,000,000.000	Base	99.998162	2,898,072.31	98.484940	2,854,217.24	-43,855.07	0.44
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.856976	4,992,848.79	94.957477	4,747,873.85	-244,974.94	0.74
		Base	99.856976	4,992,848.79	94.957477	4,747,873.85	-244,974.94	0.74
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.910581	1,998,211.61	89.091142	1,781,822.84	-216,388.77	0.28
		Base	99.910581	1,998,211.61	89.091142	1,781,822.84	-216,388.77	0.28

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	95.873545	4,793,677.25	-206,322.75	0.75
		Base	100.000000	5,000,000.00	95.873545	4,793,677.25	-206,322.75	0.75
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	308,344.940	Local	102.895530	317,273.16	97.323094	300,090.84	-17,182.32	0.05
Original Face:	2,090,000.000	Base	102.895530	317,273.16	97.323094	300,090.84	-17,182.32	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	66.670	Local	100.074996	66.72	99.989096	66.66	-0.06	0.00
Original Face:	250,000.000	Base	100.074996	66.72	99.989096	66.66	-0.06	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	4,709.390	Local	100.028454	4,710.73	100.162279	4,717.03	6.30	0.00
Original Face:	1,000,000.000	Base	100.028454	4,710.73	100.162279	4,717.03	6.30	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	4,501.090	Local	100.140633	4,507.42	100.158149	4,508.21	0.79	0.00
Original Face:	2,206,300.000	Base	100.140633	4,507.42	100.158149	4,508.21	0.79	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	202,182.800	Local	100.704902	203,607.99	96.903255	195,921.71	-7,686.28	0.03
Original Face:	5,000,000.000	Base	100.704902	203,607.99	96.903255	195,921.71	-7,686.28	0.03
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	639,016.650	Local	101.189138	646,615.44	95.288336	608,908.33	-37,707.11	0.09
Original Face:	5,000,000.000	Base	101.189138	646,615.44	95.288336	608,908.33	-37,707.11	0.09
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	4,632.330	Local	100.289487	4,645.74	100.115035	4,637.66	-8.08	0.00
Original Face:	1,000,000.000	Base	100.289487	4,645.74	100.115035	4,637.66	-8.08	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	73,306.200	Local	100.508756	73,679.15	99.969491	73,283.84	-395.31	0.01
Original Face:	6,000,000.000	Base	100.508756	73,679.15	99.969491	73,283.84	-395.31	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	69,979.950	Local	100.693313	70,465.13	97.962814	68,554.33	-1,910.80	0.01
Original Face:	5,000,000.000	Base	100.693313	70,465.13	97.962814	68,554.33	-1,910.80	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	586,067.950	Local	103.221265	604,946.75	94.246090	552,346.13	-52,600.62	0.09
Original Face:	5,000,000.000	Base	103.221265	604,946.75	94.246090	552,346.13	-52,600.62	0.09
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	549,220.710	Local	103.068266	566,072.26	97.323986	534,523.49	-31,548.77	0.08
Original Face:	5,700,000.000	Base	103.068266	566,072.26	97.323986	534,523.49	-31,548.77	0.08
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	236,211.060	Local	102.879717	243,013.27	97.323775	229,889.52	-13,123.75	0.04
Original Face:	2,000,000.000	Base	102.879717	243,013.27	97.323775	229,889.52	-13,123.75	0.04
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	88.569846	2,657,095.38	-342,904.62	0.41
		Base	100.000000	3,000,000.00	88.569846	2,657,095.38	-342,904.62	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	89.608227	2,621,040.64	-303,959.36	0.41
Original Face:	3,000,000.000	Base	100.000000	2,925,000.00	89.608227	2,621,040.64	-303,959.36	0.41
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.698302	2,720,949.06	-279,050.94	0.42
		Base	100.000000	3,000,000.00	90.698302	2,720,949.06	-279,050.94	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	94.237507	2,827,125.21	-172,874.79	0.44
		Base	100.000000	3,000,000.00	94.237507	2,827,125.21	-172,874.79	0.44
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	92.616728	4,167,752.76	-332,247.24	0.65
		Base	100.000000	4,500,000.00	92.616728	4,167,752.76	-332,247.24	0.65
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	97.832475	2,445,811.88	-54,188.12	0.38
		Base	100.000000	2,500,000.00	97.832475	2,445,811.88	-54,188.12	0.38
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	98.203824	2,455,095.60	-44,904.40	0.38
		Base	100.000000	2,500,000.00	98.203824	2,455,095.60	-44,904.40	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.972461	2,999,173.84	90.099730	2,702,991.90	-296,181.94	0.42
		Base	99.972461	2,999,173.84	90.099730	2,702,991.90	-296,181.94	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.973589	2,999,207.66	90.706285	2,721,188.55	-278,019.11	0.42
		Base	99.973589	2,999,207.66	90.706285	2,721,188.55	-278,019.11	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	92.137224	2,764,116.72	-235,883.28	0.43
		Base	100.000000	3,000,000.00	92.137224	2,764,116.72	-235,883.28	0.43
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,541,579.120	Local	102.089497	1,573,790.37	87.414802	1,347,568.34	-226,222.03	0.21
Original Face:	2,000,000.000	Base	102.089497	1,573,790.37	87.414802	1,347,568.34	-226,222.03	0.21
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.272491	2,738,174.73	-261,825.27	0.43
		Base	100.000000	3,000,000.00	91.272491	2,738,174.73	-261,825.27	0.43
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.845944	4,492,297.20	-507,702.80	0.70
		Base	100.000000	5,000,000.00	89.845944	4,492,297.20	-507,702.80	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	89.453121	2,683,593.63	-316,406.37	0.42
		Base	100.000000	3,000,000.00	89.453121	2,683,593.63	-316,406.37	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.195273	1,963,905.46	-36,094.54	0.31
		Base	100.000000	2,000,000.00	98.195273	1,963,905.46	-36,094.54	0.31
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	1,578,114.450	Local	102.424907	1,616,382.26	90.097870	1,421,847.51	-194,534.75	0.22
Original Face:	3,000,000.000	Base	102.424907	1,616,382.26	90.097870	1,421,847.51	-194,534.75	0.22
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,801,070.690	Local	101.714607	2,849,098.04	82.511740	2,311,212.16	-537,885.88	0.36
Original Face:	3,000,000.000	Base	101.714607	2,849,098.04	82.511740	2,311,212.16	-537,885.88	0.36

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.281670	2,708,450.10	-291,549.90	0.42
		Base	100.000000	3,000,000.00	90.281670	2,708,450.10	-291,549.90	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,099,278.500	Local	99.864417	1,097,788.06	94.579380	1,039,690.79	-58,097.27	0.16
Original Face:	8,190,000.000	Base	99.864417	1,097,788.06	94.579380	1,039,690.79	-58,097.27	0.16
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,369,809.840	Local	102.471616	1,403,666.28	90.501160	1,239,693.79	-163,972.49	0.19
Original Face:	3,000,000.000	Base	102.471616	1,403,666.28	90.501160	1,239,693.79	-163,972.49	0.19
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	170,707.190	Local	100.749822	171,987.19	95.534405	163,084.10	-8,903.09	0.03
Original Face:	1,500,000.000	Base	100.749822	171,987.19	95.534405	163,084.10	-8,903.09	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	24,697.550	Local	101.246358	25,005.37	99.962053	24,688.18	-317.19	0.00
Original Face:	983,845.000	Base	101.246358	25,005.37	99.962053	24,688.18	-317.19	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	582,840.180	Local	103.178520	601,365.87	97.217058	566,620.08	-34,745.79	0.09
Original Face:	5,200,000.000	Base	103.178520	601,365.87	97.217058	566,620.08	-34,745.79	0.09
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	197,231.230	Local	100.779623	198,768.89	95.994517	189,331.17	-9,437.72	0.03
Original Face:	2,680,283.000	Base	100.779623	198,768.89	95.994517	189,331.17	-9,437.72	0.03
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,490,565.900	Local	101.232370	1,508,935.19	95.580184	1,424,685.63	-84,249.56	0.22
Original Face:	15,000,000.000	Base	101.232370	1,508,935.19	95.580184	1,424,685.63	-84,249.56	0.22
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	595,113.830	Local	100.724184	599,423.55	95.190633	566,492.62	-32,930.93	0.09
Original Face:	4,200,000.000	Base	100.724184	599,423.55	95.190633	566,492.62	-32,930.93	0.09
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	9,522.360	Local	100.686594	9,587.74	101.047393	9,622.10	34.36	0.00
Original Face:	1,500,000.000	Base	100.686594	9,587.74	101.047393	9,622.10	34.36	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	26,951.170	100.443469	27,070.69	100.079852	26,972.69	-98.00	0.00
	Original Face:	Base	3,200,000.000	100.443469	27,070.69	100.079852	26,972.69	-98.00	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	38,221.470	101.530004	38,806.26	97.382436	37,221.00	-1,585.26	0.01
	Original Face:	Base	765,534.000	101.530004	38,806.26	97.382436	37,221.00	-1,585.26	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	388,599.820	101.230124	393,380.08	95.628568	371,612.44	-21,767.64	0.06
	Original Face:	Base	5,157,070.000	101.230124	393,380.08	95.628568	371,612.44	-21,767.64	0.06
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	33,196.700	100.549964	33,379.27	99.998190	33,196.10	-183.17	0.01
	Original Face:	Base	5,000,000.000	100.549964	33,379.27	99.998190	33,196.10	-183.17	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	83,312.300	100.842613	84,014.30	100.085359	83,383.41	-630.89	0.01
	Original Face:	Base	5,000,000.000	100.842613	84,014.30	100.085359	83,383.41	-630.89	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	143,255.240	102.999758	147,552.55	97.218566	139,270.69	-8,281.86	0.02
	Original Face:	Base	2,000,000.000	102.999758	147,552.55	97.218566	139,270.69	-8,281.86	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	58,919.150	102.844983	60,595.39	98.825127	58,226.92	-2,368.47	0.01
	Original Face:	Base	5,000,000.000	102.844983	60,595.39	98.825127	58,226.92	-2,368.47	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	840,402.190	105.638837	887,791.10	99.975095	840,192.89	-47,598.21	0.13
	Original Face:	Base	14,750,000.000	105.638837	887,791.10	99.975095	840,192.89	-47,598.21	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	45,073.380	100.501582	45,299.46	97.392864	43,898.26	-1,401.20	0.01
	Original Face:	Base	2,000,000.000	100.501582	45,299.46	97.392864	43,898.26	-1,401.20	0.01
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	90.908748	1,818,174.96	-181,825.04	0.28
		Base		100.000000	2,000,000.00	90.908748	1,818,174.96	-181,825.04	0.28

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.060000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.728933	2,991,867.99	-8,132.01	0.47
		Base	100.000000	3,000,000.00	99.728933	2,991,867.99	-8,132.01	0.47
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.590000	20 Oct 2067		
	2,635,274.720	Local	102.259554	2,694,820.18	98.730020	2,601,807.26	-93,012.92	0.40
Original Face:	3,000,000.000	Base	102.259554	2,694,820.18	98.730020	2,601,807.26	-93,012.92	0.40
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.512262	2,955,367.86	-44,632.14	0.46
		Base	100.000000	3,000,000.00	98.512262	2,955,367.86	-44,632.14	0.46
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	88.334239	2,650,027.17	-349,972.83	0.41
		Base	100.000000	3,000,000.00	88.334239	2,650,027.17	-349,972.83	0.41
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	85.388586	2,561,657.58	-438,342.42	0.40
		Base	100.000000	3,000,000.00	85.388586	2,561,657.58	-438,342.42	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	85.845081	2,575,352.43	-424,647.57	0.40
		Base	100.000000	3,000,000.00	85.845081	2,575,352.43	-424,647.57	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.938013	2,998,140.39	92.216871	2,766,506.13	-231,634.26	0.43
		Base	99.938013	2,998,140.39	92.216871	2,766,506.13	-231,634.26	0.43
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	95.993677	4,799,683.85	-200,316.15	0.75
		Base	100.000000	5,000,000.00	95.993677	4,799,683.85	-200,316.15	0.75
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				4.710000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	95.000360	2,850,010.80	-149,989.20	0.44
		Base	100.000000	3,000,000.00	95.000360	2,850,010.80	-149,989.20	0.44
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.985733	4,649,286.65	-350,713.35	0.72
		Base	100.000000	5,000,000.00	92.985733	4,649,286.65	-350,713.35	0.72

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	26,058.670	Local	99.017947	25,802.76	99.715810	25,984.61	181.85	0.00
Original Face:	4,000,000.000	Base	99.017947	25,802.76	99.715810	25,984.61	181.85	0.00
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	35,944.820	Local	99.256527	35,677.58	98.867580	35,537.77	-139.81	0.01
Original Face:	1,900,000.000	Base	99.256527	35,677.58	98.867580	35,537.77	-139.81	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	158,622.400	Local	99.386802	157,649.73	98.374660	156,044.25	-1,605.48	0.02
Original Face:	3,000,000.000	Base	99.386802	157,649.73	98.374660	156,044.25	-1,605.48	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	856,573.100	Local	102.768116	880,284.04	94.782890	811,884.74	-68,399.30	0.13
Original Face:	3,000,000.000	Base	102.768116	880,284.04	94.782890	811,884.74	-68,399.30	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	439,672.290	Local	100.396564	441,415.87	96.048103	422,296.89	-19,118.98	0.07
Original Face:	1,000,000.000	Base	100.396564	441,415.87	96.048103	422,296.89	-19,118.98	0.07
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				4.090000	06 Aug 2024		
	3,000,000.000	Local	100.032672	3,000,980.15	100.355376	3,010,661.28	9,681.13	0.47
		Base	100.032672	3,000,980.15	100.355376	3,010,661.28	9,681.13	0.47
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.988167	1,999,763.33	90.481746	1,809,634.92	-190,128.41	0.28
		Base	99.988167	1,999,763.33	90.481746	1,809,634.92	-190,128.41	0.28
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.443927	2,953,317.81	-46,682.19	0.46
		Base	100.000000	3,000,000.00	98.443927	2,953,317.81	-46,682.19	0.46
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.812615	2,994,378.45	99.109067	2,973,272.01	-21,106.44	0.46
		Base	99.812615	2,994,378.45	99.109067	2,973,272.01	-21,106.44	0.46
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.981278	1,999,625.56	95.349000	1,906,980.00	-92,645.56	0.30
Original Face:	2,000,000.000	Base	99.981278	1,999,625.56	95.349000	1,906,980.00	-92,645.56	0.30

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.940237	1,998,804.74	90.790102	1,815,802.04	-183,002.70	0.28
		Base	99.940237	1,998,804.74	90.790102	1,815,802.04	-183,002.70	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	89.601866	1,792,037.32	-207,962.68	0.28
		Base	100.000000	2,000,000.00	89.601866	1,792,037.32	-207,962.68	0.28
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	95.469082	2,864,072.46	-135,927.54	0.45
		Base	100.000000	3,000,000.00	95.469082	2,864,072.46	-135,927.54	0.45
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.745389	2,962,361.67	-37,638.33	0.46
		Base	100.000000	3,000,000.00	98.745389	2,962,361.67	-37,638.33	0.46
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.833364	2,935,000.92	-64,999.08	0.46
		Base	100.000000	3,000,000.00	97.833364	2,935,000.92	-64,999.08	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.995961	2,999,878.84	99.065890	2,971,976.70	-27,902.14	0.46
		Base	99.995961	2,999,878.84	99.065890	2,971,976.70	-27,902.14	0.46
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.998313	2,999,949.38	99.673856	2,990,215.68	-9,733.70	0.47
		Base	99.998313	2,999,949.38	99.673856	2,990,215.68	-9,733.70	0.47
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.996346	2,334,914.69	96.686992	2,257,641.26	-77,273.43	0.35
		Base	99.996346	2,334,914.69	96.686992	2,257,641.26	-77,273.43	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	3,000,000.000	Local	99.964290	2,998,928.71	97.815400	2,934,462.00	-64,466.71	0.46
		Base	99.964290	2,998,928.71	97.815400	2,934,462.00	-64,466.71	0.46
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.117674	2,002,353.48	2,353.48	0.31
		Base	100.000000	2,000,000.00	100.117674	2,002,353.48	2,353.48	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.972652	4,998,632.60	94.742648	4,737,132.40	-261,500.20	0.74
		Base	99.972652	4,998,632.60	94.742648	4,737,132.40	-261,500.20	0.74
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.942318	1,998,846.35	92.834713	1,856,694.26	-142,152.09	0.29
		Base	99.942318	1,998,846.35	92.834713	1,856,694.26	-142,152.09	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	3,000,000.000	Local	99.869554	2,996,086.63	101.358091	3,040,742.73	44,656.10	0.47
		Base	99.869554	2,996,086.63	101.358091	3,040,742.73	44,656.10	0.47
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.905707	2,997,171.22	92.488978	2,774,669.34	-222,501.88	0.43
		Base	99.905707	2,997,171.22	92.488978	2,774,669.34	-222,501.88	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.957648	1,999,152.96	95.671873	1,913,437.46	-85,715.50	0.30
		Base	99.957648	1,999,152.96	95.671873	1,913,437.46	-85,715.50	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.918808	4,995,940.42	95.183620	4,759,181.00	-236,759.42	0.74
		Base	99.918808	4,995,940.42	95.183620	4,759,181.00	-236,759.42	0.74
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.846143	4,992,307.13	94.017138	4,700,856.90	-291,450.23	0.73
		Base	99.846143	4,992,307.13	94.017138	4,700,856.90	-291,450.23	0.73
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.998740	3,999,949.58	98.968045	3,958,721.80	-41,227.78	0.62
		Base	99.998740	3,999,949.58	98.968045	3,958,721.80	-41,227.78	0.62
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				4.830000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.414544	2,982,436.32	-17,563.68	0.46
		Base	100.000000	3,000,000.00	99.414544	2,982,436.32	-17,563.68	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.854533	998,545.33	97.780081	977,800.81	-20,744.52	0.15
		Base	99.854533	998,545.33	97.780081	977,800.81	-20,744.52	0.15

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	0.76
		Base	100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.968210	1,999,364.20	89.563983	1,791,279.66	-208,084.54	0.28
		Base	99.968210	1,999,364.20	89.563983	1,791,279.66	-208,084.54	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	3,000,000.000	Local	99.946496	2,998,394.87	97.705161	2,931,154.83	-67,240.04	0.46
		Base	99.946496	2,998,394.87	97.705161	2,931,154.83	-67,240.04	0.46
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.983863	1,999,677.26	96.436539	1,928,730.78	-70,946.48	0.30
		Base	99.983863	1,999,677.26	96.436539	1,928,730.78	-70,946.48	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.994918	2,999,847.53	90.139250	2,704,177.50	-295,670.03	0.42
		Base	99.994918	2,999,847.53	90.139250	2,704,177.50	-295,670.03	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				4.260000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	99.221000	2,480,525.00	-19,475.00	0.39
		Base	100.000000	2,500,000.00	99.221000	2,480,525.00	-19,475.00	0.39
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.973537	1,999,470.74	89.732181	1,794,643.62	-204,827.12	0.28
		Base	99.973537	1,999,470.74	89.732181	1,794,643.62	-204,827.12	0.28
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				4.050000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.314691	2,979,440.73	-20,559.27	0.46
		Base	100.000000	3,000,000.00	99.314691	2,979,440.73	-20,559.27	0.46
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.370000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.256000	2,977,680.00	-22,320.00	0.46
		Base	100.000000	3,000,000.00	99.256000	2,977,680.00	-22,320.00	0.46
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				3.558140	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.636016	4,981,800.80	-18,199.20	0.77
		Base	100.000000	5,000,000.00	99.636016	4,981,800.80	-18,199.20	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.262000	2,947,860.00	-52,140.00	0.46
		Base		100.000000	3,000,000.00	98.262000	2,947,860.00	-52,140.00	0.46
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	91.600700	2,748,021.00	-251,979.00	0.43
		Base		100.000000	3,000,000.00	91.600700	2,748,021.00	-251,979.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					2.000000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.736000	05 Aug 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.607674	1,992,153.48	-7,846.52	0.31
		Base		100.000000	2,000,000.00	99.607674	1,992,153.48	-7,846.52	0.31
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	2,000,000.000	99.917668	1,998,353.35	92.521570	1,850,431.40	-147,921.95	0.29
		Base		99.917668	1,998,353.35	92.521570	1,850,431.40	-147,921.95	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.972528	1,999,450.55	93.756245	1,875,124.90	-124,325.65	0.29
		Base		99.972528	1,999,450.55	93.756245	1,875,124.90	-124,325.65	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.860000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	97.136862	2,914,105.86	-85,894.14	0.45
		Base		100.000000	3,000,000.00	97.136862	2,914,105.86	-85,894.14	0.45
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					5.049710	13 Nov 2023		
		Local	1,950,000.000	100.079749	1,951,555.11	100.297636	1,955,803.90	4,248.79	0.30
		Base		100.079749	1,951,555.11	100.297636	1,955,803.90	4,248.79	0.30
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	2,000,000.000	99.796279	1,995,925.57	100.532797	2,010,655.94	14,730.37	0.31
		Base		99.796279	1,995,925.57	100.532797	2,010,655.94	14,730.37	0.31
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.898741	1,997,974.82	94.861985	1,897,239.70	-100,735.12	0.30
		Base		99.898741	1,997,974.82	94.861985	1,897,239.70	-100,735.12	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.998424	2,999,952.71	99.604072	2,988,122.16	-11,830.55	0.46
		Base		99.998424	2,999,952.71	99.604072	2,988,122.16	-11,830.55	0.46
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.230000	14 Feb 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.412485	1,988,249.70	-11,750.30	0.31
		Base		100.000000	2,000,000.00	99.412485	1,988,249.70	-11,750.30	0.31
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	94.864052	2,845,921.56	-154,078.44	0.44
		Base		100.000000	3,000,000.00	94.864052	2,845,921.56	-154,078.44	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.165000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.040548	2,971,216.44	-28,783.56	0.46
		Base		100.000000	3,000,000.00	99.040548	2,971,216.44	-28,783.56	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	99.753263	2,992,597.88	93.080330	2,792,409.90	-200,187.98	0.43
		Base		99.753263	2,992,597.88	93.080330	2,792,409.90	-200,187.98	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	87.336849	2,620,105.47	-379,894.53	0.41
		Base		100.000000	3,000,000.00	87.336849	2,620,105.47	-379,894.53	0.41
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.986444	2,999,593.33	97.809355	2,934,280.65	-65,312.68	0.46
		Base		99.986444	2,999,593.33	97.809355	2,934,280.65	-65,312.68	0.46
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.201535	1,944,030.70	-55,969.30	0.30
		Base		100.000000	2,000,000.00	97.201535	1,944,030.70	-55,969.30	0.30
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					4.830000	06 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.118134	2,973,544.02	-26,455.98	0.46
		Base		100.000000	3,000,000.00	99.118134	2,973,544.02	-26,455.98	0.46
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285					4.285000	13 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.679867	1,973,597.34	-26,402.66	0.31
		Base		100.000000	2,000,000.00	98.679867	1,973,597.34	-26,402.66	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
		Local	5,000,000.000	99.992157	4,999,607.85	98.779910	4,938,995.50	-60,612.35	0.77
Original Face:		Base	5,000,000.000	99.992157	4,999,607.85	98.779910	4,938,995.50	-60,612.35	0.77
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.970479	4,998,523.94	94.094569	4,704,728.45	-293,795.49	0.73
		Base		99.970479	4,998,523.94	94.094569	4,704,728.45	-293,795.49	0.73
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.985961	4,999,298.07	98.544830	4,927,241.50	-72,056.57	0.77
		Base		99.985961	4,999,298.07	98.544830	4,927,241.50	-72,056.57	0.77
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.992170	2,999,765.11	93.799171	2,813,975.13	-185,789.98	0.44
		Base		99.992170	2,999,765.11	93.799171	2,813,975.13	-185,789.98	0.44
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	3,000,000.000	99.918174	2,997,545.23	97.296159	2,918,884.77	-78,660.46	0.45
		Base		99.918174	2,997,545.23	97.296159	2,918,884.77	-78,660.46	0.45
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	3,000,000.000	99.884131	2,996,523.94	101.579153	3,047,374.59	50,850.65	0.47
		Base		99.884131	2,996,523.94	101.579153	3,047,374.59	50,850.65	0.47
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.906415	2,997,192.44	92.582194	2,777,465.82	-219,726.62	0.43
		Base		99.906415	2,997,192.44	92.582194	2,777,465.82	-219,726.62	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.414546	3,042,436.38	42,436.38	0.47
		Base		100.000000	3,000,000.00	101.414546	3,042,436.38	42,436.38	0.47
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.983055	999,830.55	98.602287	986,022.87	-13,807.68	0.15
		Base		99.983055	999,830.55	98.602287	986,022.87	-13,807.68	0.15
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.728161	1,994,563.22	96.685881	1,933,717.62	-60,845.60	0.30
		Base		99.728161	1,994,563.22	96.685881	1,933,717.62	-60,845.60	0.30

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.013357	2,000,267.14	99.780873	1,995,617.46	-4,649.68	0.31
		Base	100.013357	2,000,267.14	99.780873	1,995,617.46	-4,649.68	0.31
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				3.594000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.987358	4,999,367.90	-632.10	0.78
		Base	100.000000	5,000,000.00	99.987358	4,999,367.90	-632.10	0.78
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.967458	4,998,372.91	96.458148	4,822,907.40	-175,465.51	0.75
		Base	99.967458	4,998,372.91	96.458148	4,822,907.40	-175,465.51	0.75
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.943759	2,998,312.78	92.752802	2,782,584.06	-215,728.72	0.43
		Base	99.943759	2,998,312.78	92.752802	2,782,584.06	-215,728.72	0.43
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	3,000,000.000	Local	93.755704	2,812,671.13	90.574219	2,717,226.57	-95,444.56	0.42
		Base	93.755704	2,812,671.13	90.574219	2,717,226.57	-95,444.56	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.657889	1,993,157.77	89.175781	1,783,515.62	-209,642.15	0.28
		Base	99.657889	1,993,157.77	89.175781	1,783,515.62	-209,642.15	0.28
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	92.696242	2,780,887.27	89.507812	2,685,234.36	-95,652.91	0.42
		Base	92.696242	2,780,887.27	89.507812	2,685,234.36	-95,652.91	0.42
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	2,000,000.000	Local	97.620021	1,952,400.41	97.593750	1,951,875.00	-525.41	0.30
		Base	97.620021	1,952,400.41	97.593750	1,951,875.00	-525.41	0.30
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.991572	2,999,747.15	96.241108	2,887,233.24	-112,513.91	0.45
		Base	99.991572	2,999,747.15	96.241108	2,887,233.24	-112,513.91	0.45
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.991266	1,999,825.32	101.472879	2,029,457.58	29,632.26	0.32
		Base	99.991266	1,999,825.32	101.472879	2,029,457.58	29,632.26	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	2,116,688.060	Local	99.989684	2,116,469.70	98.161710	2,077,777.20	-38,692.50	0.32
Original Face:	3,250,000.000	Base	99.989684	2,116,469.70	98.161710	2,077,777.20	-38,692.50	0.32
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				4.600000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	97.046520	2,911,395.60	-88,604.40	0.45
		Base	100.000000	3,000,000.00	97.046520	2,911,395.60	-88,604.40	0.45
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.997389	1,999,947.77	95.007688	1,900,153.76	-99,794.01	0.30
		Base	99.997389	1,999,947.77	95.007688	1,900,153.76	-99,794.01	0.30
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.869855	1,997,397.09	90.317873	1,806,357.46	-191,039.63	0.28
		Base	99.869855	1,997,397.09	90.317873	1,806,357.46	-191,039.63	0.28
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	1,479,458.370	Local	99.991636	1,479,334.63	99.537230	1,472,611.88	-6,722.75	0.23
Original Face:	7,000,000.000	Base	99.991636	1,479,334.63	99.537230	1,472,611.88	-6,722.75	0.23
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.951143	2,998,534.30	95.700749	2,871,022.47	-127,511.83	0.45
		Base	99.951143	2,998,534.30	95.700749	2,871,022.47	-127,511.83	0.45
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.962496	1,999,249.91	97.453595	1,949,071.90	-50,178.01	0.30
		Base	99.962496	1,999,249.91	97.453595	1,949,071.90	-50,178.01	0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	0.75
		Base	96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	0.75
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	101.121748	3,033,652.44	33,652.44	0.47
		Base	100.000000	3,000,000.00	101.121748	3,033,652.44	33,652.44	0.47
US DOLLAR Total								
	528,866,120.010	Local		528,402,525.57		503,215,321.77	-25,187,203.80	78.27
Original Face:	179,023,032.000	Base		528,402,525.57		503,215,321.77	-25,187,203.80	78.27

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		528,866,120.010	Base		528,402,525.57		503,215,321.77	-25,187,203.80	78.27
	Original Face:	179,023,032.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		669,487,542.630	Base		668,212,741.13		642,937,243.57	-25,275,497.56	100.00
	Original Face:	179,023,032.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			487,180.300	1.000000	487,180.30	1.000000	487,180.30	0.00	0.16
		Base		1.000000	487,180.30	1.000000	487,180.30	0.00	0.16
US DOLLAR Total									
			487,180.300		487,180.30		487,180.30	0.00	0.16
		Base			487,180.30		487,180.30	0.00	0.16
CASH Total									
			487,180.300	Base	487,180.30		487,180.30	0.00	0.16
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					3.780000	01 Dec 2022		
			12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	4.09
		Base		100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	4.09
912796XQ7	TREASURY BILL 07/23 0.00000					3.152000	13 Jul 2023		
			3,000,000.000	98.038756	2,941,162.67	97.309400	2,919,282.00	-21,880.67	0.96
		Base		98.038756	2,941,162.67	97.309400	2,919,282.00	-21,880.67	0.96
912796XS3	TREASURY BILL 01/23 0.00000					3.900000	19 Jan 2023		
			2,000,000.000	99.469167	1,989,383.33	99.469167	1,989,383.33	0.00	0.65
		Base		99.469167	1,989,383.33	99.469167	1,989,383.33	0.00	0.65
912796XY0	TREASURY BILL 08/23 0.00000					3.201300	10 Aug 2023		
			2,000,000.000	97.759125	1,955,182.50	96.949100	1,938,982.00	-16,200.50	0.63
		Base		97.759125	1,955,182.50	96.949100	1,938,982.00	-16,200.50	0.63
912796YH6	TREASURY BILL 09/23 0.00000					3.725200	07 Sep 2023		
			2,000,000.000	97.102622	1,942,052.44	96.567200	1,931,344.00	-10,708.44	0.63
		Base		97.102622	1,942,052.44	96.567200	1,931,344.00	-10,708.44	0.63

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YL7	TREASURY BILL 03/23 0.00000					3.630000	16 Mar 2023		
		Local	3,000,000.000	98.941250	2,968,237.50	98.791000	2,963,730.00	-4,507.50	0.97
		Base		98.941250	2,968,237.50	98.791000	2,963,730.00	-4,507.50	0.97
912796YN3	TREASURY BILL 04/23 0.00000					3.865000	06 Apr 2023		
		Local	2,000,000.000	98.647250	1,972,945.00	98.555300	1,971,106.00	-1,839.00	0.65
		Base		98.647250	1,972,945.00	98.555300	1,971,106.00	-1,839.00	0.65
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7					0.250000	15 Dec 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
979QHR003	SOUTH STREET REPO					3.900000	01 Dec 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	13.09
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	13.09
US DOLLAR Total									
		Local	68,500,000.000		68,268,963.44		68,213,827.33	-55,136.11	22.33
		Base			68,268,963.44		68,213,827.33	-55,136.11	22.33
CASH EQUIVALENT Total									
		Base	68,500,000.000		68,268,963.44		68,213,827.33	-55,136.11	22.33

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	392,690.880	102.181983	401,259.33	96.640560	379,498.67	-21,760.66	0.12
Original Face:		Base	5,000,000.000	102.181983	401,259.33	96.640560	379,498.67	-21,760.66	0.12
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	289,481.010	101.641804	294,233.72	95.891074	277,586.45	-16,647.27	0.09
Original Face:		Base	4,372,786.000	101.641804	294,233.72	95.891074	277,586.45	-16,647.27	0.09
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	381,624.200	101.453812	387,172.30	95.816723	365,659.80	-21,512.50	0.12
Original Face:		Base	5,000,000.000	101.453812	387,172.30	95.816723	365,659.80	-21,512.50	0.12

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	249,142.600	102.397659	255,116.19	99.100688	246,902.03	-8,214.16	0.08
	Original Face:	Base	4,169,641.000	102.397659	255,116.19	99.100688	246,902.03	-8,214.16	0.08
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	178,448.240	101.036923	180,298.61	89.353617	159,449.96	-20,848.65	0.05
	Original Face:	Base	2,000,000.000	101.036923	180,298.61	89.353617	159,449.96	-20,848.65	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	109,192.470	101.542249	110,876.49	94.220661	102,881.87	-7,994.62	0.03
	Original Face:	Base	2,910,888.000	101.542249	110,876.49	94.220661	102,881.87	-7,994.62	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625000	20 Sep 2040		
		Local	354,866.870	102.732822	364,564.75	97.560860	346,211.17	-18,353.58	0.11
	Original Face:	Base	9,450,000.000	102.732822	364,564.75	97.560860	346,211.17	-18,353.58	0.11
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	200,895.040	100.759591	202,421.02	95.661022	192,178.25	-10,242.77	0.06
	Original Face:	Base	2,500,000.000	100.759591	202,421.02	95.661022	192,178.25	-10,242.77	0.06
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	163,326.040	100.748852	164,549.11	95.410767	155,830.63	-8,718.48	0.05
	Original Face:	Base	1,500,000.000	100.748852	164,549.11	95.410767	155,830.63	-8,718.48	0.05
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.590000	20 Oct 2067		
		Local	2,635,274.720	102.214622	2,693,636.09	98.730020	2,601,807.26	-91,828.83	0.85
	Original Face:	Base	3,000,000.000	102.214622	2,693,636.09	98.730020	2,601,807.26	-91,828.83	0.85
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	310,318.930	104.790768	325,185.59	96.962179	300,892.00	-24,293.59	0.10
	Original Face:	Base	5,872,458.000	104.790768	325,185.59	96.962179	300,892.00	-24,293.59	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	2,873.290	100.644209	2,891.80	99.707244	2,864.88	-26.92	0.00
	Original Face:	Base	1,000,000.000	100.644209	2,891.80	99.707244	2,864.88	-26.92	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	18,248.110	103.942162	18,967.48	101.089182	18,446.87	-520.61	0.01
	Original Face:	Base	1,000,000.000	103.942162	18,967.48	101.089182	18,446.87	-520.61	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	46,499.820	Local	102.830463	47,815.98	103.061912	47,923.60	107.62	0.02
Original Face:	2,000,000.000	Base	102.830463	47,815.98	103.061912	47,923.60	107.62	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				3.842710	20 Sep 2063		
	430,050.230	Local	100.406557	431,798.63	99.518050	427,977.60	-3,821.03	0.14
Original Face:	1,500,000.000	Base	100.406557	431,798.63	99.518050	427,977.60	-3,821.03	0.14
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				3.792710	20 Feb 2064		
	518,482.940	Local	100.358702	520,342.75	99.423110	515,491.86	-4,850.89	0.17
Original Face:	1,530,000.000	Base	100.358702	520,342.75	99.423110	515,491.86	-4,850.89	0.17
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.378570	20 Jun 2067		
	610,993.000	Local	101.932219	622,798.72	98.926160	604,431.91	-18,366.81	0.20
Original Face:	1,200,000.000	Base	101.932219	622,798.72	98.926160	604,431.91	-18,366.81	0.20
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	13,749.220	Local	100.909870	13,874.32	99.722020	13,711.00	-163.32	0.00
Original Face:	2,720,000.000	Base	100.909870	13,874.32	99.722020	13,711.00	-163.32	0.00
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	931,806.390	Local	101.852958	949,072.37	92.651550	863,333.06	-85,739.31	0.28
Original Face:	4,400,000.000	Base	101.852958	949,072.37	92.651550	863,333.06	-85,739.31	0.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	19,544.000	Local	99.423097	19,431.25	99.715810	19,488.46	57.21	0.01
Original Face:	3,000,000.000	Base	99.423097	19,431.25	99.715810	19,488.46	57.21	0.01
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	142,487.130	Local	100.553783	143,276.20	91.965880	131,039.54	-12,236.66	0.04
Original Face:	1,000,000.000	Base	100.553783	143,276.20	91.965880	131,039.54	-12,236.66	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	58,189.230	Local	101.192025	58,882.86	95.457840	55,546.18	-3,336.68	0.02
Original Face:	1,000,000.000	Base	101.192025	58,882.86	95.457840	55,546.18	-3,336.68	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	230,715.870	Local	100.670747	232,263.39	89.410760	206,284.81	-25,978.58	0.07
Original Face:	1,000,000.000	Base	100.670747	232,263.39	89.410760	206,284.81	-25,978.58	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	43,457.170	Local	100.748783	43,782.57	96.286610	41,843.44	-1,939.13	0.01
Original Face:	1,000,000.000	Base	100.748783	43,782.57	96.286610	41,843.44	-1,939.13	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	1,800,340.010	Local	100.786869	1,814,506.32	95.488240	1,719,112.99	-95,393.33	0.56
Original Face:	4,000,000.000	Base	100.786869	1,814,506.32	95.488240	1,719,112.99	-95,393.33	0.56
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	856,573.100	Local	102.768116	880,284.04	94.782890	811,884.74	-68,399.30	0.27
Original Face:	3,000,000.000	Base	102.768116	880,284.04	94.782890	811,884.74	-68,399.30	0.27
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	879,344.570	Local	100.334087	882,282.35	96.048103	844,593.78	-37,688.57	0.28
Original Face:	2,000,000.000	Base	100.334087	882,282.35	96.048103	844,593.78	-37,688.57	0.28
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	424,928.270	Local	100.065140	425,205.07	96.694560	410,882.52	-14,322.55	0.13
Original Face:	2,000,000.000	Base	100.065140	425,205.07	96.694560	410,882.52	-14,322.55	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.784270	20 Apr 2071		
	1,359,486.240	Local	107.575861	1,462,479.03	97.822660	1,329,885.60	-132,593.43	0.44
Original Face:	1,978,780.000	Base	107.575861	1,462,479.03	97.822660	1,329,885.60	-132,593.43	0.44
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	904,039.920	Local	102.104174	923,062.49	80.002900	723,258.15	-199,804.34	0.24
Original Face:	2,000,000.000	Base	102.104174	923,062.49	80.002900	723,258.15	-199,804.34	0.24
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,653,333.550	Local	101.349765	2,689,147.33	79.529190	2,110,174.68	-578,972.65	0.69
Original Face:	3,185,000.000	Base	101.349765	2,689,147.33	79.529190	2,110,174.68	-578,972.65	0.69
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,209,685.080	Local	102.234324	1,236,713.37	79.591890	962,811.22	-273,902.15	0.32
Original Face:	2,000,000.000	Base	102.234324	1,236,713.37	79.591890	962,811.22	-273,902.15	0.32
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.476160	20 Jun 2036		
	1,346,304.620	Local	104.016388	1,400,377.44	90.589640	1,219,612.51	-180,764.93	0.40
Original Face:	2,000,000.000	Base	104.016388	1,400,377.44	90.589640	1,219,612.51	-180,764.93	0.40

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,696,667.680	102.719617	2,770,006.72	88.242400	2,379,604.28	-390,402.44	0.78
Original Face:		Base	3,000,000.000	102.719617	2,770,006.72	88.242400	2,379,604.28	-390,402.44	0.78
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.575970	20 Dec 2071		
		Local	2,426,298.030	100.955513	2,449,481.63	98.722590	2,395,304.26	-54,177.37	0.78
Original Face:		Base	3,000,000.000	100.955513	2,449,481.63	98.722590	2,395,304.26	-54,177.37	0.78
46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5					5.500000	18 Sep 2023		
		Local	1,978,000.000	100.847368	1,994,760.94	100.344980	1,984,823.70	-9,937.24	0.65
		Base		100.847368	1,994,760.94	100.344980	1,984,823.70	-9,937.24	0.65
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.100000	20 Jan 2027		
		Local	3,541,666.670	100.000000	3,541,666.68	100.000000	3,541,666.67	-0.01	1.16
Original Face:		Base	5,000,000.000	100.000000	3,541,666.68	100.000000	3,541,666.67	-0.01	1.16
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.050000	15 Sep 2026		
		Local	3,666,666.660	100.000000	3,666,666.66	100.000000	3,666,666.66	0.00	1.20
Original Face:		Base	5,500,000.000	100.000000	3,666,666.66	100.000000	3,666,666.66	0.00	1.20
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.948177	1,998,963.54	94.054000	1,881,080.00	-117,883.54	0.62
		Base		99.948177	1,998,963.54	94.054000	1,881,080.00	-117,883.54	0.62
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	101.439562	3,043,186.85	92.732280	2,781,968.40	-261,218.45	0.91
		Base		101.439562	3,043,186.85	92.732280	2,781,968.40	-261,218.45	0.91
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,900,000.000	101.491539	3,958,170.04	90.859832	3,543,533.45	-414,636.59	1.16
		Base		101.491539	3,958,170.04	90.859832	3,543,533.45	-414,636.59	1.16
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
		Local	2,000,000.000	100.938696	2,018,773.92	95.672430	1,913,448.60	-105,325.32	0.63
		Base		100.938696	2,018,773.92	95.672430	1,913,448.60	-105,325.32	0.63
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	5,000,000.000	100.627510	5,031,375.49	98.955000	4,947,750.00	-83,625.49	1.62
		Base		100.627510	5,031,375.49	98.955000	4,947,750.00	-83,625.49	1.62

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	101.291859	1,849,786.85	91.426447	1,669,625.19	-180,161.66	0.55
		Base	101.291859	1,849,786.85	91.426447	1,669,625.19	-180,161.66	0.55
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.506558	4,020,262.31	97.653383	3,906,135.32	-114,126.99	1.28
		Base	100.506558	4,020,262.31	97.653383	3,906,135.32	-114,126.99	1.28
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	101.083636	2,830,341.80	92.811791	2,598,730.15	-231,611.65	0.85
		Base	101.083636	2,830,341.80	92.811791	2,598,730.15	-231,611.65	0.85
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	101.373002	3,041,190.06	89.585653	2,687,569.59	-353,620.47	0.88
		Base	101.373002	3,041,190.06	89.585653	2,687,569.59	-353,620.47	0.88
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.986966	2,524,674.15	92.609712	2,315,242.80	-209,431.35	0.76
		Base	100.986966	2,524,674.15	92.609712	2,315,242.80	-209,431.35	0.76
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	4,230,418.000	Local	100.417935	4,248,098.41	97.204317	4,112,148.92	-135,949.49	1.35
Original Face:	5,000,000.000	Base	100.417935	4,248,098.41	97.204317	4,112,148.92	-135,949.49	1.35
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.704654	5,035,232.72	100.556112	5,027,805.60	-7,427.12	1.65
		Base	100.704654	5,035,232.72	100.556112	5,027,805.60	-7,427.12	1.65
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	2,000,000.000	Local	99.809429	1,996,188.58	99.704969	1,994,099.38	-2,089.20	0.65
		Base	99.809429	1,996,188.58	99.704969	1,994,099.38	-2,089.20	0.65
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	3,000,000.000	Local	99.090778	2,972,723.33	98.844553	2,965,336.59	-7,386.74	0.97
		Base	99.090778	2,972,723.33	98.844553	2,965,336.59	-7,386.74	0.97
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	5,000,000.000	Local	97.694667	4,884,733.35	97.704240	4,885,212.00	478.65	1.60
		Base	97.694667	4,884,733.35	97.704240	4,885,212.00	478.65	1.60

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796ZT9	CASH MGMT BILL 02/23 0.00000					07 Feb 2023		
	2,000,000.000	Local	99.307723	1,986,154.45	99.217056	1,984,341.12	-1,813.33	0.65
		Base	99.307723	1,986,154.45	99.217056	1,984,341.12	-1,813.33	0.65
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	2,000,000.000	Local	97.651196	1,953,023.92	95.542969	1,910,859.38	-42,164.54	0.63
		Base	97.651196	1,953,023.92	95.542969	1,910,859.38	-42,164.54	0.63
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024		
	2,000,000.000	Local	98.188704	1,963,774.07	96.050781	1,921,015.62	-42,758.45	0.63
		Base	98.188704	1,963,774.07	96.050781	1,921,015.62	-42,758.45	0.63
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	101.053136	2,021,062.71	99.238281	1,984,765.62	-36,297.09	0.65
		Base	101.053136	2,021,062.71	99.238281	1,984,765.62	-36,297.09	0.65
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	102.071008	2,041,420.15	95.750000	1,915,000.00	-126,420.15	0.63
		Base	102.071008	2,041,420.15	95.750000	1,915,000.00	-126,420.15	0.63
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	2,000,000.000	Local	97.717851	1,954,357.01	97.750000	1,955,000.00	642.99	0.64
		Base	97.717851	1,954,357.01	97.750000	1,955,000.00	642.99	0.64
912828P38	US TREASURY N/B 01/23 1.75				1.750000	31 Jan 2023		
	3,000,000.000	Local	99.599253	2,987,977.58	99.590011	2,987,700.33	-277.25	0.98
		Base	99.599253	2,987,977.58	99.590011	2,987,700.33	-277.25	0.98
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	100.440849	2,008,816.97	99.013327	1,980,266.54	-28,550.43	0.65
		Base	100.440849	2,008,816.97	99.013327	1,980,266.54	-28,550.43	0.65
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	100.709717	2,014,194.33	98.542969	1,970,859.38	-43,334.95	0.65
		Base	100.709717	2,014,194.33	98.542969	1,970,859.38	-43,334.95	0.65
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	100.706886	3,021,206.57	98.117188	2,943,515.64	-77,690.93	0.96
		Base	100.706886	3,021,206.57	98.117188	2,943,515.64	-77,690.93	0.96

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
		Local	2,000,000.000	100.680625	2,013,612.50	97.718750	1,954,375.00	-59,237.50	0.64
		Base		100.680625	2,013,612.50	97.718750	1,954,375.00	-59,237.50	0.64
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
		Local	2,000,000.000	96.825278	1,936,505.55	94.882812	1,897,656.24	-38,849.31	0.62
		Base		96.825278	1,936,505.55	94.882812	1,897,656.24	-38,849.31	0.62
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.919184	1,998,383.68	91.226562	1,824,531.24	-173,852.44	0.60
		Base		99.919184	1,998,383.68	91.226562	1,824,531.24	-173,852.44	0.60
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.603176	1,992,063.51	90.644531	1,812,890.62	-179,172.89	0.59
		Base		99.603176	1,992,063.51	90.644531	1,812,890.62	-179,172.89	0.59
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.020213	2,000,404.25	97.664062	1,953,281.24	-47,123.01	0.64
		Base		100.020213	2,000,404.25	97.664062	1,953,281.24	-47,123.01	0.64
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	4,000,000.000	96.810173	3,872,406.90	90.574219	3,622,968.76	-249,438.14	1.19
		Base		96.810173	3,872,406.90	90.574219	3,622,968.76	-249,438.14	1.19
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.933999	1,998,679.98	96.789062	1,935,781.24	-62,898.74	0.63
		Base		99.933999	1,998,679.98	96.789062	1,935,781.24	-62,898.74	0.63
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.588818	1,991,776.35	89.890625	1,797,812.50	-193,963.85	0.59
		Base		99.588818	1,991,776.35	89.890625	1,797,812.50	-193,963.85	0.59
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.909609	1,998,192.18	96.414062	1,928,281.24	-69,910.94	0.63
		Base		99.909609	1,998,192.18	96.414062	1,928,281.24	-69,910.94	0.63
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.860187	1,997,203.73	89.863281	1,797,265.62	-199,938.11	0.59
		Base		99.860187	1,997,203.73	89.863281	1,797,265.62	-199,938.11	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.918424	1,998,368.47	96.039062	1,920,781.24	-77,587.23	0.63
		Base	99.918424	1,998,368.47	96.039062	1,920,781.24	-77,587.23	0.63
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.415837	1,988,316.74	89.519531	1,790,390.62	-197,926.12	0.59
		Base	99.415837	1,988,316.74	89.519531	1,790,390.62	-197,926.12	0.59
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.003332	2,000,066.64	95.812500	1,916,250.00	-83,816.64	0.63
		Base	100.003332	2,000,066.64	95.812500	1,916,250.00	-83,816.64	0.63
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	0.000	Local	0.000000	-932.79	0.000000	0.00	932.79	0.00
		Base	0.000000	-932.79	0.000000	0.00	932.79	0.00
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.852263	1,997,045.26	89.546875	1,790,937.50	-206,107.76	0.59
		Base	99.852263	1,997,045.26	89.546875	1,790,937.50	-206,107.76	0.59
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.913096	1,998,261.92	95.339844	1,906,796.88	-91,465.04	0.62
		Base	99.913096	1,998,261.92	95.339844	1,906,796.88	-91,465.04	0.62
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.711618	1,994,232.35	89.417969	1,788,359.38	-205,872.97	0.59
		Base	99.711618	1,994,232.35	89.417969	1,788,359.38	-205,872.97	0.59
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.829319	24,957,329.73	99.683582	24,920,895.50	-36,434.23	8.16
		Base	99.829319	24,957,329.73	99.683582	24,920,895.50	-36,434.23	8.16
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.881412	1,997,628.23	95.050781	1,901,015.62	-96,612.61	0.62
		Base	99.881412	1,997,628.23	95.050781	1,901,015.62	-96,612.61	0.62
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	5,000,000.000	Local	99.990318	4,999,515.92	99.326289	4,966,314.45	-33,201.47	1.63
		Base	99.990318	4,999,515.92	99.326289	4,966,314.45	-33,201.47	1.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.746569	1,994,931.37	89.062500	1,781,250.00	-213,681.37	0.58
		Base		99.746569	1,994,931.37	89.062500	1,781,250.00	-213,681.37	0.58
91282CBK6	US TREASURY FRN 01/23 VAR					4.380921	31 Jan 2023		
		Local	2,000,000.000	99.999154	1,999,983.08	100.048978	2,000,979.56	996.48	0.65
		Base		99.999154	1,999,983.08	100.048978	2,000,979.56	996.48	0.65
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.891250	1,997,825.00	94.699219	1,893,984.38	-103,840.62	0.62
		Base		99.891250	1,997,825.00	94.699219	1,893,984.38	-103,840.62	0.62
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	7,000,000.000	99.707272	6,979,509.07	98.952168	6,926,651.76	-52,857.31	2.27
		Base		99.707272	6,979,509.07	98.952168	6,926,651.76	-52,857.31	2.27
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.739723	1,994,794.46	89.175781	1,783,515.62	-211,278.84	0.58
		Base		99.739723	1,994,794.46	89.175781	1,783,515.62	-211,278.84	0.58
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.874267	1,997,485.33	94.531250	1,890,625.00	-106,860.33	0.62
		Base		99.874267	1,997,485.33	94.531250	1,890,625.00	-106,860.33	0.62
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.432603	1,988,652.05	89.796875	1,795,937.50	-192,714.55	0.59
		Base		99.432603	1,988,652.05	89.796875	1,795,937.50	-192,714.55	0.59
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.987532	2,999,625.97	98.570138	2,957,104.14	-42,521.83	0.97
		Base		99.987532	2,999,625.97	98.570138	2,957,104.14	-42,521.83	0.97
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.971267	3,998,850.66	98.136719	3,925,468.76	-73,381.90	1.28
		Base		99.971267	3,998,850.66	98.136719	3,925,468.76	-73,381.90	1.28
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.989317	2,999,679.50	97.789062	2,933,671.86	-66,007.64	0.96
		Base		99.989317	2,999,679.50	97.789062	2,933,671.86	-66,007.64	0.96

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CCG4	US TREASURY N/B 06/24 0.25				0.250000	15 Jun 2024		
	2,000,000.000	Local	94.253278	1,885,065.56	93.582031	1,871,640.62	-13,424.94	0.61
		Base	94.253278	1,885,065.56	93.582031	1,871,640.62	-13,424.94	0.61
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	2,000,000.000	Local	98.753032	1,975,060.64	97.343750	1,946,875.00	-28,185.64	0.64
		Base	98.753032	1,975,060.64	97.343750	1,946,875.00	-28,185.64	0.64
91282CCU3	US TREASURY N/B 08/23 0.125				0.125000	31 Aug 2023		
	2,000,000.000	Local	99.935561	1,998,711.21	96.621094	1,932,421.88	-66,289.33	0.63
		Base	99.935561	1,998,711.21	96.621094	1,932,421.88	-66,289.33	0.63
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	2,000,000.000	Local	99.866651	1,997,333.01	93.023438	1,860,468.76	-136,864.25	0.61
		Base	99.866651	1,997,333.01	93.023438	1,860,468.76	-136,864.25	0.61
91282CDA6	US TREASURY N/B 09/23 0.25				0.250000	30 Sep 2023		
	3,000,000.000	Local	99.960257	2,998,807.72	96.320312	2,889,609.36	-109,198.36	0.95
		Base	99.960257	2,998,807.72	96.320312	2,889,609.36	-109,198.36	0.95
91282CDE8	US TREASURY FRN 10/23 VAR				4.366921	31 Oct 2023		
	3,000,000.000	Local	99.957408	2,998,722.25	100.075147	3,002,254.41	3,532.16	0.98
		Base	99.957408	2,998,722.25	100.075147	3,002,254.41	3,532.16	0.98
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	5,000,000.000	Local	96.952672	4,847,633.61	95.890625	4,794,531.25	-53,102.36	1.57
		Base	96.952672	4,847,633.61	95.890625	4,794,531.25	-53,102.36	1.57
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	4,000,000.000	Local	97.030706	3,881,228.23	95.816406	3,832,656.24	-48,571.99	1.25
		Base	97.030706	3,881,228.23	95.816406	3,832,656.24	-48,571.99	1.25
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	2,000,000.000	Local	94.379212	1,887,584.24	94.050781	1,881,015.62	-6,568.62	0.62
		Base	94.379212	1,887,584.24	94.050781	1,881,015.62	-6,568.62	0.62
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	2,000,000.000	Local	99.838715	1,996,774.30	96.921875	1,938,437.50	-58,336.80	0.63
		Base	99.838715	1,996,774.30	96.921875	1,938,437.50	-58,336.80	0.63

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
		Local	2,000,000.000	98.925498	1,978,509.96	97.078125	1,941,562.50	-36,947.46	0.64
		Base		98.925498	1,978,509.96	97.078125	1,941,562.50	-36,947.46	0.64
91282CEL1	US TREASURY FRN 04/24 VAR					3.965857	30 Apr 2024		
		Local	2,000,000.000	99.978572	1,999,571.43	99.824513	1,996,490.26	-3,081.17	0.65
		Base		99.978572	1,999,571.43	99.824513	1,996,490.26	-3,081.17	0.65
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	5,000,000.000	98.402153	4,920,107.65	96.941406	4,847,070.30	-73,037.35	1.59
		Base		98.402153	4,920,107.65	96.941406	4,847,070.30	-73,037.35	1.59
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	3,000,000.000	99.165117	2,974,953.50	97.593750	2,927,812.50	-47,141.00	0.96
		Base		99.165117	2,974,953.50	97.593750	2,927,812.50	-47,141.00	0.96
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	2,000,000.000	97.765982	1,955,319.64	97.582031	1,951,640.62	-3,679.02	0.64
		Base		97.765982	1,955,319.64	97.582031	1,951,640.62	-3,679.02	0.64
91282CFD8	US TREASURY FRN 07/24 VAR					4.368921	31 Jul 2024		
		Local	3,000,000.000	100.006558	3,000,196.74	99.872521	2,996,175.63	-4,021.11	0.98
		Base		100.006558	3,000,196.74	99.872521	2,996,175.63	-4,021.11	0.98
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
		Local	2,000,000.000	99.870518	1,997,410.35	97.925781	1,958,515.62	-38,894.73	0.64
		Base		99.870518	1,997,410.35	97.925781	1,958,515.62	-38,894.73	0.64
US DOLLAR Total									
		Local	246,332,304.780		246,000,228.38		236,845,524.22	-9,154,704.16	77.52
Original Face:		Base	111,789,553.000		246,000,228.38		236,845,524.22	-9,154,704.16	77.52
FIXED INCOME Total									
		Base	246,332,304.780		246,000,228.38		236,845,524.22	-9,154,704.16	77.52
Original Face:			111,789,553.000						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		315,319,485.080	Base		314,756,372.12		305,546,531.85	-9,209,840.27	100.00
	Original Face:	111,789,553.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			24,100.470	Local	1.000000	24,100.47	1.000000	24,100.47	0.00	0.00
				Base	1.000000	24,100.47	1.000000	24,100.47	0.00	0.00
US DOLLAR Total										
			24,100.470	Local		24,100.47		24,100.47	0.00	0.00
				Base		24,100.47		24,100.47	0.00	0.00
CASH Total										
			24,100.470	Base		24,100.47		24,100.47	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.734096	31 Dec 2030		
			2,443,867.260	Local	100.000000	2,443,867.26	100.000000	2,443,867.26	0.00	0.09
				Base	100.000000	2,443,867.26	100.000000	2,443,867.26	0.00	0.09
US DOLLAR Total										
			2,443,867.260	Local		2,443,867.26		2,443,867.26	0.00	0.09
				Base		2,443,867.26		2,443,867.26	0.00	0.09
CASH EQUIVALENT Total										
			2,443,867.260	Base		2,443,867.26		2,443,867.26	0.00	0.09
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			42,990.000	Local	22.742250	977,689.31	71.930000	3,092,270.70	2,114,581.39	0.12
				Base	22.742250	977,689.31	71.930000	3,092,270.70	2,114,581.39	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	49,935.000	Local	19.743287	985,881.03	28.920000	1,444,120.20	458,239.17	0.06
		Base	19.743287	985,881.03	28.920000	1,444,120.20	458,239.17	0.06
00206R102	AT+T INC COMMON STOCK USD1.0							
	532,738.000	Local	25.687259	13,684,579.10	19.280000	10,271,188.64	-3,413,390.46	0.40
		Base	25.687259	13,684,579.10	19.280000	10,271,188.64	-3,413,390.46	0.40
002824100	ABBOTT LABORATORIES COMMON STOCK							
	130,920.000	Local	38.220145	5,003,781.41	107.580000	14,084,373.60	9,080,592.19	0.54
		Base	38.220145	5,003,781.41	107.580000	14,084,373.60	9,080,592.19	0.54
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	132,182.000	Local	50.725206	6,704,959.24	161.180000	21,305,094.76	14,600,135.52	0.82
		Base	50.725206	6,704,959.24	161.180000	21,305,094.76	14,600,135.52	0.82
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,399.000	Local	358.324204	1,217,943.97	377.790000	1,284,108.21	66,164.24	0.05
		Base	358.324204	1,217,943.97	377.790000	1,284,108.21	66,164.24	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	53,221.000	Local	41.920780	2,231,065.81	73.950000	3,935,692.95	1,704,627.14	0.15
		Base	41.920780	2,231,065.81	73.950000	3,935,692.95	1,704,627.14	0.15
00724F101	ADOBE INC COMMON STOCK USD.0001							
	34,988.000	Local	82.476659	2,885,693.35	344.930000	12,068,410.84	9,182,717.49	0.46
		Base	82.476659	2,885,693.35	344.930000	12,068,410.84	9,182,717.49	0.46
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,533.000	Local	159.336848	722,273.93	150.990000	684,437.67	-37,836.26	0.03
		Base	159.336848	722,273.93	150.990000	684,437.67	-37,836.26	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	120,686.000	Local	28.875952	3,484,923.11	77.630000	9,368,854.18	5,883,931.07	0.36
		Base	28.875952	3,484,923.11	77.630000	9,368,854.18	5,883,931.07	0.36
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	22,331.000	Local	40.242147	898,647.39	154.980000	3,460,858.38	2,562,210.99	0.13
		Base	40.242147	898,647.39	154.980000	3,460,858.38	2,562,210.99	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,582.000	97.559271	1,617,727.83	310.160000	5,143,073.12	3,525,345.29	0.20
		Base		97.559271	1,617,727.83	310.160000	5,143,073.12	3,525,345.29	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,884.000	51.215301	608,642.64	94.860000	1,127,316.24	518,673.60	0.04
		Base		51.215301	608,642.64	94.860000	1,127,316.24	518,673.60	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,477.000	62.594359	593,206.74	47.440000	449,588.88	-143,617.86	0.02
		Base		62.594359	593,206.74	47.440000	449,588.88	-143,617.86	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,757.000	100.836117	883,021.88	277.990000	2,434,358.43	1,551,336.55	0.09
		Base		100.836117	883,021.88	277.990000	2,434,358.43	1,551,336.55	0.09
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	11,101.000	137.346729	1,524,686.04	155.610000	1,727,426.61	202,740.57	0.07
		Base		137.346729	1,524,686.04	155.610000	1,727,426.61	202,740.57	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,431.000	186.474574	1,012,743.41	196.660000	1,068,060.46	55,317.05	0.04
		Base		186.474574	1,012,743.41	196.660000	1,068,060.46	55,317.05	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,759.000	42.642410	799,928.97	56.300000	1,056,131.70	256,202.73	0.04
		Base		42.642410	799,928.97	56.300000	1,056,131.70	256,202.73	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,207.000	47.659388	963,053.25	133.900000	2,705,717.30	1,742,664.05	0.10
		Base		47.659388	963,053.25	133.900000	2,705,717.30	1,742,664.05	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	60,000.000	23.993492	1,439,609.50	25.848800	1,550,928.00	111,318.50	0.06
		Base		23.993492	1,439,609.50	25.848800	1,550,928.00	111,318.50	0.06
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	400,848.000	25.547365	10,240,610.19	101.450000	40,666,029.60	30,425,419.41	1.56
		Base		25.547365	10,240,610.19	101.450000	40,666,029.60	30,425,419.41	1.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	448,259.000	26.486407	11,872,770.37	100.990000	45,269,676.41	33,396,906.04	1.74
		Base		26.486407	11,872,770.37	100.990000	45,269,676.41	33,396,906.04	1.74
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	134,629.000	22.244687	2,994,779.96	46.580000	6,271,018.82	3,276,238.86	0.24
		Base		22.244687	2,994,779.96	46.580000	6,271,018.82	3,276,238.86	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	662,609.000	31.378818	20,791,887.27	96.540000	63,968,272.86	43,176,385.59	2.46
		Base		31.378818	20,791,887.27	96.540000	63,968,272.86	43,176,385.59	2.46
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,316.000	47.759649	922,525.38	89.320000	1,725,305.12	802,779.74	0.07
		Base		47.759649	922,525.38	89.320000	1,725,305.12	802,779.74	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	48,582.000	20.271765	984,842.87	14.430000	701,038.26	-283,804.61	0.03
		Base		20.271765	984,842.87	14.430000	701,038.26	-283,804.61	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	38,407.000	47.519768	1,825,091.72	96.800000	3,717,797.60	1,892,705.88	0.14
		Base		47.519768	1,825,091.72	96.800000	3,717,797.60	1,892,705.88	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	44,841.000	54.301226	2,434,921.27	157.590000	7,066,493.19	4,631,571.92	0.27
		Base		54.301226	2,434,921.27	157.590000	7,066,493.19	4,631,571.92	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	56,849.000	99.534578	5,658,441.25	63.110000	3,587,740.39	-2,070,700.86	0.14
		Base		99.534578	5,658,441.25	63.110000	3,587,740.39	-2,070,700.86	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	34,807.000	91.420330	3,182,067.41	221.250000	7,701,048.75	4,518,981.34	0.30
		Base		91.420330	3,182,067.41	221.250000	7,701,048.75	4,518,981.34	0.30
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,590.000	78.911492	1,072,407.18	151.760000	2,062,418.40	990,011.22	0.08
		Base		78.911492	1,072,407.18	151.760000	2,062,418.40	990,011.22	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	11,621.000	45.043830	523,454.35	170.690000	1,983,588.49	1,460,134.14	0.08
		Base		45.043830	523,454.35	170.690000	1,983,588.49	1,460,134.14	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,086.000	56.159917	454,109.09	331.950000	2,684,147.70	2,230,038.61	0.10
		Base		56.159917	454,109.09	331.950000	2,684,147.70	2,230,038.61	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	17,163.000	55.201912	947,430.41	142.420000	2,444,354.46	1,496,924.05	0.09
		Base		55.201912	947,430.41	142.420000	2,444,354.46	1,496,924.05	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	39,991.000	85.300913	3,411,268.82	286.400000	11,453,422.40	8,042,153.58	0.44
		Base		85.300913	3,411,268.82	286.400000	11,453,422.40	8,042,153.58	0.44
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	44,469.000	17.863115	794,354.84	80.430000	3,576,641.67	2,782,286.83	0.14
		Base		17.863115	794,354.84	80.430000	3,576,641.67	2,782,286.83	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	38,861.000	69.954275	2,718,493.09	171.910000	6,680,594.51	3,962,101.42	0.26
		Base		69.954275	2,718,493.09	171.910000	6,680,594.51	3,962,101.42	0.26
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	6,509.000	149.506446	973,137.46	254.300000	1,655,238.70	682,101.24	0.06
		Base		149.506446	973,137.46	254.300000	1,655,238.70	682,101.24	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	17,942.000	99.299634	1,781,634.04	532.920000	9,561,650.64	7,780,016.60	0.37
		Base		99.299634	1,781,634.04	532.920000	9,561,650.64	7,780,016.60	0.37
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	24,411.000	61.454940	1,500,176.53	46.850000	1,143,655.35	-356,521.18	0.04
		Base		61.454940	1,500,176.53	46.850000	1,143,655.35	-356,521.18	0.04
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	1,129,359.000	17.550826	19,821,183.34	148.030000	167,179,012.77	147,357,829.43	6.43
		Base		17.550826	19,821,183.34	148.030000	167,179,012.77	147,357,829.43	6.43

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	65,037.000	28.867141	1,877,432.28	109.600000	7,128,055.20	5,250,622.92	0.27
		Base		28.867141	1,877,432.28	109.600000	7,128,055.20	5,250,622.92	0.27
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	41,907.000	29.564501	1,238,959.54	97.500000	4,085,932.50	2,846,972.96	0.16
		Base		29.564501	1,238,959.54	97.500000	4,085,932.50	2,846,972.96	0.16
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	18,426.000	78.216797	1,441,222.71	139.300000	2,566,741.80	1,125,519.09	0.10
		Base		78.216797	1,441,222.71	139.300000	2,566,741.80	1,125,519.09	0.10
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,978.000	74.572660	296,650.04	128.220000	510,059.16	213,409.12	0.02
		Base		74.572660	296,650.04	128.220000	510,059.16	213,409.12	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,458.000	99.238985	1,037,841.30	120.200000	1,257,051.60	219,210.30	0.05
		Base		99.238985	1,037,841.30	120.200000	1,257,051.60	219,210.30	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	16,243.000	64.679255	1,050,585.14	201.950000	3,280,273.85	2,229,688.71	0.13
		Base		64.679255	1,050,585.14	201.950000	3,280,273.85	2,229,688.71	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	31,064.000	55.940693	1,737,741.68	264.140000	8,205,244.96	6,467,503.28	0.32
		Base		55.940693	1,737,741.68	264.140000	8,205,244.96	6,467,503.28	0.32
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,457.000	337.795601	492,168.19	2,579.000000	3,757,603.00	3,265,434.81	0.14
		Base		337.795601	492,168.19	2,579.000000	3,757,603.00	3,265,434.81	0.14
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,454.000	142.333522	1,487,954.64	174.900000	1,828,404.60	340,449.96	0.07
		Base		142.333522	1,487,954.64	174.900000	1,828,404.60	340,449.96	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,075.000	62.158512	377,612.96	193.330000	1,174,479.75	796,866.79	0.05
		Base		62.158512	377,612.96	193.330000	1,174,479.75	796,866.79	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	75,638.000	Local	36.076125	2,728,725.96	29.020000	2,195,014.76	-533,711.20	0.08
		Base	36.076125	2,728,725.96	29.020000	2,195,014.76	-533,711.20	0.08
058498106	BALL CORP COMMON STOCK							
	23,498.000	Local	23.296349	547,417.61	56.080000	1,317,767.84	770,350.23	0.05
		Base	23.296349	547,417.61	56.080000	1,317,767.84	770,350.23	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	522,620.000	Local	24.760988	12,940,587.63	37.850000	19,781,167.00	6,840,579.37	0.76
		Base	24.760988	12,940,587.63	37.850000	19,781,167.00	6,840,579.37	0.76
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	54,976.000	Local	36.505774	2,006,941.44	45.900000	2,523,398.40	516,456.96	0.10
		Base	36.505774	2,006,941.44	45.900000	2,523,398.40	516,456.96	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	17,068.000	Local	30.109640	513,911.33	42.500000	725,390.00	211,478.67	0.03
		Base	30.109640	513,911.33	42.500000	725,390.00	211,478.67	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	37,650.000	Local	38.770419	1,459,706.29	56.530000	2,128,354.50	668,648.21	0.08
		Base	38.770419	1,459,706.29	56.530000	2,128,354.50	668,648.21	0.08
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,321.000	Local	146.386186	3,121,099.87	249.340000	5,316,178.14	2,195,078.27	0.20
		Base	146.386186	3,121,099.87	249.340000	5,316,178.14	2,195,078.27	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	15,270.000	Local	47.046166	718,394.96	76.280000	1,164,795.60	446,400.64	0.04
		Base	47.046166	718,394.96	76.280000	1,164,795.60	446,400.64	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	134,929.000	Local	108.664203	14,661,952.26	318.600000	42,988,379.40	28,326,427.14	1.65
		Base	108.664203	14,661,952.26	318.600000	42,988,379.40	28,326,427.14	1.65
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	14,982.000	Local	38.062189	570,247.71	85.300000	1,277,964.60	707,716.89	0.05
		Base	38.062189	570,247.71	85.300000	1,277,964.60	707,716.89	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,602.000	467.441648	748,841.52	414.710000	664,365.42	-84,476.10	0.03
		Base		467.441648	748,841.52	414.710000	664,365.42	-84,476.10	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,849.000	114.400193	1,241,127.69	305.170000	3,310,789.33	2,069,661.64	0.13
		Base		114.400193	1,241,127.69	305.170000	3,310,789.33	2,069,661.64	0.13
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	11,732.000	125.453900	1,471,825.15	84.990000	997,102.68	-474,722.47	0.04
		Base		125.453900	1,471,825.15	84.990000	997,102.68	-474,722.47	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,271.000	346.439280	3,904,717.12	716.000000	8,070,036.00	4,165,318.88	0.31
		Base		346.439280	3,904,717.12	716.000000	8,070,036.00	4,165,318.88	0.31
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	41,730.000	93.628017	3,907,097.14	178.880000	7,464,662.40	3,557,565.26	0.29
		Base		93.628017	3,907,097.14	178.880000	7,464,662.40	3,557,565.26	0.29
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,968.000	538.606516	1,598,584.14	2,079.450000	6,171,807.60	4,573,223.46	0.24
		Base		538.606516	1,598,584.14	2,079.450000	6,171,807.60	4,573,223.46	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,705.000	35.082921	621,143.11	42.510000	752,639.55	131,496.44	0.03
		Base		35.082921	621,143.11	42.510000	752,639.55	131,496.44	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,663.000	94.623688	1,008,972.38	72.080000	768,589.04	-240,383.34	0.03
		Base		94.623688	1,008,972.38	72.080000	768,589.04	-240,383.34	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	107,027.000	21.157754	2,264,450.90	45.270000	4,845,112.29	2,580,661.39	0.19
		Base		21.157754	2,264,450.90	45.270000	4,845,112.29	2,580,661.39	0.19
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	159,631.000	48.653072	7,766,538.50	80.280000	12,815,176.68	5,048,638.18	0.49
		Base		48.653072	7,766,538.50	80.280000	12,815,176.68	5,048,638.18	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,764.000	118.508124	1,038,605.20	149.110000	1,306,800.04	268,194.84	0.05
		Base		118.508124	1,038,605.20	149.110000	1,306,800.04	268,194.84	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,189.000	217.562748	6,568,001.79	551.030000	16,635,044.67	10,067,042.88	0.64
		Base		217.562748	6,568,001.79	551.030000	16,635,044.67	10,067,042.88	0.64
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,526.000	57.592631	1,009,368.45	59.590000	1,044,374.34	35,005.89	0.04
		Base		57.592631	1,009,368.45	59.590000	1,044,374.34	35,005.89	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,669.000	30.302839	414,209.51	73.020000	998,110.38	583,900.87	0.04
		Base		30.302839	414,209.51	73.020000	998,110.38	583,900.87	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	7,929.000	87.082018	690,473.32	126.840000	1,005,714.36	315,241.04	0.04
		Base		87.082018	690,473.32	126.840000	1,005,714.36	315,241.04	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	24,011.000	32.119884	771,230.53	79.600000	1,911,275.60	1,140,045.07	0.07
		Base		32.119884	771,230.53	79.600000	1,911,275.60	1,140,045.07	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,111.000	124.083395	1,254,607.21	188.640000	1,907,339.04	652,731.83	0.07
		Base		124.083395	1,254,607.21	188.640000	1,907,339.04	652,731.83	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	14,897.000	31.183024	464,533.51	108.190000	1,611,706.43	1,147,172.92	0.06
		Base		31.183024	464,533.51	108.190000	1,611,706.43	1,147,172.92	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	9,261.000	58.173320	538,743.12	100.220000	928,137.42	389,394.30	0.04
		Base		58.173320	538,743.12	100.220000	928,137.42	389,394.30	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	22,810.000	83.205992	1,897,928.68	328.890000	7,501,980.90	5,604,052.22	0.29
		Base		83.205992	1,897,928.68	328.890000	7,501,980.90	5,604,052.22	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	26,871.000	Local	108.410268	2,913,092.30	176.500000	4,742,731.50	1,829,639.20	0.18
		Base	108.410268	2,913,092.30	176.500000	4,742,731.50	1,829,639.20	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	21,695.000	Local	27.686881	600,666.89	61.070000	1,324,913.65	724,246.76	0.05
		Base	27.686881	600,666.89	61.070000	1,324,913.65	724,246.76	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	160,079.000	Local	7.299098	1,168,432.33	32.690000	5,232,982.51	4,064,550.18	0.20
		Base	7.299098	1,168,432.33	32.690000	5,232,982.51	4,064,550.18	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	98,147.000	Local	50.724935	4,978,500.24	101.880000	9,999,216.36	5,020,716.12	0.38
		Base	50.724935	4,978,500.24	101.880000	9,999,216.36	5,020,716.12	0.38
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	59,478.000	Local	20.265492	1,205,350.94	27.910000	1,660,030.98	454,680.04	0.06
		Base	20.265492	1,205,350.94	27.910000	1,660,030.98	454,680.04	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	20,474.000	Local	47.387418	970,209.99	172.040000	3,522,346.96	2,552,136.97	0.14
		Base	47.387418	970,209.99	172.040000	3,522,346.96	2,552,136.97	0.14
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	16,030.000	Local	86.205623	1,381,876.13	50.810000	814,484.30	-567,391.83	0.03
		Base	86.205623	1,381,876.13	50.810000	814,484.30	-567,391.83	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	7,964.000	Local	166.612942	1,326,905.47	120.330000	958,308.12	-368,597.35	0.04
		Base	166.612942	1,326,905.47	120.330000	958,308.12	-368,597.35	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,056.000	Local	39.796280	599,172.79	53.670000	808,055.52	208,882.73	0.03
		Base	39.796280	599,172.79	53.670000	808,055.52	208,882.73	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	28,694.000	Local	61.863478	1,775,110.64	103.240000	2,962,368.56	1,187,257.92	0.11
		Base	61.863478	1,775,110.64	103.240000	2,962,368.56	1,187,257.92	0.11

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	20,367.000	44.036296	896,887.25	80.170000	1,632,822.39	735,935.14	0.06
		Base		44.036296	896,887.25	80.170000	1,632,822.39	735,935.14	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	11,899.000	32.158580	382,654.94	69.360000	825,314.64	442,659.70	0.03
		Base		32.158580	382,654.94	69.360000	825,314.64	442,659.70	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	73,794.000	24.979072	1,843,305.66	9.930000	732,774.42	-1,110,531.24	0.03
		Base		24.979072	1,843,305.66	9.930000	732,774.42	-1,110,531.24	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	62,917.000	15.174485	954,733.08	44.320000	2,788,481.44	1,833,748.36	0.11
		Base		15.174485	954,733.08	44.320000	2,788,481.44	1,833,748.36	0.11
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	13,398.000	87.477680	1,172,025.96	50.130000	671,641.74	-500,384.22	0.03
		Base		87.477680	1,172,025.96	50.130000	671,641.74	-500,384.22	0.03
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	39,466.000	74.768501	2,950,813.68	236.410000	9,330,157.06	6,379,343.38	0.36
		Base		74.768501	2,950,813.68	236.410000	9,330,157.06	6,379,343.38	0.36
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	7,452.000	88.886651	662,383.32	107.300000	799,599.60	137,216.28	0.03
		Base		88.886651	662,383.32	107.300000	799,599.60	137,216.28	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	42,732.000	53.658324	2,292,927.52	87.050000	3,719,820.60	1,426,893.08	0.14
		Base		53.658324	2,292,927.52	87.050000	3,719,820.60	1,426,893.08	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	47,061.000	21.382074	1,006,261.79	31.110000	1,464,067.71	457,805.92	0.06
		Base		21.382074	1,006,261.79	31.110000	1,464,067.71	457,805.92	0.06
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01								
		Local	11,443.000	107.143868	1,226,047.28	68.440000	783,158.92	-442,888.36	0.03
		Base		107.143868	1,226,047.28	68.440000	783,158.92	-442,888.36	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,803.000	359.435735	1,366,934.10	228.570000	869,251.71	-497,682.39	0.03
		Base		359.435735	1,366,934.10	228.570000	869,251.71	-497,682.39	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	8,287.000	296.444087	2,456,632.15	391.290000	3,242,620.23	785,988.08	0.12
		Base		296.444087	2,456,632.15	391.290000	3,242,620.23	785,988.08	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	134,630.000	81.508850	10,973,536.43	183.310000	24,679,025.30	13,705,488.87	0.95
		Base		81.508850	10,973,536.43	183.310000	24,679,025.30	13,705,488.87	0.95
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,076.000	483.858179	1,004,489.58	1,626.960000	3,377,568.96	2,373,079.38	0.13
		Base		483.858179	1,004,489.58	1,626.960000	3,377,568.96	2,373,079.38	0.13
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,160.000	49.121367	892,044.03	81.870000	1,486,759.20	594,715.17	0.06
		Base		49.121367	892,044.03	81.870000	1,486,759.20	594,715.17	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,902.000	53.964277	642,282.82	110.960000	1,320,645.92	678,363.10	0.05
		Base		53.964277	642,282.82	110.960000	1,320,645.92	678,363.10	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	309,577.000	30.375411	9,403,528.60	49.720000	15,392,168.44	5,988,639.84	0.59
		Base		30.375411	9,403,528.60	49.720000	15,392,168.44	5,988,639.84	0.59
172908105	CINTAS CORP COMMON STOCK								
		Local	6,430.000	87.098868	560,045.72	461.780000	2,969,245.40	2,409,199.68	0.11
		Base		87.098868	560,045.72	461.780000	2,969,245.40	2,409,199.68	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	144,788.000	78.710077	11,396,274.61	48.410000	7,009,187.08	-4,387,087.53	0.27
		Base		78.710077	11,396,274.61	48.410000	7,009,187.08	-4,387,087.53	0.27
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	37,054.000	24.893725	922,412.09	42.380000	1,570,348.52	647,936.43	0.06
		Base		24.893725	922,412.09	42.380000	1,570,348.52	647,936.43	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,208.000	Local	74.867606	689,380.92	148.650000	1,368,769.20	679,388.28	0.05
		Base	74.867606	689,380.92	148.650000	1,368,769.20	679,388.28	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	290,977.000	Local	32.837939	9,555,084.95	63.610000	18,509,046.97	8,953,962.02	0.71
		Base	32.837939	9,555,084.95	63.610000	18,509,046.97	8,953,962.02	0.71
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	38,709.000	Local	29.741699	1,151,271.41	62.210000	2,408,086.89	1,256,815.48	0.09
		Base	29.741699	1,151,271.41	62.210000	2,408,086.89	1,256,815.48	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	62,359.000	Local	40.168322	2,504,856.37	77.480000	4,831,575.32	2,326,718.95	0.19
		Base	40.168322	2,504,856.37	77.480000	4,831,575.32	2,326,718.95	0.19
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	329,226.000	Local	18.474298	6,082,219.34	36.640000	12,062,840.64	5,980,621.30	0.46
		Base	18.474298	6,082,219.34	36.640000	12,062,840.64	5,980,621.30	0.46
200340107	COMERICA INC COMMON STOCK USD5.0							
	9,780.000	Local	47.753385	467,028.11	71.740000	701,617.20	234,589.09	0.03
		Base	47.753385	467,028.11	71.740000	701,617.20	234,589.09	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	35,892.000	Local	23.527496	844,448.89	37.980000	1,363,178.16	518,729.27	0.05
		Base	23.527496	844,448.89	37.980000	1,363,178.16	518,729.27	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	95,172.000	Local	49.773293	4,737,023.87	123.510000	11,754,693.72	7,017,669.85	0.45
		Base	49.773293	4,737,023.87	123.510000	11,754,693.72	7,017,669.85	0.45
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,508.000	Local	57.833520	1,533,050.94	98.040000	2,598,844.32	1,065,793.38	0.10
		Base	57.833520	1,533,050.94	98.040000	2,598,844.32	1,065,793.38	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	11,911.000	Local	64.654813	770,103.48	257.350000	3,065,295.85	2,295,192.37	0.12
		Base	64.654813	770,103.48	257.350000	3,065,295.85	2,295,192.37	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21037T109	CONSTELLATION ENERGY COMMON STOCK							
	24,436.000	Local	37.323937	912,047.73	96.120000	2,348,788.32	1,436,740.59	0.09
		Base	37.323937	912,047.73	96.120000	2,348,788.32	1,436,740.59	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,688.000	Local	208.075111	767,381.01	316.350000	1,166,698.80	399,317.79	0.04
		Base	208.075111	767,381.01	316.350000	1,166,698.80	399,317.79	0.04
217204106	COPART INC COMMON STOCK							
	31,995.000	Local	40.556945	1,297,619.45	66.560000	2,129,587.20	831,967.75	0.08
		Base	40.556945	1,297,619.45	66.560000	2,129,587.20	831,967.75	0.08
219350105	CORNING INC COMMON STOCK USD.5							
	56,876.000	Local	23.685853	1,347,156.55	34.130000	1,941,177.88	594,021.33	0.07
		Base	23.685853	1,347,156.55	34.130000	1,941,177.88	594,021.33	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
	53,722.000	Local	23.691365	1,272,747.52	67.160000	3,607,969.52	2,335,222.00	0.14
		Base	23.691365	1,272,747.52	67.160000	3,607,969.52	2,335,222.00	0.14
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	33,116.000	Local	110.869829	3,671,565.25	539.250000	17,857,803.00	14,186,237.75	0.69
		Base	110.869829	3,671,565.25	539.250000	17,857,803.00	14,186,237.75	0.69
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
	29,601.000	Local	70.260570	2,079,783.14	81.040000	2,398,865.04	319,081.90	0.09
		Base	70.260570	2,079,783.14	81.040000	2,398,865.04	319,081.90	0.09
22822V101	CROWN CASTLE INC REIT USD.01							
	32,374.000	Local	84.695158	2,741,921.04	141.430000	4,578,654.82	1,836,733.78	0.18
		Base	84.695158	2,741,921.04	141.430000	4,578,654.82	1,836,733.78	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5							
	10,541.000	Local	70.083180	738,746.80	251.160000	2,647,477.56	1,908,730.76	0.10
		Base	70.083180	738,746.80	251.160000	2,647,477.56	1,908,730.76	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	23,640.000	Local	32.914274	778,093.43	86.000000	2,033,040.00	1,254,946.57	0.08
		Base	32.914274	778,093.43	86.000000	2,033,040.00	1,254,946.57	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,484.000	Local	55.454465	803,202.47	116.010000	1,680,288.84	877,086.37	0.06
		Base	55.454465	803,202.47	116.010000	1,680,288.84	877,086.37	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	17,186.000	Local	51.065479	877,611.32	29.670000	509,908.62	-367,702.70	0.02
		Base	51.065479	877,611.32	29.670000	509,908.62	-367,702.70	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	48,945.000	Local	67.936809	3,325,167.13	273.410000	13,382,052.45	10,056,885.32	0.51
		Base	67.936809	3,325,167.13	273.410000	13,382,052.45	10,056,885.32	0.51
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,164.000	Local	44.185974	404,920.27	146.990000	1,347,016.36	942,096.09	0.05
		Base	44.185974	404,920.27	146.990000	1,347,016.36	942,096.09	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,164.000	Local	41.667942	173,505.31	73.730000	307,011.72	133,506.41	0.01
		Base	41.667942	173,505.31	73.730000	307,011.72	133,506.41	0.01
244199105	DEERE + CO COMMON STOCK USD1.0							
	20,793.000	Local	80.768856	1,679,426.82	441.000000	9,169,713.00	7,490,286.18	0.35
		Base	80.768856	1,679,426.82	441.000000	9,169,713.00	7,490,286.18	0.35
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	47,936.000	Local	25.653972	1,229,748.82	35.370000	1,695,496.32	465,747.50	0.07
		Base	25.653972	1,229,748.82	35.370000	1,695,496.32	465,747.50	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,107.000	Local	45.641872	735,153.63	30.260000	487,397.82	-247,755.81	0.02
		Base	45.641872	735,153.63	30.260000	487,397.82	-247,755.81	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	48,953.000	Local	38.563035	1,887,776.25	68.520000	3,354,259.56	1,466,483.31	0.13
		Base	38.563035	1,887,776.25	68.520000	3,354,259.56	1,466,483.31	0.13
252131107	DEXCOM INC COMMON STOCK USD.001							
	29,349.000	Local	99.605540	2,923,323.00	116.280000	3,412,701.72	489,378.72	0.13
		Base	99.605540	2,923,323.00	116.280000	3,412,701.72	489,378.72	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	13,289.000	107.039754	1,422,451.29	148.020000	1,967,037.78	544,586.49	0.08
		Base		107.039754	1,422,451.29	148.020000	1,967,037.78	544,586.49	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,487.000	109.139441	2,345,079.17	112.460000	2,416,428.02	71,348.85	0.09
		Base		109.139441	2,345,079.17	112.460000	2,416,428.02	71,348.85	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	182,888.000	58.554022	10,708,827.95	97.870000	17,899,248.56	7,190,420.61	0.69
		Base		58.554022	10,708,827.95	97.870000	17,899,248.56	7,190,420.61	0.69
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	20,422.000	28.636460	584,813.79	108.360000	2,212,927.92	1,628,114.13	0.09
		Base		28.636460	584,813.79	108.360000	2,212,927.92	1,628,114.13	0.09
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	18,765.000	52.948080	993,570.73	16.050000	301,178.25	-692,392.48	0.01
		Base		52.948080	993,570.73	16.050000	301,178.25	-692,392.48	0.01
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	16,970.000	68.654467	1,165,066.31	255.680000	4,338,889.60	3,173,823.29	0.17
		Base		68.654467	1,165,066.31	255.680000	4,338,889.60	3,173,823.29	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	15,780.000	56.865721	897,341.08	150.290000	2,371,576.20	1,474,235.12	0.09
		Base		56.865721	897,341.08	150.290000	2,371,576.20	1,474,235.12	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	62,276.000	54.871110	3,417,153.26	61.110000	3,805,686.36	388,533.10	0.15
		Base		54.871110	3,417,153.26	61.110000	3,805,686.36	388,533.10	0.15
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	2,683.000	378.840075	1,016,427.92	388.730000	1,042,962.59	26,534.67	0.04
		Base		378.840075	1,016,427.92	388.730000	1,042,962.59	26,534.67	0.04
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	10,732.000	44.507182	477,651.08	141.950000	1,523,407.40	1,045,756.32	0.06
		Base		44.507182	477,651.08	141.950000	1,523,407.40	1,045,756.32	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
260557103	DOW INC COMMON STOCK USD.01							
	53,690.000	Local	37.737994	2,026,152.92	50.970000	2,736,579.30	710,426.38	0.11
		Base	37.737994	2,026,152.92	50.970000	2,736,579.30	710,426.38	0.11
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	57,563.000	Local	62.978632	3,625,238.98	99.930000	5,752,270.59	2,127,031.61	0.22
		Base	62.978632	3,625,238.98	99.930000	5,752,270.59	2,127,031.61	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	37,447.000	Local	53.473700	2,002,429.65	70.510000	2,640,387.97	637,958.32	0.10
		Base	53.473700	2,002,429.65	70.510000	2,640,387.97	637,958.32	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	43,813.000	Local	48.841874	2,139,909.01	141.930000	6,218,379.09	4,078,470.08	0.24
		Base	48.841874	2,139,909.01	141.930000	6,218,379.09	4,078,470.08	0.24
26884L109	EQT CORP COMMON STOCK							
	27,658.000	Local	41.847500	1,157,418.16	42.410000	1,172,975.78	15,557.62	0.05
		Base	41.847500	1,157,418.16	42.410000	1,172,975.78	15,557.62	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,181.000	Local	41.270725	378,906.53	86.620000	795,258.22	416,351.69	0.03
		Base	41.270725	378,906.53	86.620000	795,258.22	416,351.69	0.03
278642103	EBAY INC COMMON STOCK USD.001							
	41,071.000	Local	19.225331	789,603.59	45.440000	1,866,266.24	1,076,662.65	0.07
		Base	19.225331	789,603.59	45.440000	1,866,266.24	1,076,662.65	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,536.000	Local	67.956218	1,259,636.45	149.830000	2,777,248.88	1,517,612.43	0.11
		Base	67.956218	1,259,636.45	149.830000	2,777,248.88	1,517,612.43	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,516.000	Local	43.678190	1,245,527.26	66.660000	1,900,876.56	655,349.30	0.07
		Base	43.678190	1,245,527.26	66.660000	1,900,876.56	655,349.30	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	46,347.000	Local	26.224673	1,215,434.90	77.250000	3,580,305.75	2,364,870.85	0.14
		Base	26.224673	1,215,434.90	77.250000	3,580,305.75	2,364,870.85	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	19,747.000	47.683372	941,603.55	130.780000	2,582,512.66	1,640,909.11	0.10
		Base		47.683372	941,603.55	130.780000	2,582,512.66	1,640,909.11	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	44,205.000	43.518250	1,923,724.22	95.770000	4,233,512.85	2,309,788.63	0.16
		Base		43.518250	1,923,724.22	95.770000	4,233,512.85	2,309,788.63	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	10,127.000	196.068161	1,985,582.27	320.590000	3,246,614.93	1,261,032.66	0.12
		Base		196.068161	1,985,582.27	320.590000	3,246,614.93	1,261,032.66	0.12
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	15,207.000	72.222924	1,098,294.01	116.270000	1,768,117.89	669,823.88	0.07
		Base		72.222924	1,098,294.01	116.270000	1,768,117.89	669,823.88	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	4,289.000	648.063336	2,779,543.65	368.580000	1,580,839.62	-1,198,704.03	0.06
		Base		648.063336	2,779,543.65	368.580000	1,580,839.62	-1,198,704.03	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	9,151.000	118.422078	1,083,680.44	197.370000	1,806,132.87	722,452.43	0.07
		Base		118.422078	1,083,680.44	197.370000	1,806,132.87	722,452.43	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	6,809.000	346.951488	2,362,392.68	690.650000	4,702,635.85	2,340,243.17	0.18
		Base		346.951488	2,362,392.68	690.650000	4,702,635.85	2,340,243.17	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	25,307.000	49.302737	1,247,704.36	64.860000	1,641,412.02	393,707.66	0.06
		Base		49.302737	1,247,704.36	64.860000	1,641,412.02	393,707.66	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,869.000	194.908852	949,011.20	220.380000	1,073,030.22	124,019.02	0.04
		Base		194.908852	949,011.20	220.380000	1,073,030.22	124,019.02	0.04
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	9,465.000	122.329853	1,157,852.06	132.090000	1,250,231.85	92,379.79	0.05
		Base		122.329853	1,157,852.06	132.090000	1,250,231.85	92,379.79	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30034W106	EVERGY INC COMMON STOCK							
	17,159.000	Local	55.184691	946,914.12	59.210000	1,015,984.39	69,070.27	0.04
		Base	55.184691	946,914.12	59.210000	1,015,984.39	69,070.27	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,900.000	Local	42.443175	1,099,278.22	82.860000	2,146,074.00	1,046,795.78	0.08
		Base	42.443175	1,099,278.22	82.860000	2,146,074.00	1,046,795.78	0.08
30161N101	EXELON CORP COMMON STOCK							
	74,143.000	Local	30.436761	2,256,672.79	41.370000	3,067,295.91	810,623.12	0.12
		Base	30.436761	2,256,672.79	41.370000	3,067,295.91	810,623.12	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,366.000	Local	84.539960	960,881.18	106.840000	1,214,343.44	253,462.26	0.05
		Base	84.539960	960,881.18	106.840000	1,214,343.44	253,462.26	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,230.000	Local	50.081787	612,500.26	116.060000	1,419,413.80	806,913.54	0.05
		Base	50.081787	612,500.26	116.060000	1,419,413.80	806,913.54	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,011.000	Local	96.129010	962,347.52	160.690000	1,608,667.59	646,320.07	0.06
		Base	96.129010	962,347.52	160.690000	1,608,667.59	646,320.07	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
	311,571.000	Local	60.367108	18,808,640.20	111.340000	34,690,315.14	15,881,674.94	1.33
		Base	60.367108	18,808,640.20	111.340000	34,690,315.14	15,881,674.94	1.33
302491303	FMC CORP COMMON STOCK USD.1							
	9,417.000	Local	36.408207	342,856.09	130.640000	1,230,236.88	887,380.79	0.05
		Base	36.408207	342,856.09	130.640000	1,230,236.88	887,380.79	0.05
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	170,502.000	Local	114.476889	19,518,538.60	118.100000	20,136,286.20	617,747.60	0.77
		Base	114.476889	19,518,538.60	118.100000	20,136,286.20	617,747.60	0.77
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,839.000	Local	478.756795	1,359,190.54	461.290000	1,309,602.31	-49,588.23	0.05
		Base	478.756795	1,359,190.54	461.290000	1,309,602.31	-49,588.23	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
311900104	FASTENAL CO COMMON STOCK USD.01							
	42,963.000	Local	19.616735	842,793.77	51.510000	2,213,024.13	1,370,230.36	0.09
		Base	19.616735	842,793.77	51.510000	2,213,024.13	1,370,230.36	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,444.000	Local	140.742544	766,202.41	111.100000	604,828.40	-161,374.01	0.02
		Base	140.742544	766,202.41	111.100000	604,828.40	-161,374.01	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,872.000	Local	98.240111	1,755,747.26	182.220000	3,256,635.84	1,500,888.58	0.13
		Base	98.240111	1,755,747.26	182.220000	3,256,635.84	1,500,888.58	0.13
315616102	F5 INC COMMON STOCK							
	4,453.000	Local	132.222863	588,788.41	154.610000	688,478.33	99,689.92	0.03
		Base	132.222863	588,788.41	154.610000	688,478.33	99,689.92	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	45,452.000	Local	87.041980	3,956,232.08	72.580000	3,298,906.16	-657,325.92	0.13
		Base	87.041980	3,956,232.08	72.580000	3,298,906.16	-657,325.92	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	51,299.000	Local	25.272803	1,296,469.53	36.360000	1,865,231.64	568,762.11	0.07
		Base	25.272803	1,296,469.53	36.360000	1,865,231.64	568,762.11	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,660.000	Local	96.863592	1,323,156.66	127.610000	1,743,152.60	419,995.94	0.07
		Base	96.863592	1,323,156.66	127.610000	1,743,152.60	419,995.94	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	47,815.000	Local	56.763257	2,714,135.15	104.360000	4,989,973.40	2,275,838.25	0.19
		Base	56.763257	2,714,135.15	104.360000	4,989,973.40	2,275,838.25	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,581.000	Local	43.571000	1,768,154.77	41.240000	1,673,560.44	-94,594.33	0.06
		Base	43.571000	1,768,154.77	41.240000	1,673,560.44	-94,594.33	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,608.000	Local	214.676765	1,203,907.30	196.200000	1,100,289.60	-103,617.70	0.04
		Base	214.676765	1,203,907.30	196.200000	1,100,289.60	-103,617.70	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	295,255.000	Local	12.118970	3,578,186.42	13.900000	4,104,044.50	525,858.08	0.16
		Base	12.118970	3,578,186.42	13.900000	4,104,044.50	525,858.08	0.16
34959E109	FORTINET INC COMMON STOCK USD.001							
	48,928.000	Local	19.484259	953,325.83	53.160000	2,601,012.48	1,647,686.65	0.10
		Base	19.484259	953,325.83	53.160000	2,601,012.48	1,647,686.65	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	26,592.000	Local	29.865693	794,188.51	67.550000	1,796,289.60	1,002,101.09	0.07
		Base	29.865693	794,188.51	67.550000	1,796,289.60	1,002,101.09	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	9,668.000	Local	57.849485	559,288.82	65.340000	631,707.12	72,418.30	0.02
		Base	57.849485	559,288.82	65.340000	631,707.12	72,418.30	0.02
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	22,912.000	Local	40.334938	924,154.11	32.450000	743,494.40	-180,659.71	0.03
		Base	40.334938	924,154.11	32.450000	743,494.40	-180,659.71	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,521.000	Local	40.057609	421,446.10	30.520000	321,100.92	-100,345.18	0.01
		Base	40.057609	421,446.10	30.520000	321,100.92	-100,345.18	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	21,237.000	Local	25.649537	544,719.22	26.810000	569,363.97	24,644.75	0.02
		Base	25.649537	544,719.22	26.810000	569,363.97	24,644.75	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	106,906.000	Local	24.224977	2,589,795.44	39.800000	4,254,858.80	1,665,063.36	0.16
		Base	24.224977	2,589,795.44	39.800000	4,254,858.80	1,665,063.36	0.16
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,725.000	Local	68.057115	1,070,198.13	199.110000	3,131,004.75	2,060,806.62	0.12
		Base	68.057115	1,070,198.13	199.110000	3,131,004.75	2,060,806.62	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,913.000	Local	122.382554	723,648.04	350.370000	2,071,737.81	1,348,089.77	0.08
		Base	122.382554	723,648.04	350.370000	2,071,737.81	1,348,089.77	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,772.000	Local	298.781291	1,425,784.32	105.520000	503,541.44	-922,242.88	0.02
		Base	298.781291	1,425,784.32	105.520000	503,541.44	-922,242.88	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	16,812.000	Local	78.289169	1,316,197.51	252.390000	4,243,180.68	2,926,983.17	0.16
		Base	78.289169	1,316,197.51	252.390000	4,243,180.68	2,926,983.17	0.16
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	81,978.000	Local	223.593271	18,329,729.19	85.970000	7,047,648.66	-11,282,080.53	0.27
		Base	223.593271	18,329,729.19	85.970000	7,047,648.66	-11,282,080.53	0.27
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	44,535.000	Local	33.989478	1,513,721.42	85.300000	3,798,835.50	2,285,114.08	0.15
		Base	33.989478	1,513,721.42	85.300000	3,798,835.50	2,285,114.08	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	109,003.000	Local	38.120597	4,155,259.48	40.560000	4,421,161.68	265,902.20	0.17
		Base	38.120597	4,155,259.48	40.560000	4,421,161.68	265,902.20	0.17
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,573.000	Local	50.875814	537,909.98	183.330000	1,938,348.09	1,400,438.11	0.07
		Base	50.875814	537,909.98	183.330000	1,938,348.09	1,400,438.11	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	93,701.000	Local	28.519426	2,672,298.77	87.830000	8,229,758.83	5,557,460.06	0.32
		Base	28.519426	2,672,298.77	87.830000	8,229,758.83	5,557,460.06	0.32
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	20,721.000	Local	110.318618	2,285,912.08	103.780000	2,150,425.38	-135,486.70	0.08
		Base	110.318618	2,285,912.08	103.780000	2,150,425.38	-135,486.70	0.08
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	6,775.000	Local	28.896793	195,775.77	119.960000	812,729.00	616,953.23	0.03
		Base	28.896793	195,775.77	119.960000	812,729.00	616,953.23	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,520.000	Local	144.706398	3,692,907.28	386.150000	9,854,548.00	6,161,640.72	0.38
		Base	144.706398	3,692,907.28	386.150000	9,854,548.00	6,161,640.72	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,385.000	Local	160.994742	544,967.20	603.060000	2,041,358.10	1,496,390.90	0.08
		Base	160.994742	544,967.20	603.060000	2,041,358.10	1,496,390.90	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	16,093.000	Local	83.501644	1,343,791.96	240.220000	3,865,860.46	2,522,068.50	0.15
		Base	83.501644	1,343,791.96	240.220000	3,865,860.46	2,522,068.50	0.15
40434L105	HP INC COMMON STOCK USD.01							
	68,034.000	Local	16.598219	1,129,243.24	30.040000	2,043,741.36	914,498.12	0.08
		Base	16.598219	1,129,243.24	30.040000	2,043,741.36	914,498.12	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	67,803.000	Local	30.987102	2,101,018.45	37.890000	2,569,055.67	468,037.22	0.10
		Base	30.987102	2,101,018.45	37.890000	2,569,055.67	468,037.22	0.10
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	24,158.000	Local	45.774319	1,105,816.00	76.370000	1,844,946.46	739,130.46	0.07
		Base	45.774319	1,105,816.00	76.370000	1,844,946.46	739,130.46	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,704.000	Local	47.181857	457,852.74	62.820000	609,605.28	151,752.54	0.02
		Base	47.181857	457,852.74	62.820000	609,605.28	151,752.54	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,339.000	Local	34.114989	1,376,164.54	26.260000	1,059,302.14	-316,862.40	0.04
		Base	34.114989	1,376,164.54	26.260000	1,059,302.14	-316,862.40	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,447.000	Local	130.129587	708,815.86	189.350000	1,031,389.45	322,573.59	0.04
		Base	130.129587	708,815.86	189.350000	1,031,389.45	322,573.59	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,980.000	Local	73.703730	809,266.96	235.170000	2,582,166.60	1,772,899.64	0.10
		Base	73.703730	809,266.96	235.170000	2,582,166.60	1,772,899.64	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,832.000	Local	56.290758	1,172,649.07	143.910000	2,997,933.12	1,825,284.05	0.12
		Base	56.290758	1,172,649.07	143.910000	2,997,933.12	1,825,284.05	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	97,138.000	Local	11.166771	1,084,717.84	16.780000	1,629,975.64	545,257.80	0.06
		Base	11.166771	1,084,717.84	16.780000	1,629,975.64	545,257.80	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,506.000	Local	75.097441	1,539,948.13	142.620000	2,924,565.72	1,384,617.59	0.11
		Base	75.097441	1,539,948.13	142.620000	2,924,565.72	1,384,617.59	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
	18,664.000	Local	40.926603	763,854.12	76.160000	1,421,450.24	657,596.12	0.05
		Base	40.926603	763,854.12	76.160000	1,421,450.24	657,596.12	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	76,835.000	Local	68.487906	5,262,268.23	323.990000	24,893,771.65	19,631,503.42	0.96
		Base	68.487906	5,262,268.23	323.990000	24,893,771.65	19,631,503.42	0.96
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	50,365.000	Local	60.175121	3,030,719.95	219.550000	11,057,635.75	8,026,915.80	0.43
		Base	60.175121	3,030,719.95	219.550000	11,057,635.75	8,026,915.80	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,636.000	Local	18.109732	391,822.17	47.000000	1,016,892.00	625,069.83	0.04
		Base	18.109732	391,822.17	47.000000	1,016,892.00	625,069.83	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,445.000	Local	18.375524	982,079.88	18.940000	1,012,248.30	30,168.42	0.04
		Base	18.375524	982,079.88	18.940000	1,012,248.30	30,168.42	0.04
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,639.000	Local	33.432186	924,032.18	37.670000	1,041,161.13	117,128.95	0.04
		Base	33.432186	924,032.18	37.670000	1,041,161.13	117,128.95	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
	9,461.000	Local	95.548979	903,988.89	549.900000	5,202,603.90	4,298,615.01	0.20
		Base	95.548979	903,988.89	549.900000	5,202,603.90	4,298,615.01	0.20
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,209.000	Local	90.815056	563,870.68	183.890000	1,141,773.01	577,902.33	0.04
		Base	90.815056	563,870.68	183.890000	1,141,773.01	577,902.33	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	107,818.000	11.724461	1,264,107.94	15.480000	1,669,022.64	404,914.70	0.06
		Base		11.724461	1,264,107.94	15.480000	1,669,022.64	404,914.70	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,987.000	224.393073	670,262.11	231.960000	692,864.52	22,602.41	0.03
		Base		224.393073	670,262.11	231.960000	692,864.52	22,602.41	0.03
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	5,643.000	162.292922	915,818.96	237.490000	1,340,156.07	424,337.11	0.05
		Base		162.292922	915,818.96	237.490000	1,340,156.07	424,337.11	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	6,224.000	151.977717	945,909.31	425.870000	2,650,614.88	1,704,705.57	0.10
		Base		151.977717	945,909.31	425.870000	2,650,614.88	1,704,705.57	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	21,064.000	62.509290	1,316,695.69	227.470000	4,791,428.08	3,474,732.39	0.18
		Base		62.509290	1,316,695.69	227.470000	4,791,428.08	3,474,732.39	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,745.000	210.230358	2,469,155.56	218.080000	2,561,349.60	92,194.04	0.10
		Base		210.230358	2,469,155.56	218.080000	2,561,349.60	92,194.04	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	13,802.000	122.469886	1,690,329.37	79.670000	1,099,605.34	-590,724.03	0.04
		Base		122.469886	1,690,329.37	79.670000	1,099,605.34	-590,724.03	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	30,142.000	23.054433	694,906.72	53.970000	1,626,763.74	931,857.02	0.06
		Base		23.054433	694,906.72	53.970000	1,626,763.74	931,857.02	0.06
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	306,963.000	31.339377	9,620,029.33	30.070000	9,230,377.41	-389,651.92	0.36
		Base		31.339377	9,620,029.33	30.070000	9,230,377.41	-389,651.92	0.36
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	41,750.000	39.892412	1,665,508.22	108.310000	4,521,942.50	2,856,434.28	0.17
		Base		39.892412	1,665,508.22	108.310000	4,521,942.50	2,856,434.28	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,521.000	Local	115.864763	7,823,304.67	148.900000	10,053,876.90	2,230,572.23	0.39
		Base	115.864763	7,823,304.67	148.900000	10,053,876.90	2,230,572.23	0.39
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	19,060.000	Local	108.174448	2,061,804.97	105.820000	2,016,929.20	-44,875.77	0.08
		Base	108.174448	2,061,804.97	105.820000	2,016,929.20	-44,875.77	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,064.000	Local	33.889240	917,178.39	37.120000	1,004,615.68	87,437.29	0.04
		Base	33.889240	917,178.39	37.120000	1,004,615.68	87,437.29	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,233.000	Local	19.065852	557,352.04	34.360000	1,004,445.88	447,093.84	0.04
		Base	19.065852	557,352.04	34.360000	1,004,445.88	447,093.84	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	21,088.000	Local	126.395251	2,665,423.06	407.590000	8,595,257.92	5,929,834.86	0.33
		Base	126.395251	2,665,423.06	407.590000	8,595,257.92	5,929,834.86	0.33
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	26,698.000	Local	74.081855	1,977,837.36	270.390000	7,218,872.22	5,241,034.86	0.28
		Base	74.081855	1,977,837.36	270.390000	7,218,872.22	5,241,034.86	0.28
46187W107	INVITATION HOMES INC REIT USD.01							
	43,349.000	Local	35.770039	1,550,595.41	32.630000	1,414,477.87	-136,117.54	0.05
		Base	35.770039	1,550,595.41	32.630000	1,414,477.87	-136,117.54	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,943.000	Local	115.829547	1,615,011.37	218.020000	3,039,852.86	1,424,841.49	0.12
		Base	115.829547	1,615,011.37	218.020000	3,039,852.86	1,424,841.49	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,732.000	Local	32.225571	700,326.11	54.330000	1,180,699.56	480,373.45	0.05
		Base	32.225571	700,326.11	54.330000	1,180,699.56	480,373.45	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	219,238.000	Local	51.216072	11,228,509.26	138.180000	30,294,306.84	19,065,797.58	1.17
		Base	51.216072	11,228,509.26	138.180000	30,294,306.84	19,065,797.58	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
	9,540.000	Local	81.400196	776,557.87	126.540000	1,207,191.60	430,633.73	0.05
		Base	81.400196	776,557.87	126.540000	1,207,191.60	430,633.73	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	196,557.000	Local	74.889158	14,719,988.19	178.000000	34,987,146.00	20,267,157.81	1.35
		Base	74.889158	14,719,988.19	178.000000	34,987,146.00	20,267,157.81	1.35
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,118.000	Local	21.241790	512,309.50	33.240000	801,682.32	289,372.82	0.03
		Base	21.241790	512,309.50	33.240000	801,682.32	289,372.82	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	10,601.000	Local	71.960368	762,851.86	393.150000	4,167,783.15	3,404,931.29	0.16
		Base	71.960368	762,851.86	393.150000	4,167,783.15	3,404,931.29	0.16
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,070.000	Local	48.692809	928,571.87	72.950000	1,391,156.50	462,584.63	0.05
		Base	48.692809	928,571.87	72.950000	1,391,156.50	462,584.63	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
	63,519.000	Local	35.425761	2,250,208.91	38.670000	2,456,279.73	206,070.82	0.09
		Base	35.425761	2,250,208.91	38.670000	2,456,279.73	206,070.82	0.09
493267108	KEYCORP COMMON STOCK USD1.0							
	69,725.000	Local	14.044016	979,219.05	18.810000	1,311,527.25	332,308.20	0.05
		Base	14.044016	979,219.05	18.810000	1,311,527.25	332,308.20	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	13,453.000	Local	67.870676	913,064.21	180.890000	2,433,513.17	1,520,448.96	0.09
		Base	67.870676	913,064.21	180.890000	2,433,513.17	1,520,448.96	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,241.000	Local	71.498981	1,804,705.77	135.630000	3,423,436.83	1,618,731.06	0.13
		Base	71.498981	1,804,705.77	135.630000	3,423,436.83	1,618,731.06	0.13
49446R109	KIMCO REALTY CORP REIT USD.01							
	46,238.000	Local	22.556958	1,042,988.64	22.920000	1,059,774.96	16,786.32	0.04
		Base	22.556958	1,042,988.64	22.920000	1,059,774.96	16,786.32	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	148,222.000	Local	32.189520	4,771,195.09	19.120000	2,834,004.64	-1,937,190.45	0.11
		Base	32.189520	4,771,195.09	19.120000	2,834,004.64	-1,937,190.45	0.11
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	59,549.000	Local	33.338186	1,985,255.62	39.350000	2,343,253.15	357,997.53	0.09
		Base	33.338186	1,985,255.62	39.350000	2,343,253.15	357,997.53	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
	48,681.000	Local	16.883475	821,904.46	49.190000	2,394,618.39	1,572,713.93	0.09
		Base	16.883475	821,904.46	49.190000	2,394,618.39	1,572,713.93	0.09
501889208	LKQ CORP COMMON STOCK USD.01							
	19,488.000	Local	32.486419	633,095.33	54.330000	1,058,783.04	425,687.71	0.04
		Base	32.486419	633,095.33	54.330000	1,058,783.04	425,687.71	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,341.000	Local	78.806278	1,130,160.83	227.080000	3,256,554.28	2,126,393.45	0.13
		Base	78.806278	1,130,160.83	227.080000	3,256,554.28	2,126,393.45	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,758.000	Local	89.926210	607,721.33	240.700000	1,626,650.60	1,018,929.27	0.06
		Base	89.926210	607,721.33	240.700000	1,626,650.60	1,018,929.27	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,240.000	Local	80.877538	828,185.99	472.380000	4,837,171.20	4,008,985.21	0.19
		Base	80.877538	828,185.99	472.380000	4,837,171.20	4,008,985.21	0.19
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,745.000	Local	75.291340	809,005.45	86.900000	933,740.50	124,735.05	0.04
		Base	75.291340	809,005.45	86.900000	933,740.50	124,735.05	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,565.000	Local	53.523500	1,314,804.78	46.840000	1,150,624.60	-164,180.18	0.04
		Base	53.523500	1,314,804.78	46.840000	1,150,624.60	-164,180.18	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,330.000	Local	71.450477	1,238,236.77	235.790000	4,086,240.70	2,848,003.93	0.16
		Base	71.450477	1,238,236.77	235.790000	4,086,240.70	2,848,003.93	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,208.000	Local	86.305985	881,011.49	109.330000	1,116,040.64	235,029.15	0.04
		Base	86.305985	881,011.49	109.330000	1,116,040.64	235,029.15	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,063.000	Local	55.106458	1,050,494.40	87.830000	1,674,303.29	623,808.89	0.06
		Base	55.106458	1,050,494.40	87.830000	1,674,303.29	623,808.89	0.06
532457108	ELI LILLY + CO COMMON STOCK							
	58,959.000	Local	79.423535	4,682,732.21	371.080000	21,878,505.72	17,195,773.51	0.84
		Base	79.423535	4,682,732.21	371.080000	21,878,505.72	17,195,773.51	0.84
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	11,581.000	Local	40.579314	469,949.04	38.940000	450,964.14	-18,984.90	0.02
		Base	40.579314	469,949.04	38.940000	450,964.14	-18,984.90	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,622.000	Local	73.749074	783,362.66	72.760000	772,856.72	-10,505.94	0.03
		Base	73.749074	783,362.66	72.760000	772,856.72	-10,505.94	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,642.000	Local	114.846367	2,026,119.60	485.190000	8,559,721.98	6,533,602.38	0.33
		Base	114.846367	2,026,119.60	485.190000	8,559,721.98	6,533,602.38	0.33
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,951.000	Local	32.871431	491,460.77	58.150000	869,400.65	377,939.88	0.03
		Base	32.871431	491,460.77	58.150000	869,400.65	377,939.88	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	47,781.000	Local	38.135666	1,822,160.25	212.550000	10,155,851.55	8,333,691.30	0.39
		Base	38.135666	1,822,160.25	212.550000	10,155,851.55	8,333,691.30	0.39
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	71,210.000	Local	36.196721	2,577,568.47	5.470000	389,518.70	-2,188,049.77	0.01
		Base	36.196721	2,577,568.47	5.470000	389,518.70	-2,188,049.77	0.01
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	13,129.000	Local	115.466755	1,515,963.03	170.020000	2,232,192.58	716,229.55	0.09
		Base	115.466755	1,515,963.03	170.020000	2,232,192.58	716,229.55	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	24,392.000	Local	32.298813	787,832.65	36.860000	899,089.12	111,256.47	0.03
		Base	32.298813	787,832.65	36.860000	899,089.12	111,256.47	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
	6,018.000	Local	185.260194	1,114,895.85	507.830000	3,056,120.94	1,941,225.09	0.12
		Base	185.260194	1,114,895.85	507.830000	3,056,120.94	1,941,225.09	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	50,656.000	Local	17.371218	879,956.43	30.630000	1,551,593.28	671,636.85	0.06
		Base	17.371218	879,956.43	30.630000	1,551,593.28	671,636.85	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	57,786.000	Local	34.635628	2,001,454.38	121.810000	7,038,912.66	5,037,458.28	0.27
		Base	34.635628	2,001,454.38	121.810000	7,038,912.66	5,037,458.28	0.27
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,814.000	Local	327.970295	922,908.41	267.920000	753,926.88	-168,981.53	0.03
		Base	327.970295	922,908.41	267.920000	753,926.88	-168,981.53	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	37,306.000	Local	49.878721	1,860,775.56	173.180000	6,460,653.08	4,599,877.52	0.25
		Base	49.878721	1,860,775.56	173.180000	6,460,653.08	4,599,877.52	0.25
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,624.000	Local	52.901650	1,091,043.62	165.350000	3,410,178.40	2,319,134.78	0.13
		Base	52.901650	1,091,043.62	165.350000	3,410,178.40	2,319,134.78	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,663.000	Local	155.751999	726,271.57	366.480000	1,708,896.24	982,624.67	0.07
		Base	155.751999	726,271.57	366.480000	1,708,896.24	982,624.67	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
	16,860.000	Local	22.758474	383,707.87	50.780000	856,150.80	472,442.93	0.03
		Base	22.758474	383,707.87	50.780000	856,150.80	472,442.93	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	63,787.000	Local	67.099577	4,280,080.71	356.400000	22,733,686.80	18,453,606.09	0.87
		Base	67.099577	4,280,080.71	356.400000	22,733,686.80	18,453,606.09	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	21,156.000	Local	146.471116	3,098,742.94	50.560000	1,069,647.36	-2,029,095.58	0.04
		Base	146.471116	3,098,742.94	50.560000	1,069,647.36	-2,029,095.58	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,725.000	Local	31.132332	582,952.91	85.180000	1,594,995.50	1,012,042.59	0.06
		Base	31.132332	582,952.91	85.180000	1,594,995.50	1,012,042.59	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	55,002.000	Local	70.532910	3,879,451.14	272.790000	15,003,995.58	11,124,544.44	0.58
		Base	70.532910	3,879,451.14	272.790000	15,003,995.58	11,124,544.44	0.58
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	10,745.000	Local	78.160044	839,829.67	381.680000	4,101,151.60	3,261,321.93	0.16
		Base	78.160044	839,829.67	381.680000	4,101,151.60	3,261,321.93	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	189,387.000	Local	50.086609	9,485,752.54	110.120000	20,855,296.44	11,369,543.90	0.80
		Base	50.086609	9,485,752.54	110.120000	20,855,296.44	11,369,543.90	0.80
59156R108	METLIFE INC COMMON STOCK USD.01							
	50,089.000	Local	37.517950	1,879,236.61	76.700000	3,841,826.30	1,962,589.69	0.15
		Base	37.517950	1,879,236.61	76.700000	3,841,826.30	1,962,589.69	0.15
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,683.000	Local	472.080226	794,511.02	1,469.560000	2,473,269.48	1,678,758.46	0.10
		Base	472.080226	794,511.02	1,469.560000	2,473,269.48	1,678,758.46	0.10
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	557,550.000	Local	59.641145	33,252,920.27	255.140000	142,253,307.00	109,000,386.73	5.47
		Base	59.641145	33,252,920.27	255.140000	142,253,307.00	109,000,386.73	5.47
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	41,304.000	Local	29.810342	1,231,286.36	79.190000	3,270,863.76	2,039,577.40	0.13
		Base	29.810342	1,231,286.36	79.190000	3,270,863.76	2,039,577.40	0.13
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	82,471.000	Local	25.643771	2,114,867.42	57.650000	4,754,453.15	2,639,585.73	0.18
		Base	25.643771	2,114,867.42	57.650000	4,754,453.15	2,639,585.73	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	8,630.000	98.578575	850,733.10	164.880000	1,422,914.40	572,181.30	0.05
		Base		98.578575	850,733.10	164.880000	1,422,914.40	572,181.30	0.05
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	25,152.000	302.381229	7,605,492.66	175.910000	4,424,488.32	-3,181,004.34	0.17
		Base		302.381229	7,605,492.66	175.910000	4,424,488.32	-3,181,004.34	0.17
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,942.000	87.409082	344,566.60	101.330000	399,442.86	54,876.26	0.02
		Base		87.409082	344,566.60	101.330000	399,442.86	54,876.26	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	4,344.000	311.966061	1,355,180.57	336.770000	1,462,928.88	107,748.31	0.06
		Base		311.966061	1,355,180.57	336.770000	1,462,928.88	107,748.31	0.06
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	14,069.000	51.790878	728,645.86	55.110000	775,342.59	46,696.73	0.03
		Base		51.790878	728,645.86	55.110000	775,342.59	46,696.73	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	102,463.000	22.036240	2,257,899.24	67.610000	6,927,523.43	4,669,624.19	0.27
		Base		22.036240	2,257,899.24	67.610000	6,927,523.43	4,669,624.19	0.27
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,323.000	368.475925	1,224,445.50	381.960000	1,269,253.08	44,807.58	0.05
		Base		368.475925	1,224,445.50	381.960000	1,269,253.08	44,807.58	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	28,755.000	36.379269	1,046,085.88	102.860000	2,957,739.30	1,911,653.42	0.11
		Base		36.379269	1,046,085.88	102.860000	2,957,739.30	1,911,653.42	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	11,798.000	68.083619	803,250.54	298.270000	3,518,989.46	2,715,738.92	0.14
		Base		68.083619	803,250.54	298.270000	3,518,989.46	2,715,738.92	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	100,113.000	39.972026	4,001,719.41	93.070000	9,317,516.91	5,315,797.50	0.36
		Base		39.972026	4,001,719.41	93.070000	9,317,516.91	5,315,797.50	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	25,812.000	46.386667	1,197,332.66	51.300000	1,324,155.60	126,822.94	0.05
		Base		46.386667	1,197,332.66	51.300000	1,324,155.60	126,822.94	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,476.000	90.670144	1,131,200.72	272.200000	3,395,967.20	2,264,766.48	0.13
		Base		90.670144	1,131,200.72	272.200000	3,395,967.20	2,264,766.48	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	17,580.000	25.853254	454,500.21	42.450000	746,271.00	291,770.79	0.03
		Base		25.853254	454,500.21	42.450000	746,271.00	291,770.79	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	231.000	3,692.546450	852,978.23	4,639.010000	1,071,611.31	218,633.08	0.04
		Base		3,692.546450	852,978.23	4,639.010000	1,071,611.31	218,633.08	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	25,340.000	15.806156	400,527.99	68.460000	1,734,776.40	1,334,248.41	0.07
		Base		15.806156	400,527.99	68.460000	1,734,776.40	1,334,248.41	0.07
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	16,427.000	38.572865	633,636.46	67.610000	1,110,629.47	476,993.01	0.04
		Base		38.572865	633,636.46	67.610000	1,110,629.47	476,993.01	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	33,246.000	86.194875	2,865,634.82	305.530000	10,157,650.38	7,292,015.56	0.39
		Base		86.194875	2,865,634.82	305.530000	10,157,650.38	7,292,015.56	0.39
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	28,138.000	31.675198	891,276.71	12.970000	364,949.86	-526,326.85	0.01
		Base		31.675198	891,276.71	12.970000	364,949.86	-526,326.85	0.01
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	59,335.000	39.160428	2,323,584.02	47.470000	2,816,632.45	493,048.43	0.11
		Base		39.160428	2,323,584.02	47.470000	2,816,632.45	493,048.43	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	28,827.000	12.868559	370,961.94	19.150000	552,037.05	181,075.11	0.02
		Base		12.868559	370,961.94	19.150000	552,037.05	181,075.11	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,930.000	Local	13.964450	124,702.54	19.450000	173,688.50	48,985.96	0.01
		Base	13.964450	124,702.54	19.450000	173,688.50	48,985.96	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	146,886.000	Local	23.267475	3,417,666.39	84.700000	12,441,244.20	9,023,577.81	0.48
		Base	23.267475	3,417,666.39	84.700000	12,441,244.20	9,023,577.81	0.48
654106103	NIKE INC CL B COMMON STOCK							
	94,470.000	Local	29.448908	2,782,038.30	109.690000	10,362,414.30	7,580,376.00	0.40
		Base	29.448908	2,782,038.30	109.690000	10,362,414.30	7,580,376.00	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01							
	30,349.000	Local	14.458815	438,810.59	27.940000	847,951.06	409,140.47	0.03
		Base	14.458815	438,810.59	27.940000	847,951.06	409,140.47	0.03
655663102	NORDSON CORP COMMON STOCK							
	4,042.000	Local	232.640646	940,333.49	236.490000	955,892.58	15,559.09	0.04
		Base	232.640646	940,333.49	236.490000	955,892.58	15,559.09	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,559.000	Local	62.676966	1,100,544.85	256.500000	4,503,883.50	3,403,338.65	0.17
		Base	62.676966	1,100,544.85	256.500000	4,503,883.50	3,403,338.65	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	15,579.000	Local	65.094904	1,014,113.51	93.110000	1,450,560.69	436,447.18	0.06
		Base	65.094904	1,014,113.51	93.110000	1,450,560.69	436,447.18	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,872.000	Local	91.818683	998,252.72	533.290000	5,797,928.88	4,799,676.16	0.22
		Base	91.818683	998,252.72	533.290000	5,797,928.88	4,799,676.16	0.22
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
	44,264.000	Local	27.055118	1,197,567.76	22.960000	1,016,301.44	-181,266.32	0.04
		Base	27.055118	1,197,567.76	22.960000	1,016,301.44	-181,266.32	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	19,571.000	Local	40.489908	792,427.99	149.950000	2,934,671.45	2,142,243.46	0.11
		Base	40.489908	792,427.99	149.950000	2,934,671.45	2,142,243.46	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	187,199.000	Local	28.360842	5,309,121.22	169.230000	31,679,686.77	26,370,565.55	1.22
		Base	28.360842	5,309,121.22	169.230000	31,679,686.77	26,370,565.55	1.22
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,766.000	Local	107.186798	510,852.28	864.540000	4,120,397.64	3,609,545.36	0.16
		Base	107.186798	510,852.28	864.540000	4,120,397.64	3,609,545.36	0.16
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	55,710.000	Local	43.677545	2,433,276.02	69.490000	3,871,287.90	1,438,011.88	0.15
		Base	43.677545	2,433,276.02	69.490000	3,871,287.90	1,438,011.88	0.15
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	47.500000	435,860.00	390,438.80	0.02
		Base	4.950000	45,421.20	47.500000	435,860.00	390,438.80	0.02
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,852.000	Local	132.907172	910,679.94	302.610000	2,073,483.72	1,162,803.78	0.08
		Base	132.907172	910,679.94	302.610000	2,073,483.72	1,162,803.78	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,314.000	Local	46.230142	707,968.40	79.760000	1,221,444.64	513,476.24	0.05
		Base	46.230142	707,968.40	79.760000	1,221,444.64	513,476.24	0.05
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
	32,389.000	Local	51.194577	1,658,141.17	75.200000	2,435,652.80	777,511.63	0.09
		Base	51.194577	1,658,141.17	75.200000	2,435,652.80	777,511.63	0.09
682680103	ONEOK INC COMMON STOCK USD.01							
	33,407.000	Local	40.562588	1,355,074.38	66.920000	2,235,596.44	880,522.06	0.09
		Base	40.562588	1,355,074.38	66.920000	2,235,596.44	880,522.06	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01							
	113,561.000	Local	26.342467	2,991,476.85	83.030000	9,428,969.83	6,437,492.98	0.36
		Base	26.342467	2,991,476.85	83.030000	9,428,969.83	6,437,492.98	0.36
68622V106	ORGANON + CO COMMON STOCK USD.01							
	19,014.000	Local	22.896470	435,353.48	26.020000	494,744.28	59,390.80	0.02
		Base	22.896470	435,353.48	26.020000	494,744.28	59,390.80	0.02

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	31,416.000	38.964149	1,224,097.69	78.090000	2,453,275.44	1,229,177.75	0.09
		Base		38.964149	1,224,097.69	78.090000	2,453,275.44	1,229,177.75	0.09
69331C108	P G + E CORP COMMON STOCK								
		Local	120,294.000	14.937500	1,796,891.62	15.700000	1,888,615.80	91,724.18	0.07
		Base		14.937500	1,796,891.62	15.700000	1,888,615.80	91,724.18	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	30,661.000	88.787147	2,722,302.71	168.260000	5,159,019.86	2,436,717.15	0.20
		Base		88.787147	2,722,302.71	168.260000	5,159,019.86	2,436,717.15	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	17,568.000	47.453728	833,667.09	135.220000	2,375,544.96	1,541,877.87	0.09
		Base		47.453728	833,667.09	135.220000	2,375,544.96	1,541,877.87	0.09
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	55,037.000	26.840699	1,477,231.53	29.520000	1,624,692.24	147,460.71	0.06
		Base		26.840699	1,477,231.53	29.520000	1,624,692.24	147,460.71	0.06
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,904.000	129.552384	1,023,982.04	127.210000	1,005,467.84	-18,514.20	0.04
		Base		129.552384	1,023,982.04	127.210000	1,005,467.84	-18,514.20	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	25,995.000	37.476972	974,213.88	105.910000	2,753,130.45	1,778,916.57	0.11
		Base		37.476972	974,213.88	105.910000	2,753,130.45	1,778,916.57	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	7,008.000	111.807734	783,548.60	135.890000	952,317.12	168,768.52	0.04
		Base		111.807734	783,548.60	135.890000	952,317.12	168,768.52	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	9,597.000	79.460384	762,581.31	298.940000	2,868,927.18	2,106,345.87	0.11
		Base		79.460384	762,581.31	298.940000	2,868,927.18	2,106,345.87	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	23,947.000	42.564809	1,019,299.49	124.030000	2,970,146.41	1,950,846.92	0.11
		Base		42.564809	1,019,299.49	124.030000	2,970,146.41	1,950,846.92	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,634.000	315.492334	1,146,499.14	339.100000	1,232,289.40	85,790.26	0.05
		Base		315.492334	1,146,499.14	339.100000	1,232,289.40	85,790.26	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	86,458.000	38.217890	3,304,242.31	78.410000	6,779,171.78	3,474,929.47	0.26
		Base		38.217890	3,304,242.31	78.410000	6,779,171.78	3,474,929.47	0.26
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	103,175.000	67.228620	6,936,312.92	185.510000	19,139,994.25	12,203,681.33	0.74
		Base		67.228620	6,936,312.92	185.510000	19,139,994.25	12,203,681.33	0.74
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,436.000	60.846263	574,145.34	139.730000	1,318,492.28	744,346.94	0.05
		Base		60.846263	574,145.34	139.730000	1,318,492.28	744,346.94	0.05
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	419,578.000	29.108111	12,213,122.88	50.130000	21,033,445.14	8,820,322.26	0.81
		Base		29.108111	12,213,122.88	50.130000	21,033,445.14	8,820,322.26	0.81
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	115,890.000	47.714220	5,529,601.01	99.670000	11,550,756.30	6,021,155.29	0.44
		Base		47.714220	5,529,601.01	99.670000	11,550,756.30	6,021,155.29	0.44
718546104	PHILLIPS 66 COMMON STOCK								
		Local	35,963.000	44.996321	1,618,202.68	108.440000	3,899,827.72	2,281,625.04	0.15
		Base		44.996321	1,618,202.68	108.440000	3,899,827.72	2,281,625.04	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,451.000	49.193071	415,730.64	78.320000	661,882.32	246,151.68	0.03
		Base		49.193071	415,730.64	78.320000	661,882.32	246,151.68	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,843.000	124.988129	2,230,163.19	235.990000	4,210,769.57	1,980,606.38	0.16
		Base		124.988129	2,230,163.19	235.990000	4,210,769.57	1,980,606.38	0.16
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,960.000	346.175338	1,024,679.00	329.410000	975,053.60	-49,625.40	0.04
		Base		346.175338	1,024,679.00	329.410000	975,053.60	-49,625.40	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	16,873.000	Local	54.155179	913,760.33	124.910000	2,107,606.43	1,193,846.10	0.08
		Base	54.155179	913,760.33	124.910000	2,107,606.43	1,193,846.10	0.08
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,329.000	Local	35.301306	611,736.34	89.680000	1,554,064.72	942,328.38	0.06
		Base	35.301306	611,736.34	89.680000	1,554,064.72	942,328.38	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	178,642.000	Local	65.677745	11,732,803.74	149.160000	26,646,240.72	14,913,436.98	1.03
		Base	65.677745	11,732,803.74	149.160000	26,646,240.72	14,913,436.98	1.03
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	43,728.000	Local	29.774511	1,301,979.81	132.150000	5,778,655.20	4,476,675.39	0.22
		Base	29.774511	1,301,979.81	132.150000	5,778,655.20	4,476,675.39	0.22
74340W103	PROLOGIS INC REIT USD.01							
	69,022.000	Local	61.690155	4,257,977.85	117.790000	8,130,101.38	3,872,123.53	0.31
		Base	61.690155	4,257,977.85	117.790000	8,130,101.38	3,872,123.53	0.31
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	27,811.000	Local	53.930116	1,499,850.45	108.030000	3,004,422.33	1,504,571.88	0.12
		Base	53.930116	1,499,850.45	108.030000	3,004,422.33	1,504,571.88	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	37,295.000	Local	33.928475	1,265,362.47	60.550000	2,258,212.25	992,849.78	0.09
		Base	33.928475	1,265,362.47	60.550000	2,258,212.25	992,849.78	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	11,811.000	Local	134.933038	1,593,694.11	297.960000	3,519,205.56	1,925,511.45	0.14
		Base	134.933038	1,593,694.11	297.960000	3,519,205.56	1,925,511.45	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,307.000	Local	21.771199	376,794.14	44.780000	775,007.46	398,213.32	0.03
		Base	21.771199	376,794.14	44.780000	775,007.46	398,213.32	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,716.000	Local	83.591208	644,989.76	99.250000	765,813.00	120,823.24	0.03
		Base	83.591208	644,989.76	99.250000	765,813.00	120,823.24	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	83,955.000	Local	55.757259	4,681,100.68	126.490000	10,619,467.95	5,938,367.27	0.41
		Base	55.757259	4,681,100.68	126.490000	10,619,467.95	5,938,367.27	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,692.000	Local	33.978919	363,302.60	149.880000	1,602,516.96	1,239,214.36	0.06
		Base	33.978919	363,302.60	149.880000	1,602,516.96	1,239,214.36	0.06
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,717.000	Local	56.035524	488,461.66	151.830000	1,323,502.11	835,040.45	0.05
		Base	56.035524	488,461.66	151.830000	1,323,502.11	835,040.45	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,207.000	Local	96.275709	308,756.20	113.120000	362,775.84	54,019.64	0.01
		Base	96.275709	308,756.20	113.120000	362,775.84	54,019.64	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	14,522.000	Local	56.820427	825,146.24	116.900000	1,697,621.80	872,475.56	0.07
		Base	56.820427	825,146.24	116.900000	1,697,621.80	872,475.56	0.07
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	110,384.000	Local	36.957443	4,079,510.38	98.720000	10,897,108.48	6,817,598.10	0.42
		Base	36.957443	4,079,510.38	98.720000	10,897,108.48	6,817,598.10	0.42
756109104	REALTY INCOME CORP REIT USD1.0							
	46,170.000	Local	61.460611	2,837,636.42	63.070000	2,911,941.90	74,305.48	0.11
		Base	61.460611	2,837,636.42	63.070000	2,911,941.90	74,305.48	0.11
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,513.000	Local	66.364108	764,049.97	66.430000	764,808.59	758.62	0.03
		Base	66.364108	764,049.97	66.430000	764,808.59	758.62	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,013.000	Local	375.592236	3,009,620.59	751.700000	6,023,372.10	3,013,751.51	0.23
		Base	375.592236	3,009,620.59	751.700000	6,023,372.10	3,013,751.51	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	69,855.000	Local	13.321386	930,565.44	23.210000	1,621,334.55	690,769.11	0.06
		Base	13.321386	930,565.44	23.210000	1,621,334.55	690,769.11	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	15,352.000	33.777500	518,552.18	139.290000	2,138,380.08	1,619,827.90	0.08
		Base		33.777500	518,552.18	139.290000	2,138,380.08	1,619,827.90	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	10,947.000	95.754631	1,048,225.95	230.200000	2,519,999.40	1,471,773.45	0.10
		Base		95.754631	1,048,225.95	230.200000	2,519,999.40	1,471,773.45	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	8,191.000	35.139383	287,826.69	78.780000	645,286.98	357,460.29	0.02
		Base		35.139383	287,826.69	78.780000	645,286.98	357,460.29	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	8,630.000	66.778983	576,302.62	264.220000	2,280,218.60	1,703,915.98	0.09
		Base		66.778983	576,302.62	264.220000	2,280,218.60	1,703,915.98	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,302.000	27.879617	482,373.13	40.440000	699,692.88	217,319.75	0.03
		Base		27.879617	482,373.13	40.440000	699,692.88	217,319.75	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,925.000	126.507984	1,002,575.77	438.890000	3,478,203.25	2,475,627.48	0.13
		Base		126.507984	1,002,575.77	438.890000	3,478,203.25	2,475,627.48	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,160.000	23.990701	627,596.73	117.670000	3,078,247.20	2,450,650.47	0.12
		Base		23.990701	627,596.73	117.670000	3,078,247.20	2,450,650.47	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,471.000	121.274351	3,088,978.99	352.800000	8,986,168.80	5,897,189.81	0.35
		Base		121.274351	3,088,978.99	352.800000	8,986,168.80	5,897,189.81	0.35
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,065.000	170.210110	1,372,744.54	299.300000	2,413,854.50	1,041,109.96	0.09
		Base		170.210110	1,372,744.54	299.300000	2,413,854.50	1,041,109.96	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	41,149.000	383.407649	15,776,841.35	407.680000	16,775,624.32	998,782.97	0.65
		Base		383.407649	15,776,841.35	407.680000	16,775,624.32	998,782.97	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,417.000	Local	308.715911	1,363,598.18	231.780000	1,023,772.26	-339,825.92	0.04
		Base	308.715911	1,363,598.18	231.780000	1,023,772.26	-339,825.92	0.04
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	74,386.000	Local	92.666455	6,893,086.93	160.250000	11,920,356.50	5,027,269.57	0.46
		Base	92.666455	6,893,086.93	160.250000	11,920,356.50	5,027,269.57	0.46
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,176.000	Local	56.066790	570,535.66	80.920000	823,441.92	252,906.26	0.03
		Base	56.066790	570,535.66	80.920000	823,441.92	252,906.26	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,739.000	Local	76.794219	8,120,143.94	51.550000	5,450,845.45	-2,669,298.49	0.21
		Base	76.794219	8,120,143.94	51.550000	5,450,845.45	-2,669,298.49	0.21
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	114,154.000	Local	31.092709	3,549,357.16	82.540000	9,422,271.16	5,872,914.00	0.36
		Base	31.092709	3,549,357.16	82.540000	9,422,271.16	5,872,914.00	0.36
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,857.000	Local	26.522564	287,955.48	53.230000	577,918.11	289,962.63	0.02
		Base	26.522564	287,955.48	53.230000	577,918.11	289,962.63	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,498.000	Local	79.294225	1,863,255.71	166.190000	3,905,132.62	2,041,876.91	0.15
		Base	79.294225	1,863,255.71	166.190000	3,905,132.62	2,041,876.91	0.15
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	15,101.000	Local	325.076476	4,908,979.86	416.300000	6,286,546.30	1,377,566.44	0.24
		Base	325.076476	4,908,979.86	416.300000	6,286,546.30	1,377,566.44	0.24
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,633.000	Local	51.030124	899,814.18	249.180000	4,393,790.94	3,493,976.76	0.17
		Base	51.030124	899,814.18	249.180000	4,393,790.94	3,493,976.76	0.17
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	4,705.000	Local	307.227977	1,445,507.63	139.500000	656,347.50	-789,160.13	0.03
		Base	307.227977	1,445,507.63	139.500000	656,347.50	-789,160.13	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	24,473.000	88.073037	2,155,411.44	119.440000	2,923,055.12	767,643.68	0.11
		Base		88.073037	2,155,411.44	119.440000	2,923,055.12	767,643.68	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,995.000	94.465281	1,133,111.04	95.620000	1,146,961.90	13,850.86	0.04
		Base		94.465281	1,133,111.04	95.620000	1,146,961.90	13,850.86	0.04
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	9,605.000	53.918545	517,887.62	60.740000	583,407.70	65,520.08	0.02
		Base		53.918545	517,887.62	60.740000	583,407.70	65,520.08	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,966.000	71.142174	566,718.56	154.010000	1,226,843.66	660,125.10	0.05
		Base		71.142174	566,718.56	154.010000	1,226,843.66	660,125.10	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,982.000	63.909518	254,487.70	240.600000	958,069.20	703,581.50	0.04
		Base		63.909518	254,487.70	240.600000	958,069.20	703,581.50	0.04
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	4,159.000	281.256552	1,169,746.00	298.860000	1,242,958.74	73,212.74	0.05
		Base		281.256552	1,169,746.00	298.860000	1,242,958.74	73,212.74	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	79,470.000	39.181108	3,113,722.66	67.640000	5,375,350.80	2,261,628.14	0.21
		Base		39.181108	3,113,722.66	67.640000	5,375,350.80	2,261,628.14	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,359.000	20.711494	918,741.16	39.910000	1,770,367.69	851,626.53	0.07
		Base		20.711494	918,741.16	39.910000	1,770,367.69	851,626.53	0.07
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,051.000	70.551313	779,662.56	81.720000	903,087.72	123,425.16	0.03
		Base		70.551313	779,662.56	81.720000	903,087.72	123,425.16	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	85,779.000	23.844207	2,045,332.26	102.200000	8,766,613.80	6,721,281.54	0.34
		Base		23.844207	2,045,332.26	102.200000	8,766,613.80	6,721,281.54	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	27,483.000	Local	56.969075	1,565,681.10	79.670000	2,189,570.61	623,889.51	0.08
		Base	56.969075	1,565,681.10	79.670000	2,189,570.61	623,889.51	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
	25,172.000	Local	87.814152	2,210,457.83	233.890000	5,887,479.08	3,677,021.25	0.23
		Base	87.814152	2,210,457.83	233.890000	5,887,479.08	3,677,021.25	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	11,436.000	Local	93.611038	1,070,535.83	339.540000	3,882,979.44	2,812,443.61	0.15
		Base	93.611038	1,070,535.83	339.540000	3,882,979.44	2,812,443.61	0.15
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	36,016.000	Local	32.689824	1,177,356.71	37.580000	1,353,481.28	176,124.57	0.05
		Base	32.689824	1,177,356.71	37.580000	1,353,481.28	176,124.57	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,088.000	Local	37.816186	1,440,342.91	86.510000	3,294,992.88	1,854,649.97	0.13
		Base	37.816186	1,440,342.91	86.510000	3,294,992.88	1,854,649.97	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	87,591.000	Local	15.670743	1,372,616.02	80.050000	7,011,659.55	5,639,043.53	0.27
		Base	15.670743	1,372,616.02	80.050000	7,011,659.55	5,639,043.53	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	45,001.000	Local	93.591236	4,211,699.20	151.460000	6,815,851.46	2,604,152.26	0.26
		Base	93.591236	4,211,699.20	151.460000	6,815,851.46	2,604,152.26	0.26
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	11,714.000	Local	114.850890	1,345,363.32	105.690000	1,238,052.66	-107,310.66	0.05
		Base	114.850890	1,345,363.32	105.690000	1,238,052.66	-107,310.66	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
	18,825.000	Local	32.313898	608,309.13	37.770000	711,020.25	102,711.12	0.03
		Base	32.313898	608,309.13	37.770000	711,020.25	102,711.12	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	34,666.000	Local	57.169510	1,981,838.22	167.070000	5,791,648.62	3,809,810.40	0.22
		Base	57.169510	1,981,838.22	167.070000	5,791,648.62	3,809,810.40	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	16,937.000	Local	68.377500	1,158,109.72	74.390000	1,259,943.43	101,833.71	0.05
		Base	68.377500	1,158,109.72	74.390000	1,259,943.43	101,833.71	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,504.000	Local	343.852586	1,204,859.46	420.100000	1,472,030.40	267,170.94	0.06
		Base	343.852586	1,204,859.46	420.100000	1,472,030.40	267,170.94	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,507.000	Local	276.652241	970,219.41	234.120000	821,058.84	-149,160.57	0.03
		Base	276.652241	970,219.41	234.120000	821,058.84	-149,160.57	0.03
880770102	TERADYNE INC COMMON STOCK USD.125							
	11,721.000	Local	82.412281	965,954.34	93.450000	1,095,327.45	129,373.11	0.04
		Base	82.412281	965,954.34	93.450000	1,095,327.45	129,373.11	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
	199,119.000	Local	231.060214	46,008,478.70	194.700000	38,768,469.30	-7,240,009.40	1.49
		Base	231.060214	46,008,478.70	194.700000	38,768,469.30	-7,240,009.40	1.49
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	68,308.000	Local	51.545667	3,520,981.45	180.460000	12,326,861.68	8,805,880.23	0.47
		Base	51.545667	3,520,981.45	180.460000	12,326,861.68	8,805,880.23	0.47
883203101	TEXTRON INC COMMON STOCK USD.125							
	15,814.000	Local	34.369576	543,520.48	71.380000	1,128,803.32	585,282.84	0.04
		Base	34.369576	543,520.48	71.380000	1,128,803.32	585,282.84	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,290.000	Local	127.774276	3,742,508.55	560.220000	16,408,843.80	12,666,335.25	0.63
		Base	127.774276	3,742,508.55	560.220000	16,408,843.80	12,666,335.25	0.63
88579Y101	3M CO W/D COMMON STOCK USD.01							
	41,388.000	Local	84.769736	3,508,449.84	125.970000	5,213,646.36	1,705,196.52	0.20
		Base	84.769736	3,508,449.84	125.970000	5,213,646.36	1,705,196.52	0.20
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,298.000	Local	79.762710	661,870.97	226.310000	1,877,920.38	1,216,049.41	0.07
		Base	79.762710	661,870.97	226.310000	1,877,920.38	1,216,049.41	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,852.000	322.391503	1,241,852.07	628.500000	2,420,982.00	1,179,129.93	0.09
		Base		322.391503	1,241,852.07	628.500000	2,420,982.00	1,179,129.93	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	17,741.000	55.803237	990,005.23	189.810000	3,367,419.21	2,377,413.98	0.13
		Base		55.803237	990,005.23	189.810000	3,367,419.21	2,377,413.98	0.13
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	18,515.000	68.352432	1,265,545.28	59.750000	1,106,271.25	-159,274.03	0.04
		Base		68.352432	1,265,545.28	59.750000	1,106,271.25	-159,274.03	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	99,161.000	34.668035	3,437,716.97	46.810000	4,641,726.41	1,204,009.44	0.18
		Base		34.668035	3,437,716.97	46.810000	4,641,726.41	1,204,009.44	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,109.000	341.627986	1,062,121.41	342.740000	1,065,578.66	3,457.25	0.04
		Base		341.627986	1,062,121.41	342.740000	1,065,578.66	3,457.25	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	21,652.000	30.185378	653,573.81	66.280000	1,435,094.56	781,520.75	0.06
		Base		30.185378	653,573.81	66.280000	1,435,094.56	781,520.75	0.06
902653104	UDR INC REIT USD.01								
		Local	22,834.000	39.324048	897,925.32	41.470000	946,925.98	49,000.66	0.04
		Base		39.324048	897,925.32	41.470000	946,925.98	49,000.66	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	101,080.000	28.959491	2,927,225.34	45.390000	4,588,021.20	1,660,795.86	0.18
		Base		28.959491	2,927,225.34	45.390000	4,588,021.20	1,660,795.86	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	3,874.000	219.286384	849,515.45	464.840000	1,800,790.16	951,274.71	0.07
		Base		219.286384	849,515.45	464.840000	1,800,790.16	951,274.71	0.07
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	46,686.000	46.513368	2,171,523.12	217.430000	10,150,936.98	7,979,413.86	0.39
		Base		46.513368	2,171,523.12	217.430000	10,150,936.98	7,979,413.86	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	24,427.000	Local	51.233562	1,251,482.21	44.170000	1,078,940.59	-172,541.62	0.04
		Base	51.233562	1,251,482.21	44.170000	1,078,940.59	-172,541.62	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	54,713.000	Local	85.902781	4,699,998.87	189.730000	10,380,697.49	5,680,698.62	0.40
		Base	85.902781	4,699,998.87	189.730000	10,380,697.49	5,680,698.62	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,232.000	Local	126.365971	661,146.76	353.030000	1,847,052.96	1,185,906.20	0.07
		Base	126.365971	661,146.76	353.030000	1,847,052.96	1,185,906.20	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	69,929.000	Local	87.788408	6,138,955.56	547.760000	38,304,309.04	32,165,353.48	1.47
		Base	87.788408	6,138,955.56	547.760000	38,304,309.04	32,165,353.48	1.47
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	4,913.000	Local	114.747814	563,756.01	130.850000	642,866.05	79,110.04	0.02
		Base	114.747814	563,756.01	130.850000	642,866.05	79,110.04	0.02
918204108	VF CORP COMMON STOCK							
	24,687.000	Local	30.917186	763,252.56	32.820000	810,227.34	46,974.78	0.03
		Base	30.917186	763,252.56	32.820000	810,227.34	46,974.78	0.03
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	29,453.000	Local	37.328522	1,099,436.96	133.620000	3,935,509.86	2,836,072.90	0.15
		Base	37.328522	1,099,436.96	133.620000	3,935,509.86	2,836,072.90	0.15
92276F100	VENTAS INC REIT USD.25							
	29,882.000	Local	45.672420	1,364,783.26	46.530000	1,390,409.46	25,626.20	0.05
		Base	45.672420	1,364,783.26	46.530000	1,390,409.46	25,626.20	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
	19,000.000	Local	371.466032	7,057,854.60	374.490000	7,115,310.00	57,455.40	0.27
		Base	371.466032	7,057,854.60	374.490000	7,115,310.00	57,455.40	0.27
92343E102	VERISIGN INC COMMON STOCK USD.001							
	6,978.000	Local	72.451817	505,568.78	199.810000	1,394,274.18	888,705.40	0.05
		Base	72.451817	505,568.78	199.810000	1,394,274.18	888,705.40	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	313,970.000	Local	44.319322	13,914,937.47	38.980000	12,238,550.60	-1,676,386.87	0.47
		Base	44.319322	13,914,937.47	38.980000	12,238,550.60	-1,676,386.87	0.47
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	11,734.000	Local	93.949781	1,102,406.73	183.710000	2,155,653.14	1,053,246.41	0.08
		Base	93.949781	1,102,406.73	183.710000	2,155,653.14	1,053,246.41	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,173.000	Local	109.204566	2,093,779.14	316.400000	6,066,337.20	3,972,558.06	0.23
		Base	109.204566	2,093,779.14	316.400000	6,066,337.20	3,972,558.06	0.23
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
	37,751.000	Local	48.266249	1,822,099.17	20.080000	758,040.08	-1,064,059.09	0.03
		Base	48.266249	1,822,099.17	20.080000	758,040.08	-1,064,059.09	0.03
92556V106	VIATRIS INC COMMON STOCK							
	129,703.000	Local	14.902077	1,932,844.10	11.030000	1,430,624.09	-502,220.01	0.06
		Base	14.902077	1,932,844.10	11.030000	1,430,624.09	-502,220.01	0.06
925652109	VICI PROPERTIES INC REIT USD.01							
	72,001.000	Local	29.936996	2,155,493.65	34.200000	2,462,434.20	306,940.55	0.09
		Base	29.936996	2,155,493.65	34.200000	2,462,434.20	306,940.55	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	122,233.000	Local	46.468553	5,679,990.67	217.000000	26,524,561.00	20,844,570.33	1.02
		Base	46.468553	5,679,990.67	217.000000	26,524,561.00	20,844,570.33	1.02
929042109	VORNADO REALTY TRUST REIT USD.04							
	12,043.000	Local	56.544306	680,963.08	25.290000	304,567.47	-376,395.61	0.01
		Base	56.544306	680,963.08	25.290000	304,567.47	-376,395.61	0.01
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	9,936.000	Local	71.322996	708,665.29	183.330000	1,821,566.88	1,112,901.59	0.07
		Base	71.322996	708,665.29	183.330000	1,821,566.88	1,112,901.59	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,582.000	Local	44.554184	1,050,676.77	99.140000	2,337,919.48	1,287,242.71	0.09
		Base	44.554184	1,050,676.77	99.140000	2,337,919.48	1,287,242.71	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,597.000	Local	73.927924	1,005,197.98	101.090000	1,374,520.73	369,322.75	0.05
		Base	73.927924	1,005,197.98	101.090000	1,374,520.73	369,322.75	0.05
931142103	WALMART INC COMMON STOCK USD.1							
	106,562.000	Local	67.678418	7,211,947.61	152.420000	16,242,180.04	9,030,232.43	0.62
		Base	67.678418	7,211,947.61	152.420000	16,242,180.04	9,030,232.43	0.62
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	53,628.000	Local	41.664867	2,234,403.48	41.500000	2,225,562.00	-8,841.48	0.09
		Base	41.664867	2,234,403.48	41.500000	2,225,562.00	-8,841.48	0.09
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	165,152.000	Local	29.959633	4,947,893.37	11.400000	1,882,732.80	-3,065,160.57	0.07
		Base	29.959633	4,947,893.37	11.400000	1,882,732.80	-3,065,160.57	0.07
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	28,120.000	Local	43.041828	1,210,336.20	167.720000	4,716,286.40	3,505,950.20	0.18
		Base	43.041828	1,210,336.20	167.720000	4,716,286.40	3,505,950.20	0.18
941848103	WATERS CORP COMMON STOCK USD.01							
	4,476.000	Local	77.559578	347,156.67	346.600000	1,551,381.60	1,204,224.93	0.06
		Base	77.559578	347,156.67	346.600000	1,551,381.60	1,204,224.93	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	283,567.000	Local	37.646220	10,675,225.78	47.950000	13,597,037.65	2,921,811.87	0.52
		Base	37.646220	10,675,225.78	47.950000	13,597,037.65	2,921,811.87	0.52
95040Q104	WELLTOWER INC REIT USD1.0							
	34,641.000	Local	61.223157	2,120,831.38	71.030000	2,460,550.23	339,718.85	0.09
		Base	61.223157	2,120,831.38	71.030000	2,460,550.23	339,718.85	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,536.000	Local	217.067016	1,201,683.00	234.660000	1,299,077.76	97,394.76	0.05
		Base	217.067016	1,201,683.00	234.660000	1,299,077.76	97,394.76	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,412.000	Local	42.894261	1,004,240.45	36.750000	860,391.00	-143,849.45	0.03
		Base	42.894261	1,004,240.45	36.750000	860,391.00	-143,849.45	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96145D105	WESTROCK CO COMMON STOCK								
		Local	19,010.000	43.614817	829,117.68	37.920000	720,859.20	-108,258.48	0.03
		Base		43.614817	829,117.68	37.920000	720,859.20	-108,258.48	0.03
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	55,346.000	28.281433	1,565,264.21	32.710000	1,810,367.66	245,103.45	0.07
		Base		28.281433	1,565,264.21	32.710000	1,810,367.66	245,103.45	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,075.000	99.744407	406,458.46	146.530000	597,109.75	190,651.29	0.02
		Base		99.744407	406,458.46	146.530000	597,109.75	190,651.29	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	91,097.000	28.262488	2,574,627.86	34.700000	3,161,065.90	586,438.04	0.12
		Base		28.262488	2,574,627.86	34.700000	3,161,065.90	586,438.04	0.12
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	66.857401	596,969.73	73.320000	654,674.28	57,704.55	0.03
		Base		66.857401	596,969.73	73.320000	654,674.28	57,704.55	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,737.000	90.128683	697,325.62	83.660000	647,277.42	-50,048.20	0.02
		Base		90.128683	697,325.62	83.660000	647,277.42	-50,048.20	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	40,893.000	32.235810	1,318,218.98	70.220000	2,871,506.46	1,553,287.48	0.11
		Base		32.235810	1,318,218.98	70.220000	2,871,506.46	1,553,287.48	0.11
98419M100	XYLEM INC COMMON STOCK								
		Local	13,470.000	36.186255	487,428.86	112.350000	1,513,354.50	1,025,925.64	0.06
		Base		36.186255	487,428.86	112.350000	1,513,354.50	1,025,925.64	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	21,272.000	32.756789	696,802.41	128.660000	2,736,855.52	2,040,053.11	0.11
		Base		32.756789	696,802.41	128.660000	2,736,855.52	2,040,053.11	0.11
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,872.000	260.036077	1,006,859.69	270.280000	1,046,524.16	39,664.47	0.04
		Base		260.036077	1,006,859.69	270.280000	1,046,524.16	39,664.47	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,686.000	Local	77.315157	1,212,765.56	120.100000	1,883,888.60	671,123.04	0.07
		Base	77.315157	1,212,765.56	120.100000	1,883,888.60	671,123.04	0.07
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,249.000	Local	38.157162	429,229.91	51.820000	582,923.18	153,693.27	0.02
		Base	38.157162	429,229.91	51.820000	582,923.18	153,693.27	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	34,998.000	Local	49.582452	1,735,286.66	154.140000	5,394,591.72	3,659,305.06	0.21
		Base	49.582452	1,735,286.66	154.140000	5,394,591.72	3,659,305.06	0.21
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,567.000	Local	39.587577	259,971.62	113.650000	746,339.55	486,367.93	0.03
		Base	39.587577	259,971.62	113.650000	746,339.55	486,367.93	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	112,346.000	Local	11.100470	1,247,093.43	12.350000	1,387,473.10	140,379.67	0.05
		Base	11.100470	1,247,093.43	12.350000	1,387,473.10	140,379.67	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,769.000	Local	61.597489	971,330.80	308.280000	4,861,267.32	3,889,936.52	0.19
		Base	61.597489	971,330.80	308.280000	4,861,267.32	3,889,936.52	0.19
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
	27,652.000	Local	56.930500	1,574,242.19	59.910000	1,656,631.32	82,389.13	0.06
		Base	56.930500	1,574,242.19	59.910000	1,656,631.32	82,389.13	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	47,289.000	Local	93.117284	4,403,423.26	300.930000	14,230,678.77	9,827,255.51	0.55
		Base	93.117284	4,403,423.26	300.930000	14,230,678.77	9,827,255.51	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	29,777.000	Local	47.009357	1,399,797.61	163.450000	4,867,050.65	3,467,253.04	0.19
		Base	47.009357	1,399,797.61	163.450000	4,867,050.65	3,467,253.04	0.19
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,946.000	Local	252.840272	744,867.44	337.940000	995,571.24	250,703.80	0.04
		Base	252.840272	744,867.44	337.940000	995,571.24	250,703.80	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	34,008.000	Local	20.809940	707,704.44	19.110000	649,892.88	-57,811.56	0.03
		Base	20.809940	707,704.44	19.110000	649,892.88	-57,811.56	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	38,084.000	Local	38.182501	1,454,142.38	66.440000	2,530,300.96	1,076,158.58	0.10
		Base	38.182501	1,454,142.38	66.440000	2,530,300.96	1,076,158.58	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	37,258.000	Local	169.749827	6,324,539.06	336.480000	12,536,571.84	6,212,032.78	0.48
		Base	169.749827	6,324,539.06	336.480000	12,536,571.84	6,212,032.78	0.48
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	99,334.000	Local	78.552360	7,802,920.12	79.040000	7,851,359.36	48,439.24	0.30
		Base	78.552360	7,802,920.12	79.040000	7,851,359.36	48,439.24	0.30
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,255.000	Local	44.981543	911,101.16	106.670000	2,160,600.85	1,249,499.69	0.08
		Base	44.981543	911,101.16	106.670000	2,160,600.85	1,249,499.69	0.08
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	31,503.000	Local	37.529325	1,182,286.33	16.440000	517,909.32	-664,377.01	0.02
		Base	37.529325	1,182,286.33	16.440000	517,909.32	-664,377.01	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,601.000	Local	35.790263	522,573.63	52.970000	773,414.97	250,841.34	0.03
		Base	35.790263	522,573.63	52.970000	773,414.97	250,841.34	0.03
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,295.000	Local	29.525398	363,014.77	45.770000	562,742.15	199,727.38	0.02
		Base	29.525398	363,014.77	45.770000	562,742.15	199,727.38	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,477.000	Local	162.374669	1,214,075.40	185.740000	1,388,777.98	174,702.58	0.05
		Base	162.374669	1,214,075.40	185.740000	1,388,777.98	174,702.58	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	17,323.000	Local	40.338688	698,787.09	178.420000	3,090,769.66	2,391,982.57	0.12
		Base	40.338688	698,787.09	178.420000	3,090,769.66	2,391,982.57	0.12

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	8,221.000	Local	135.769603	1,116,161.91	246.160000	2,023,681.36	907,519.45	0.08
		Base	135.769603	1,116,161.91	246.160000	2,023,681.36	907,519.45	0.08
H1467J104	CHUBB LTD COMMON STOCK							
	31,223.000	Local	88.909677	2,776,026.84	219.590000	6,856,258.57	4,080,231.73	0.26
		Base	88.909677	2,776,026.84	219.590000	6,856,258.57	4,080,231.73	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,534.000	Local	60.401404	696,669.79	92.990000	1,072,546.66	375,876.87	0.04
		Base	60.401404	696,669.79	92.990000	1,072,546.66	375,876.87	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	23,911.000	Local	44.868490	1,072,850.47	126.120000	3,015,655.32	1,942,804.85	0.12
		Base	44.868490	1,072,850.47	126.120000	3,015,655.32	1,942,804.85	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,022.000	Local	59.632167	1,134,323.08	85.010000	1,617,060.22	482,737.14	0.06
		Base	59.632167	1,134,323.08	85.010000	1,617,060.22	482,737.14	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	19,632.000	Local	194.535061	3,819,112.31	175.840000	3,452,090.88	-367,021.43	0.13
		Base	194.535061	3,819,112.31	175.840000	3,452,090.88	-367,021.43	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	16,399.000	Local	79.414177	1,302,313.09	59.930000	982,792.07	-319,521.02	0.04
		Base	79.414177	1,302,313.09	59.930000	982,792.07	-319,521.02	0.04
US DOLLAR Total								
	24,010,164.000	Local		1,188,361,880.60		2,596,492,843.15	1,408,130,962.55	99.91
		Base		1,188,361,880.60		2,596,492,843.15	1,408,130,962.55	99.91
EQUITY Total								
	24,010,164.000	Base		1,188,361,880.60		2,596,492,843.15	1,408,130,962.55	99.91

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		26,478,131.730	Base		1,190,829,848.33		2,598,960,810.88	1,408,130,962.55	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total										
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total										
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
912796P94	TREASURY BILL 12/22 0.00000						0.280000	01 Dec 2022		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.40
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.40
912796XQ7	TREASURY BILL 07/23 0.00000						3.011000	13 Jul 2023		
			25,000,000.000	Local	98.126489	24,531,622.22	97.309400	24,327,350.00	-204,272.22	1.36
				Base	98.126489	24,531,622.22	97.309400	24,327,350.00	-204,272.22	1.36
912796XY0	TREASURY BILL 08/23 0.00000						3.095500	10 Aug 2023		
			115,000,000.000	Local	97.842524	112,518,902.50	96.949100	111,712,477.50	-806,425.00	6.24
				Base	97.842524	112,518,902.50	96.949100	111,712,477.50	-806,425.00	6.24
912796YJ2	TREASURY BILL 10/23 0.00000						4.376000	05 Oct 2023		
			25,000,000.000	Local	96.256089	24,064,022.22	96.229000	24,057,250.00	-6,772.22	1.34
				Base	96.256089	24,064,022.22	96.229000	24,057,250.00	-6,772.22	1.34
912796YT0	TREASURY BILL 11/23 0.00000						4.379500	02 Nov 2023		
			25,000,000.000	Local	95.912467	23,978,116.67	95.869700	23,967,425.00	-10,691.67	1.34
				Base	95.912467	23,978,116.67	95.869700	23,967,425.00	-10,691.67	1.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.770000	15 Dec 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.58
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.58
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.090000	02 Feb 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.79
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.79
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.750000	01 Dec 2022		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	13.96
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	13.96
978UHK000	DAIWA CAPITAL MARKETS REPO				3.750000	01 Dec 2022		
	122,168,816.900	Local	100.000000	122,168,816.90	100.000000	122,168,816.90	0.00	6.82
		Base	100.000000	122,168,816.90	100.000000	122,168,816.90	0.00	6.82
US DOLLAR Total								
	737,168,816.900	Local		732,261,480.51		731,233,319.40	-1,028,161.11	40.83
		Base		732,261,480.51		731,233,319.40	-1,028,161.11	40.83
CASH EQUIVALENT Total								
	737,168,816.900	Base		732,261,480.51		731,233,319.40	-1,028,161.11	40.83
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	100,779,561.810	Local	1.000000	100,779,561.81	1.000000	100,779,561.81	0.00	5.63
		Base	1.000000	100,779,561.81	1.000000	100,779,561.81	0.00	5.63
US DOLLAR Total								
	100,779,561.810	Local		100,779,561.81		100,779,561.81	0.00	5.63
		Base		100,779,561.81		100,779,561.81	0.00	5.63
EQUITY Total								
	100,779,561.810	Base		100,779,561.81		100,779,561.81	0.00	5.63

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
			469,017.600	Local 102.398449	480,266.75	98.749829	463,154.08	-17,112.67	0.03
	Original Face:		15,000,000.000	Base 102.398449	480,266.75	98.749829	463,154.08	-17,112.67	0.03
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
			544,379.650	Local 100.335453	546,205.79	97.209395	529,188.16	-17,017.63	0.03
	Original Face:		5,000,000.000	Base 100.335453	546,205.79	97.209395	529,188.16	-17,017.63	0.03
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
			2,244,598.180	Local 99.879690	2,241,897.71	96.597374	2,168,222.90	-73,674.81	0.12
	Original Face:		10,000,000.000	Base 99.879690	2,241,897.71	96.597374	2,168,222.90	-73,674.81	0.12
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
			285,214.500	Local 104.567727	298,242.32	97.456880	277,961.15	-20,281.17	0.02
	Original Face:		17,600,000.000	Base 104.567727	298,242.32	97.456880	277,961.15	-20,281.17	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
			1,003,033.000	Local 104.522573	1,048,395.90	98.250580	985,485.74	-62,910.16	0.06
	Original Face:		50,000,000.000	Base 104.522573	1,048,395.90	98.250580	985,485.74	-62,910.16	0.06
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					4.338570	20 Jun 2042		
			475,205.200	Local 100.065408	475,516.02	98.760730	469,316.12	-6,199.90	0.03
	Original Face:		10,000,000.000	Base 100.065408	475,516.02	98.760730	469,316.12	-6,199.90	0.03
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
			5,814,008.110	Local 102.021923	5,931,562.86	90.680670	5,272,181.51	-659,381.35	0.29
	Original Face:		41,570,000.000	Base 102.021923	5,931,562.86	90.680670	5,272,181.51	-659,381.35	0.29
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					4.186570	16 Jun 2037		
			831,150.860	Local 100.149218	832,391.09	98.801850	821,192.43	-11,198.66	0.05
	Original Face:		32,313,742.000	Base 100.149218	832,391.09	98.801850	821,192.43	-11,198.66	0.05
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
			67,750.500	Local 99.814274	67,624.67	96.114560	65,118.09	-2,506.58	0.00
	Original Face:		8,021,011.000	Base 99.814274	67,624.67	96.114560	65,118.09	-2,506.58	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	8,527.130	Local	99.706232	8,502.08	94.399270	8,049.55	-452.53	0.00
Original Face:	2,750,000.000	Base	99.706232	8,502.08	94.399270	8,049.55	-452.53	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	419,605.280	Local	105.326673	441,956.28	98.997700	415,399.58	-26,556.70	0.02
Original Face:	10,300,000.000	Base	105.326673	441,956.28	98.997700	415,399.58	-26,556.70	0.02
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				3.362710	20 Apr 2067		
	18,195.890	Local	100.000000	18,195.89	99.905710	18,178.73	-17.16	0.00
Original Face:	2,754,386.000	Base	100.000000	18,195.89	99.905710	18,178.73	-17.16	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	219,335.060	Local	104.597085	229,418.08	98.073190	215,108.89	-14,309.19	0.01
Original Face:	7,350,000.000	Base	104.597085	229,418.08	98.073190	215,108.89	-14,309.19	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	53,949.750	Local	101.031849	54,506.43	99.055790	53,440.35	-1,066.08	0.00
Original Face:	5,000,000.000	Base	101.031849	54,506.43	99.055790	53,440.35	-1,066.08	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	438,743.600	Local	99.848725	438,079.89	95.842390	420,502.35	-17,577.54	0.02
Original Face:	10,815,142.000	Base	99.848725	438,079.89	95.842390	420,502.35	-17,577.54	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	216,574.710	Local	101.973014	220,847.76	98.035490	212,320.08	-8,527.68	0.01
Original Face:	5,648,629.000	Base	101.973014	220,847.76	98.035490	212,320.08	-8,527.68	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.238570	20 Nov 2042		
	5,194,958.650	Local	100.000000	5,194,958.65	97.989330	5,090,505.17	-104,453.48	0.28
Original Face:	25,333,333.000	Base	100.000000	5,194,958.65	97.989330	5,090,505.17	-104,453.48	0.28
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.236570	16 Nov 2041		
	1,386,548.490	Local	100.121440	1,388,232.32	98.535790	1,366,246.51	-21,985.81	0.08
Original Face:	10,000,000.000	Base	100.121440	1,388,232.32	98.535790	1,366,246.51	-21,985.81	0.08
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	425,158.750	Local	103.798941	441,310.28	96.709610	411,169.37	-30,140.91	0.02
Original Face:	10,359,452.000	Base	103.798941	441,310.28	96.709610	411,169.37	-30,140.91	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.236570	16 Dec 2041		
	2,646,067.380	Local	100.121627	2,649,285.70	98.440860	2,604,811.49	-44,474.21	0.15
Original Face:	12,911,372.000	Base	100.121627	2,649,285.70	98.440860	2,604,811.49	-44,474.21	0.15
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,382,728.460	Local	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.07
Original Face:	10,000,000.000	Base	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.07
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	792,906.600	Local	100.825612	799,452.93	97.071800	769,688.71	-29,764.22	0.04
Original Face:	25,000,000.000	Base	100.825612	799,452.93	97.071800	769,688.71	-29,764.22	0.04
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,285,552.030	Local	100.149464	1,287,473.47	89.565070	1,151,405.58	-136,067.89	0.06
Original Face:	10,000,000.000	Base	100.149464	1,287,473.47	89.565070	1,151,405.58	-136,067.89	0.06
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,285,552.030	Local	100.715852	1,294,754.68	90.213330	1,159,739.30	-135,015.38	0.06
Original Face:	10,000,000.000	Base	100.715852	1,294,754.68	90.213330	1,159,739.30	-135,015.38	0.06
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,337,222.350	Local	101.539612	1,357,810.39	90.678070	1,212,567.42	-145,242.97	0.07
Original Face:	18,249,312.000	Base	101.539612	1,357,810.39	90.678070	1,212,567.42	-145,242.97	0.07
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,307,349.300	Local	99.999998	1,307,349.28	86.068640	1,125,217.76	-182,131.52	0.06
Original Face:	10,000,000.000	Base	99.999998	1,307,349.28	86.068640	1,125,217.76	-182,131.52	0.06
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,307,349.300	Local	101.390638	1,325,529.79	88.573160	1,157,960.59	-167,569.20	0.06
Original Face:	10,000,000.000	Base	101.390638	1,325,529.79	88.573160	1,157,960.59	-167,569.20	0.06
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,592,216.790	Local	101.516788	1,616,367.35	89.584340	1,426,376.90	-189,990.45	0.08
Original Face:	10,000,000.000	Base	101.516788	1,616,367.35	89.584340	1,426,376.90	-189,990.45	0.08
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	117,264.010	Local	99.344590	116,495.45	99.715810	116,930.76	435.31	0.01
Original Face:	18,000,000.000	Base	99.344590	116,495.45	99.715810	116,930.76	435.31	0.01

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,839,745.410	Local	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.14
Original Face:	10,000,000.000	Base	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.14
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	4,209,051.520	Local	99.420428	4,184,657.04	89.876160	3,782,933.88	-401,723.16	0.21
Original Face:	15,000,000.000	Base	99.420428	4,184,657.04	89.876160	3,782,933.88	-401,723.16	0.21
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	58,189.230	Local	101.192025	58,882.86	95.457840	55,546.18	-3,336.68	0.00
Original Face:	1,000,000.000	Base	101.192025	58,882.86	95.457840	55,546.18	-3,336.68	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	461,431.740	Local	100.670747	464,526.78	89.410760	412,569.63	-51,957.15	0.02
Original Face:	2,000,000.000	Base	100.670747	464,526.78	89.410760	412,569.63	-51,957.15	0.02
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	43,457.170	Local	100.748783	43,782.57	96.286610	41,843.44	-1,939.13	0.00
Original Face:	1,000,000.000	Base	100.748783	43,782.57	96.286610	41,843.44	-1,939.13	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	204,630.100	Local	100.961882	206,598.40	88.640750	181,385.66	-25,212.74	0.01
Original Face:	5,000,000.000	Base	100.961882	206,598.40	88.640750	181,385.66	-25,212.74	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	723,534.500	Local	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.04
Original Face:	5,000,000.000	Base	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,135,805.600	Local	100.738973	1,144,198.90	87.809170	997,341.47	-146,857.43	0.06
Original Face:	20,000,000.000	Base	100.738973	1,144,198.90	87.809170	997,341.47	-146,857.43	0.06
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	547,702.060	Local	100.203855	548,818.58	86.977510	476,377.61	-72,440.97	0.03
Original Face:	10,000,000.000	Base	100.203855	548,818.58	86.977510	476,377.61	-72,440.97	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,509,072.130	Local	96.151681	1,450,998.22	87.911800	1,326,652.47	-124,345.75	0.07
Original Face:	4,000,000.000	Base	96.151681	1,450,998.22	87.911800	1,326,652.47	-124,345.75	0.07

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,199,929.400	Local	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.11
Original Face:	5,000,000.000	Base	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.11
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	224,411.470	Local	99.910223	224,210.00	95.929010	215,275.70	-8,934.30	0.01
Original Face:	10,000,000.000	Base	99.910223	224,210.00	95.929010	215,275.70	-8,934.30	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,062,320.660	Local	100.079614	1,063,166.42	96.694560	1,027,206.29	-35,960.13	0.06
Original Face:	5,000,000.000	Base	100.079614	1,063,166.42	96.694560	1,027,206.29	-35,960.13	0.06
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	364,065.800	Local	100.000000	364,065.80	94.585810	344,354.59	-19,711.21	0.02
Original Face:	10,000,000.000	Base	100.000000	364,065.80	94.585810	344,354.59	-19,711.21	0.02
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.476160	20 Jun 2036		
	5,385,218.490	Local	104.016388	5,601,509.77	90.589640	4,878,450.04	-723,059.73	0.27
Original Face:	8,000,000.000	Base	104.016388	5,601,509.77	90.589640	4,878,450.04	-723,059.73	0.27
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				4.000000	15 Mar 2030		
	18,750,000.000	Local	100.000000	18,750,000.00	100.000000	18,750,000.00	0.00	1.05
Original Face:	25,000,000.000	Base	100.000000	18,750,000.00	100.000000	18,750,000.00	0.00	1.05
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				4.100000	20 Jan 2027		
	10,625,000.000	Local	100.000000	10,625,000.01	100.000000	10,625,000.00	-0.01	0.59
Original Face:	15,000,000.000	Base	100.000000	10,625,000.01	100.000000	10,625,000.00	-0.01	0.59
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	3,500,000.000	Local	100.000000	3,500,000.00	98.098820	3,433,458.70	-66,541.30	0.19
Original Face:	7,000,000.000	Base	100.000000	3,500,000.00	98.098820	3,433,458.70	-66,541.30	0.19
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				4.050000	15 Sep 2026		
	1,333,333.330	Local	100.000000	1,333,333.33	100.000000	1,333,333.33	0.00	0.07
Original Face:	2,000,000.000	Base	100.000000	1,333,333.33	100.000000	1,333,333.33	0.00	0.07
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.948177	2,998,445.31	94.054000	2,821,620.00	-176,825.31	0.16
		Base	99.948177	2,998,445.31	94.054000	2,821,620.00	-176,825.31	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	712,546.630	Local	104.381267	743,765.20	98.316120	700,548.20	-43,217.00	0.04
Original Face:	28,600,000.000	Base	104.381267	743,765.20	98.316120	700,548.20	-43,217.00	0.04
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				5.575000	25 Aug 2024		
	89,341.930	Local	101.189788	90,404.91	99.769818	89,136.28	-1,268.63	0.00
Original Face:	4,240,960.000	Base	101.189788	90,404.91	99.769818	89,136.28	-1,268.63	0.00
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				5.825000	25 Feb 2024		
	110,770.790	Local	100.979979	111,856.32	99.284611	109,978.35	-1,877.97	0.01
Original Face:	6,113,646.000	Base	100.979979	111,856.32	99.284611	109,978.35	-1,877.97	0.01
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				7.075000	25 Jul 2024		
	125,123.320	Local	102.001625	127,627.82	99.352142	124,312.70	-3,315.12	0.01
Original Face:	4,650,545.000	Base	102.001625	127,627.82	99.352142	124,312.70	-3,315.12	0.01
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				7.320000	25 Nov 2024		
	114,694.000	Local	102.489877	117,549.74	100.164183	114,882.31	-2,667.43	0.01
Original Face:	12,180,140.000	Base	102.489877	117,549.74	100.164183	114,882.31	-2,667.43	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				6.865000	25 Jan 2025		
	93,647.160	Local	102.548150	96,033.43	99.386886	93,073.00	-2,960.43	0.01
Original Face:	10,243,765.000	Base	102.548150	96,033.43	99.386886	93,073.00	-2,960.43	0.01
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				7.641000	25 Jan 2029		
	983,913.620	Local	106.980902	1,052,599.67	104.160276	1,024,847.14	-27,752.53	0.06
Original Face:	5,000,000.000	Base	106.980902	1,052,599.67	104.160276	1,024,847.14	-27,752.53	0.06
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	101.439562	2,738,868.17	92.732280	2,503,771.56	-235,096.61	0.14
		Base	101.439562	2,738,868.17	92.732280	2,503,771.56	-235,096.61	0.14
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,000,000.000	Local	101.491584	3,044,747.53	90.859832	2,725,794.96	-318,952.57	0.15
		Base	101.491584	3,044,747.53	90.859832	2,725,794.96	-318,952.57	0.15
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.627510	6,037,650.59	98.955000	5,937,300.00	-100,350.59	0.33
		Base	100.627510	6,037,650.59	98.955000	5,937,300.00	-100,350.59	0.33

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	101.291874	3,144,638.10	91.426447	2,838,362.82	-306,275.28	0.16
		Base	101.291874	3,144,638.10	91.426447	2,838,362.82	-306,275.28	0.16
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.506558	4,020,262.31	97.653383	3,906,135.32	-114,126.99	0.22
		Base	100.506558	4,020,262.31	97.653383	3,906,135.32	-114,126.99	0.22
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	101.373002	7,096,110.17	89.585653	6,270,995.71	-825,114.46	0.35
		Base	101.373002	7,096,110.17	89.585653	6,270,995.71	-825,114.46	0.35
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,499,543.400	Local	100.417935	5,522,527.92	97.204317	5,345,793.60	-176,734.32	0.30
Original Face:	6,500,000.000	Base	100.417935	5,522,527.92	97.204317	5,345,793.60	-176,734.32	0.30
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	20,000,000.000	Local	100.704654	20,140,930.86	100.556112	20,111,222.40	-29,708.46	1.12
		Base	100.704654	20,140,930.86	100.556112	20,111,222.40	-29,708.46	1.12
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	95.379121	38,151,648.40	95.442300	38,176,920.00	25,271.60	2.13
		Base	95.379121	38,151,648.40	95.442300	38,176,920.00	25,271.60	2.13
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	101.731038	15,259,655.70	97.792969	14,668,945.35	-590,710.35	0.82
		Base	101.731038	15,259,655.70	97.792969	14,668,945.35	-590,710.35	0.82
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	98.135618	19,627,123.62	90.644531	18,128,906.20	-1,498,217.42	1.01
		Base	98.135618	19,627,123.62	90.644531	18,128,906.20	-1,498,217.42	1.01
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	92.954884	13,943,232.67	90.230469	13,534,570.35	-408,662.32	0.76
		Base	92.954884	13,943,232.67	90.230469	13,534,570.35	-408,662.32	0.76
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	97.962465	9,796,246.45	89.890625	8,989,062.50	-807,183.95	0.50
		Base	97.962465	9,796,246.45	89.890625	8,989,062.50	-807,183.95	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	25,000,000.000	99.759382	24,939,845.45	96.039062	24,009,765.50	-930,079.95	1.34
		Base		99.759382	24,939,845.45	96.039062	24,009,765.50	-930,079.95	1.34
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.930027	19,786,005.43	89.175781	17,835,156.20	-1,950,849.23	1.00
		Base		98.930027	19,786,005.43	89.175781	17,835,156.20	-1,950,849.23	1.00
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
		Local	10,000,000.000	99.896205	9,989,620.45	93.175781	9,317,578.10	-672,042.35	0.52
		Base		99.896205	9,989,620.45	93.175781	9,317,578.10	-672,042.35	0.52
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	20,000,000.000	99.992190	19,998,437.92	95.890625	19,178,125.00	-820,312.92	1.07
		Base		99.992190	19,998,437.92	95.890625	19,178,125.00	-820,312.92	1.07
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	20,000,000.000	99.732137	19,946,427.42	94.050781	18,810,156.20	-1,136,271.22	1.05
		Base		99.732137	19,946,427.42	94.050781	18,810,156.20	-1,136,271.22	1.05
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
		Local	10,000,000.000	99.204918	9,920,491.80	96.199219	9,619,921.90	-300,569.90	0.54
		Base		99.204918	9,920,491.80	96.199219	9,619,921.90	-300,569.90	0.54
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
		Local	10,000,000.000	99.433280	9,943,328.01	94.523438	9,452,343.80	-490,984.21	0.53
		Base		99.433280	9,943,328.01	94.523438	9,452,343.80	-490,984.21	0.53
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	75,000,000.000	99.771843	74,828,882.02	96.921875	72,691,406.25	-2,137,475.77	4.06
		Base		99.771843	74,828,882.02	96.921875	72,691,406.25	-2,137,475.77	4.06
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	10,000,000.000	99.365483	9,936,548.26	96.269531	9,626,953.10	-309,595.16	0.54
		Base		99.365483	9,936,548.26	96.269531	9,626,953.10	-309,595.16	0.54
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
		Local	45,000,000.000	99.774919	44,898,713.47	97.078125	43,685,156.25	-1,213,557.22	2.44
		Base		99.774919	44,898,713.47	97.078125	43,685,156.25	-1,213,557.22	2.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
		Local	90,000,000.000	100.204313	90,183,881.61	96.523438	86,871,094.20	-3,312,787.41	4.85
		Base		100.204313	90,183,881.61	96.523438	86,871,094.20	-3,312,787.41	4.85
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	20,000,000.000	98.984545	19,796,908.98	96.941406	19,388,281.20	-408,627.78	1.08
		Base		98.984545	19,796,908.98	96.941406	19,388,281.20	-408,627.78	1.08
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	98.608533	24,652,133.26	96.824219	24,206,054.75	-446,078.51	1.35
		Base		98.608533	24,652,133.26	96.824219	24,206,054.75	-446,078.51	1.35
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
		Local	50,000,000.000	99.762670	49,881,335.03	97.593750	48,796,875.00	-1,084,460.03	2.72
		Base		99.762670	49,881,335.03	97.593750	48,796,875.00	-1,084,460.03	2.72
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
		Local	225,000,000.000	98.543480	221,722,829.43	97.582031	219,559,569.75	-2,163,259.68	12.26
		Base		98.543480	221,722,829.43	97.582031	219,559,569.75	-2,163,259.68	12.26
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
		Local	70,000,000.000	99.208143	69,445,699.96	97.925781	68,548,046.70	-897,653.26	3.83
		Base		99.208143	69,445,699.96	97.925781	68,548,046.70	-897,653.26	3.83
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
		Local	25,000,000.000	99.672913	24,918,228.37	99.917969	24,979,492.25	61,263.88	1.39
		Base		99.672913	24,918,228.37	99.917969	24,979,492.25	61,263.88	1.39
US DOLLAR Total									
		Local	994,881,174.090		987,181,852.94		959,018,239.12	-28,163,613.82	53.55
Original Face:		Base	651,505,435.000		987,181,852.94		959,018,239.12	-28,163,613.82	53.55
FIXED INCOME Total									
		Base	994,881,174.090		987,181,852.94		959,018,239.12	-28,163,613.82	53.55
Original Face:			651,505,435.000						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,832,829,552.790	Base		1,820,222,895.25		1,791,031,120.32	-29,191,774.93	100.00
	Original Face:	651,505,435.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3MW7	AT+T INC					4.000000	30 Dec 2022		
			30,000,000.000	99.677778	29,903,333.33	99.677778	29,903,333.33	0.00	0.40
		Base		99.677778	29,903,333.33	99.677778	29,903,333.33	0.00	0.40
0020A3NJ5	AT+T INC					4.700000	18 Jan 2023		
			20,000,000.000	99.373333	19,874,666.67	99.373333	19,874,666.67	0.00	0.26
		Base		99.373333	19,874,666.67	99.373333	19,874,666.67	0.00	0.26
02314QM55	AMAZON COM INC DISC COML					2.450000	05 Dec 2022		
			25,000,000.000	99.972778	24,993,194.44	99.972778	24,993,194.44	0.00	0.33
		Base		99.972778	24,993,194.44	99.972778	24,993,194.44	0.00	0.33
02314QQ10	AMAZON COM INC DISC COML					4.150000	01 Mar 2023		
			25,000,000.000	98.962500	24,740,625.00	98.882500	24,720,625.00	-20,000.00	0.33
		Base		98.962500	24,740,625.00	98.882500	24,720,625.00	-20,000.00	0.33
0255E3ND6	AMERICAN ELEC PWR INC					4.480000	13 Jan 2023		
			20,000,000.000	99.464889	19,892,977.78	99.464889	19,892,977.78	0.00	0.26
		Base		99.464889	19,892,977.78	99.464889	19,892,977.78	0.00	0.26
02665KN94	AMERICAN HONDA FINAN					4.580000	09 Jan 2023		
			20,000,000.000	99.503833	19,900,766.67	99.503833	19,900,766.67	0.00	0.26
		Base		99.503833	19,900,766.67	99.503833	19,900,766.67	0.00	0.26
02665KNJ2	AMERICAN HONDA FINAN					4.550000	18 Jan 2023		
			25,000,000.000	99.393333	24,848,333.34	99.393333	24,848,333.34	0.00	0.33
		Base		99.393333	24,848,333.34	99.393333	24,848,333.34	0.00	0.33
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
			5,000,000.000	99.998785	4,999,939.24	99.998785	4,999,939.24	0.00	0.07
		Base		99.998785	4,999,939.24	99.998785	4,999,939.24	0.00	0.07
03040MN45	AMERICAN WATER CAPIT					4.250000	04 Jan 2023		
			25,000,000.000	99.598611	24,899,652.78	99.598611	24,899,652.78	0.00	0.33
		Base		99.598611	24,899,652.78	99.598611	24,899,652.78	0.00	0.33

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13608BWT7	CANADIAN IMPERIAL BK					4.480000	27 Sep 2023		
	25,000,000.000	Local	96.266667	24,066,666.67	95.658300	23,914,575.00	-152,091.67	0.32
		Base	96.266667	24,066,666.67	95.658300	23,914,575.00	-152,091.67	0.32
13609CNW7	CANADIAN IMPER. HLDG					3.300000	30 Jan 2023		
	25,000,000.000	Local	99.450000	24,862,500.00	99.450000	24,862,500.00	0.00	0.33
		Base	99.450000	24,862,500.00	99.450000	24,862,500.00	0.00	0.33
138994009	CANTOR FITZGERALD REPO REPO					3.000000	01 Dec 2022		
	16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.21
		Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.21
138994009	CANTOR FITZGERALD REPO REPO					3.780000	01 Dec 2022		
	87,500,000.000	Local	100.000000	87,500,000.00	100.000000	87,500,000.00	0.00	1.16
		Base	100.000000	87,500,000.00	100.000000	87,500,000.00	0.00	1.16
138994009	CANTOR FITZGERALD REPO REPO					3.850000	15 Dec 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					3.850000	17 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
138994009	CANTOR FITZGERALD REPO REPO					4.050000	18 Jan 2023		
	17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.22
		Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.22
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.66
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.66
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.99
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					3.850000	13 Feb 2023		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.40
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.40
138994009	CANTOR FITZGERALD REPO REPO					4.220000	13 Feb 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
19121BPM5	COCA COLA COMPANY					4.200000	21 Feb 2023		
		Local	25,000,000.000	99.043333	24,760,833.34	99.043333	24,760,833.34	0.00	0.33
		Base		99.043333	24,760,833.34	99.043333	24,760,833.34	0.00	0.33
23102VM15	CUMMINS INC					3.630000	01 Dec 2022		
		Local	13,750,000.000	100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.18
		Base		100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.18
23102VMP2	CUMMINS INC					4.030000	23 Dec 2022		
		Local	25,000,000.000	99.753722	24,938,430.56	99.753722	24,938,430.56	0.00	0.33
		Base		99.753722	24,938,430.56	99.753722	24,938,430.56	0.00	0.33
2546R3NL4	DISNEY (WALT) CO THE					3.150000	20 Jan 2023		
		Local	40,000,000.000	99.562500	39,825,000.00	99.562500	39,825,000.00	0.00	0.53
		Base		99.562500	39,825,000.00	99.562500	39,825,000.00	0.00	0.53
26244JNA3	DUKE ENERGY CORP					4.500000	10 Jan 2023		
		Local	20,400,000.000	99.500000	20,298,000.00	99.500000	20,298,000.00	0.00	0.27
		Base		99.500000	20,298,000.00	99.500000	20,298,000.00	0.00	0.27
26244JP29	DUKE ENERGY CORP					4.620000	02 Feb 2023		
		Local	25,000,000.000	99.191500	24,797,875.00	99.191500	24,797,875.00	0.00	0.33
		Base		99.191500	24,797,875.00	99.191500	24,797,875.00	0.00	0.33
2635J5MG1	EI DUPONT					3.260000	16 Dec 2022		
		Local	25,000,000.000	99.864167	24,966,041.67	99.864167	24,966,041.67	0.00	0.33
		Base		99.864167	24,966,041.67	99.864167	24,966,041.67	0.00	0.33
30229BM61	EXXON MOBIL CORP					3.790000	06 Dec 2022		
		Local	25,000,000.000	99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.33
		Base		99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601WNX3	FAIRWAY FINANCE CORP					4.050000	31 Jan 2023		
		Local	20,000,000.000	99.313750	19,862,750.00	99.313750	19,862,750.00	0.00	0.26
		Base		99.313750	19,862,750.00	99.313750	19,862,750.00	0.00	0.26
30601WSF7	FAIRWAY FINANCE CORP					4.900000	15 May 2023		
		Local	10,000,000.000	97.754167	9,775,416.67	97.690900	9,769,090.00	-6,326.67	0.13
		Base		97.754167	9,775,416.67	97.690900	9,769,090.00	-6,326.67	0.13
36955EMV7	GEN DYNAMICS CORP					4.500000	29 Dec 2022		
		Local	25,000,000.000	99.650000	24,912,500.00	99.650000	24,912,500.00	0.00	0.33
		Base		99.650000	24,912,500.00	99.650000	24,912,500.00	0.00	0.33
3703E1M96	GENERAL MILLS INC.					4.120000	09 Dec 2022		
		Local	15,000,000.000	99.908444	14,986,266.66	99.908444	14,986,266.66	0.00	0.20
		Base		99.908444	14,986,266.66	99.908444	14,986,266.66	0.00	0.20
40060XM15	GTA FDG LLC DISC					3.000000	01 Dec 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
41282KMG0	HARLEY DAVIDSON FND CP					4.230000	16 Dec 2022		
		Local	20,000,000.000	99.823750	19,964,750.00	99.823750	19,964,750.00	0.00	0.26
		Base		99.823750	19,964,750.00	99.823750	19,964,750.00	0.00	0.26
41282KN38	HARLEY DAVIDSON FND CP					5.000000	03 Jan 2023		
		Local	10,000,000.000	99.541667	9,954,166.67	99.541667	9,954,166.67	0.00	0.13
		Base		99.541667	9,954,166.67	99.541667	9,954,166.67	0.00	0.13
42786UM93	HERSHEY FOODS CORP					3.830000	09 Dec 2022		
		Local	20,000,000.000	99.914889	19,982,977.78	99.914889	19,982,977.78	0.00	0.26
		Base		99.914889	19,982,977.78	99.914889	19,982,977.78	0.00	0.26
42786UMG7	HERSHEY FOODS CORP					3.830000	16 Dec 2022		
		Local	15,000,000.000	99.840417	14,976,062.50	99.840417	14,976,062.50	0.00	0.20
		Base		99.840417	14,976,062.50	99.840417	14,976,062.50	0.00	0.20
42786UMN2	HERSHEY FOODS CORP					3.900000	22 Dec 2022		
		Local	15,000,000.000	99.772500	14,965,875.00	99.772500	14,965,875.00	0.00	0.20
		Base		99.772500	14,965,875.00	99.772500	14,965,875.00	0.00	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UP98	HONEYWELL INTERNATN					4.150000	09 Feb 2023		
		Local	5,500,000.000	99.193055	5,455,618.05	99.193055	5,455,618.05	0.00	0.07
		Base		99.193055	5,455,618.05	99.193055	5,455,618.05	0.00	0.07
43851UQG1	HONEYWELL INTERNATN					4.450000	16 Mar 2023		
		Local	25,000,000.000	98.702083	24,675,520.83	98.714300	24,678,575.00	3,054.17	0.33
		Base		98.702083	24,675,520.83	98.714300	24,678,575.00	3,054.17	0.33
4523EMMM2	ILLINOIS TOOL WORKS INC					3.850000	21 Dec 2022		
		Local	20,000,000.000	99.786111	19,957,222.22	99.786111	19,957,222.22	0.00	0.26
		Base		99.786111	19,957,222.22	99.786111	19,957,222.22	0.00	0.26
4523EMMU4	ILLINOIS TOOL WORKS INC					3.850000	28 Dec 2022		
		Local	20,000,000.000	99.711250	19,942,250.00	99.711250	19,942,250.00	0.00	0.26
		Base		99.711250	19,942,250.00	99.711250	19,942,250.00	0.00	0.26
45826FPN7	INTEL CORPORATION					4.300000	22 Feb 2023		
		Local	25,000,000.000	99.008611	24,752,152.78	99.008611	24,752,152.78	0.00	0.33
		Base		99.008611	24,752,152.78	99.008611	24,752,152.78	0.00	0.33
45826FR39	INTEL CORPORATION					4.440000	03 Apr 2023		
		Local	25,000,000.000	98.483000	24,620,750.00	98.404000	24,601,000.00	-19,750.00	0.33
		Base		98.483000	24,620,750.00	98.404000	24,601,000.00	-19,750.00	0.33
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46640QNW7	J.P. MORGAN SECURITIES					2.320000	30 Jan 2023		
		Local	25,000,000.000	99.613333	24,903,333.33	99.613333	24,903,333.33	0.00	0.33
		Base		99.613333	24,903,333.33	99.613333	24,903,333.33	0.00	0.33
46640QUH2	J.P. MORGAN SECURITIES					5.050000	17 Jul 2023		
		Local	25,000,000.000	96.801667	24,200,416.66	96.744000	24,186,000.00	-14,416.66	0.32
		Base		96.801667	24,200,416.66	96.744000	24,186,000.00	-14,416.66	0.32
46640QUU3	J.P. MORGAN SECURITIES					5.100000	28 Jul 2023		
		Local	25,000,000.000	96.614167	24,153,541.67	96.549100	24,137,275.00	-16,266.67	0.32
		Base		96.614167	24,153,541.67	96.549100	24,137,275.00	-16,266.67	0.32

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	15,000,000.000	Local	98.917917	14,837,687.50	98.711700	14,806,755.00	-30,932.50	0.20
		Base	98.917917	14,837,687.50	98.711700	14,806,755.00	-30,932.50	0.20
47816GSF7	JOHNSON + JOHNSON				4.580000	15 May 2023		
	20,000,000.000	Local	97.900833	19,580,166.67	97.857200	19,571,440.00	-8,726.67	0.26
		Base	97.900833	19,580,166.67	97.857200	19,571,440.00	-8,726.67	0.26
48783DNA7	KELLOGG COMPANY				4.450000	10 Jan 2023		
	25,000,000.000	Local	99.505556	24,876,388.89	99.505556	24,876,388.89	0.00	0.33
		Base	99.505556	24,876,388.89	99.505556	24,876,388.89	0.00	0.33
48783DNB5	KELLOGG COMPANY				4.440000	11 Jan 2023		
	25,000,000.000	Local	99.494333	24,873,583.33	99.494333	24,873,583.33	0.00	0.33
		Base	99.494333	24,873,583.33	99.494333	24,873,583.33	0.00	0.33
57978DM97	MCCORMICK + COMPANY				4.200000	09 Dec 2022		
	50,000,000.000	Local	99.906667	49,953,333.33	99.906667	49,953,333.33	0.00	0.66
		Base	99.906667	49,953,333.33	99.906667	49,953,333.33	0.00	0.66
60920WM56	MONDELEZ INTL INC				4.100000	05 Dec 2022		
	20,000,000.000	Local	99.954444	19,990,888.89	99.954444	19,990,888.89	0.00	0.26
		Base	99.954444	19,990,888.89	99.954444	19,990,888.89	0.00	0.26
60920WM72	MONDELEZ INTL INC				4.210000	07 Dec 2022		
	11,375,000.000	Local	99.929833	11,367,018.54	99.929833	11,367,018.54	0.00	0.15
		Base	99.929833	11,367,018.54	99.929833	11,367,018.54	0.00	0.15
62455BMC6	MOUNTCLIFF				3.250000	12 Dec 2022		
	15,000,000.000	Local	99.900694	14,985,104.17	99.900694	14,985,104.17	0.00	0.20
		Base	99.900694	14,985,104.17	99.900694	14,985,104.17	0.00	0.20
63254FQ18	NATL AUSTRALIA BK LT				3.250000	01 Mar 2023		
	25,000,000.000	Local	99.187500	24,796,875.00	98.845000	24,711,250.00	-85,625.00	0.33
		Base	99.187500	24,796,875.00	98.845000	24,711,250.00	-85,625.00	0.33
6840C3N33	ORACLE CORPORATION				4.570000	03 Jan 2023		
	25,000,000.000	Local	99.581083	24,895,270.83	99.581083	24,895,270.83	0.00	0.33
		Base	99.581083	24,895,270.83	99.581083	24,895,270.83	0.00	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70109MMU5	PARKER HANNIFIN CORP					3.530000	28 Dec 2022		
		Local	25,000,000.000	99.735250	24,933,812.50	99.735250	24,933,812.50	0.00	0.33
		Base		99.735250	24,933,812.50	99.735250	24,933,812.50	0.00	0.33
74271UQ60	PROCTOR GAMBLE AND CO					4.330000	06 Mar 2023		
		Local	20,000,000.000	98.857361	19,771,472.22	98.824900	19,764,980.00	-6,492.22	0.26
		Base		98.857361	19,771,472.22	98.824900	19,764,980.00	-6,492.22	0.26
75513GN36	RAYTHEON TECHNOLOGIES					4.600000	03 Jan 2023		
		Local	25,000,000.000	99.578333	24,894,583.33	99.578333	24,894,583.33	0.00	0.33
		Base		99.578333	24,894,583.33	99.578333	24,894,583.33	0.00	0.33
77119MNB9	ROCHE HOLDING INC					4.050000	11 Jan 2023		
		Local	20,000,000.000	99.538750	19,907,750.00	99.538750	19,907,750.00	0.00	0.26
		Base		99.538750	19,907,750.00	99.538750	19,907,750.00	0.00	0.26
78015DU57	ROYAL BK CDA					3.510000	05 Jul 2023		
		Local	25,000,000.000	97.894000	24,473,500.00	96.968800	24,242,200.00	-231,300.00	0.32
		Base		97.894000	24,473,500.00	96.968800	24,242,200.00	-231,300.00	0.32
78015DW14	ROYAL BK CDA					4.020000	01 Sep 2023		
		Local	25,000,000.000	96.940333	24,235,083.33	95.935333	23,983,833.25	-251,250.08	0.32
		Base		96.940333	24,235,083.33	95.935333	23,983,833.25	-251,250.08	0.32
78015DYF1	ROYAL BK CDA					5.190000	15 Nov 2023		
		Local	25,000,000.000	94.968583	23,742,145.83	94.766750	23,691,687.50	-50,458.33	0.31
		Base		94.968583	23,742,145.83	94.766750	23,691,687.50	-50,458.33	0.31
85462DNH2	STANLEY WORKS (THE)					4.350000	17 Jan 2023		
		Local	25,000,000.000	99.432083	24,858,020.83	99.432083	24,858,020.83	0.00	0.33
		Base		99.432083	24,858,020.83	99.432083	24,858,020.83	0.00	0.33
85462DP72	STANLEY WORKS (THE)					4.500000	07 Feb 2023		
		Local	25,000,000.000	99.150000	24,787,500.00	99.150000	24,787,500.00	0.00	0.33
		Base		99.150000	24,787,500.00	99.150000	24,787,500.00	0.00	0.33
89119BNL6	TORONTO DOMINION BANK					3.280000	20 Jan 2023		
		Local	25,000,000.000	99.544444	24,886,111.11	99.544444	24,886,111.11	0.00	0.33
		Base		99.544444	24,886,111.11	99.544444	24,886,111.11	0.00	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119BRM0	TORONTO DOMINION BANK					3.680000	21 Apr 2023		
	25,000,000.000	Local	98.558667	24,639,666.67	98.150900	24,537,725.00	-101,941.67	0.32
		Base	98.558667	24,639,666.67	98.150900	24,537,725.00	-101,941.67	0.32
89119BS15	TORONTO DOMINION BANK					2.650000	01 May 2023		
	15,000,000.000	Local	98.888472	14,833,270.83	98.007200	14,701,080.00	-132,190.83	0.19
		Base	98.888472	14,833,270.83	98.007200	14,701,080.00	-132,190.83	0.19
90328BM81	USAA CAPITAL CORP					3.820000	08 Dec 2022		
	25,000,000.000	Local	99.925722	24,981,430.56	99.925722	24,981,430.56	0.00	0.33
		Base	99.925722	24,981,430.56	99.925722	24,981,430.56	0.00	0.33
90782BNH9	UNION PACIFIC CORP					4.400000	17 Jan 2023		
	25,000,000.000	Local	99.425556	24,856,388.89	99.425556	24,856,388.89	0.00	0.33
		Base	99.425556	24,856,388.89	99.425556	24,856,388.89	0.00	0.33
91058UM18	UNITED HEALTHCARE CO					3.880000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
912796XY0	TREASURY BILL 08/23 0.00000					3.075000	10 Aug 2023		
	75,000,000.000	Local	97.847500	73,385,625.00	96.949100	72,711,825.00	-673,800.00	0.96
		Base	97.847500	73,385,625.00	96.949100	72,711,825.00	-673,800.00	0.96
912796YH6	TREASURY BILL 09/23 0.00000					3.890500	07 Sep 2023		
	25,000,000.000	Local	96.974056	24,243,513.89	96.567200	24,141,800.00	-101,713.89	0.32
		Base	96.974056	24,243,513.89	96.567200	24,141,800.00	-101,713.89	0.32
91842KQT6	VW CR INC					4.370000	27 Mar 2023		
	25,000,000.000	Local	98.591889	24,647,972.22	98.333700	24,583,425.00	-64,547.22	0.33
		Base	98.591889	24,647,972.22	98.333700	24,583,425.00	-64,547.22	0.33
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					3.750000	01 Dec 2022		
	350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.63
		Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.63
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					3.770000	01 Dec 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.97
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.980000	09 Jan 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.99
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	0.99
92344MM67	VERIZON COMMNTN INC				3.850000	06 Dec 2022		
	25,000,000.000	Local	99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.33
		Base	99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.33
926NKW009	AMHERST PIERPONT 04/15 VAR				3.830000	14 Dec 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.32
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.32
93114FM50	WAL MART STORES INC				3.790000	05 Dec 2022		
	20,000,000.000	Local	99.957889	19,991,577.78	99.957889	19,991,577.78	0.00	0.26
		Base	99.957889	19,991,577.78	99.957889	19,991,577.78	0.00	0.26
94107NN91	WASTE MANAGEMENT INC				4.700000	09 Jan 2023		
	25,000,000.000	Local	99.490833	24,872,708.33	99.490833	24,872,708.33	0.00	0.33
		Base	99.490833	24,872,708.33	99.490833	24,872,708.33	0.00	0.33
9612C1NP8	WESTPAC BANKING CORP.				3.400000	23 Jan 2023		
	25,000,000.000	Local	99.499444	24,874,861.11	99.499444	24,874,861.11	0.00	0.33
		Base	99.499444	24,874,861.11	99.499444	24,874,861.11	0.00	0.33
978UHK000	DAIWA CAPITAL MARKETS REPO				3.750000	01 Dec 2022		
	268,373,896.170	Local	100.000000	268,373,896.17	100.000000	268,373,896.17	0.00	3.55
		Base	100.000000	268,373,896.17	100.000000	268,373,896.17	0.00	3.55
979QHR003	SOUTH STREET REPO				3.850000	01 Dec 2022		
	172,681,180.800	Local	100.000000	172,681,180.80	100.000000	172,681,180.80	0.00	2.28
		Base	100.000000	172,681,180.80	100.000000	172,681,180.80	0.00	2.28
979QRC005	BANK OF AMERICA REPO				3.770000	01 Dec 2022		
	40,565,755.520	Local	100.000000	40,565,755.52	100.000000	40,565,755.52	0.00	0.54
		Base	100.000000	40,565,755.52	100.000000	40,565,755.52	0.00	0.54
985FHY004	MITSUBISHI UFJ REPO				3.700000	01 Dec 2022		
	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	2.31
		Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	2.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO					3.740000	01 Dec 2022		
		Local	500,000,000.000	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	6.61
		Base		100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	6.61
US DOLLAR Total									
		Local	3,949,645,832.490		3,934,928,023.60		3,932,963,247.69	-1,964,775.91	52.00
		Base			3,934,928,023.60		3,932,963,247.69	-1,964,775.91	52.00
CASH EQUIVALENT Total									
		Base	3,949,645,832.490		3,934,928,023.60		3,932,963,247.69	-1,964,775.91	52.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		Local	70,925,862.480	1.000000	70,925,862.48	1.000000	70,925,862.48	0.00	0.94
		Base		1.000000	70,925,862.48	1.000000	70,925,862.48	0.00	0.94
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	186,788,755.230	1.000000	186,788,755.23	1.000000	186,788,755.23	0.00	2.47
		Base		1.000000	186,788,755.23	1.000000	186,788,755.23	0.00	2.47
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	106,516,592.760	1.000000	106,516,592.76	1.000000	106,516,592.76	0.00	1.41
		Base		1.000000	106,516,592.76	1.000000	106,516,592.76	0.00	1.41
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	60,724,275.240	1.000000	60,724,275.24	1.000000	60,724,275.24	0.00	0.80
		Base		1.000000	60,724,275.24	1.000000	60,724,275.24	0.00	0.80
US DOLLAR Total									
		Local	424,955,485.710		424,955,485.71		424,955,485.71	0.00	5.62
		Base			424,955,485.71		424,955,485.71	0.00	5.62
EQUITY Total									
		Base	424,955,485.710		424,955,485.71		424,955,485.71	0.00	5.62

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		7,000,000.000	Local	99.958470	6,997,092.89	94.884979	6,641,948.53	-355,144.36	0.09
			Base	99.958470	6,997,092.89	94.884979	6,641,948.53	-355,144.36	0.09
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		7,000,000.000	Local	99.889458	6,992,262.09	89.959375	6,297,156.25	-695,105.84	0.08
			Base	99.889458	6,992,262.09	89.959375	6,297,156.25	-695,105.84	0.08
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		5,500,000.000	Local	102.705738	5,648,815.61	98.776545	5,432,709.98	-216,105.63	0.07
			Base	102.705738	5,648,815.61	98.776545	5,432,709.98	-216,105.63	0.07
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		5,000,000.000	Local	99.925028	4,996,251.42	99.522376	4,976,118.80	-20,132.62	0.07
			Base	99.925028	4,996,251.42	99.522376	4,976,118.80	-20,132.62	0.07
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		10,000,000.000	Local	99.929664	9,992,966.42	94.349676	9,434,967.60	-557,998.82	0.12
			Base	99.929664	9,992,966.42	94.349676	9,434,967.60	-557,998.82	0.12
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		7,000,000.000	Local	99.818324	6,987,282.69	95.732786	6,701,295.02	-285,987.67	0.09
			Base	99.818324	6,987,282.69	95.732786	6,701,295.02	-285,987.67	0.09
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		20,000,000.000	Local	99.994000	19,998,800.00	100.247329	20,049,465.80	50,665.80	0.27
			Base	99.994000	19,998,800.00	100.247329	20,049,465.80	50,665.80	0.27
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		3,000,000.000	Local	99.863726	2,995,911.79	89.570903	2,687,127.09	-308,784.70	0.04
			Base	99.863726	2,995,911.79	89.570903	2,687,127.09	-308,784.70	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					4.919570	01 Nov 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	99.393058	4,969,652.90	-30,347.10	0.07
			Base	100.000000	5,000,000.00	99.393058	4,969,652.90	-30,347.10	0.07

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.893019	9,989,301.91	96.371527	9,637,152.70	-352,149.21	0.13
		Base		99.893019	9,989,301.91	96.371527	9,637,152.70	-352,149.21	0.13
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					4.740000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.016178	2,000,323.56	323.56	0.03
		Base		100.000000	2,000,000.00	100.016178	2,000,323.56	323.56	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					4.530000	03 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.651612	9,965,161.20	-34,838.80	0.13
		Base		100.000000	10,000,000.00	99.651612	9,965,161.20	-34,838.80	0.13
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	10,000,000.000	99.910360	9,991,036.03	97.823519	9,782,351.90	-208,684.13	0.13
		Base		99.910360	9,991,036.03	97.823519	9,782,351.90	-208,684.13	0.13
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					4.235290	17 Feb 2026		
		Local	15,000,000.000	100.111301	15,016,695.08	99.932470	14,989,870.50	-26,824.58	0.20
Original Face:		Base	15,000,000.000	100.111301	15,016,695.08	99.932470	14,989,870.50	-26,824.58	0.20
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.995166	5,999,709.96	100.390990	6,023,459.40	23,749.44	0.08
Original Face:		Base	6,000,000.000	99.995166	5,999,709.96	100.390990	6,023,459.40	23,749.44	0.08
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	101.680466	1,433,694.57	100.502923	1,417,091.21	-16,603.36	0.02
		Base		101.680466	1,433,694.57	100.502923	1,417,091.21	-16,603.36	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.999600	29,999,880.00	98.321108	29,496,332.40	-503,547.60	0.39
		Base		99.999600	29,999,880.00	98.321108	29,496,332.40	-503,547.60	0.39
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.961566	7,996,925.26	93.440701	7,475,256.08	-521,669.18	0.10
		Base		99.961566	7,996,925.26	93.440701	7,475,256.08	-521,669.18	0.10
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.943892	14,991,583.73	93.545216	14,031,782.40	-959,801.33	0.19
		Base		99.943892	14,991,583.73	93.545216	14,031,782.40	-959,801.33	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.600713	2,988,021.39	86.899008	2,606,970.24	-381,051.15	0.03
		Base		99.600713	2,988,021.39	86.899008	2,606,970.24	-381,051.15	0.03
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
		Local	9,046,000.000	96.498812	8,729,282.56	97.073112	8,781,233.71	51,951.15	0.12
		Base		96.498812	8,729,282.56	97.073112	8,781,233.71	51,951.15	0.12
036752AQ6	ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.996286	4,999,814.28	98.857529	4,942,876.45	-56,937.83	0.07
		Base		99.996286	4,999,814.28	98.857529	4,942,876.45	-56,937.83	0.07
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.960007	15,493,801.13	98.306063	15,237,439.77	-256,361.36	0.20
		Base		99.960007	15,493,801.13	98.306063	15,237,439.77	-256,361.36	0.20
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.871660	9,987,166.04	90.290224	9,029,022.40	-958,143.64	0.12
		Base		99.871660	9,987,166.04	90.290224	9,029,022.40	-958,143.64	0.12
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.856448	4,992,822.42	89.153503	4,457,675.15	-535,147.27	0.06
		Base		99.856448	4,992,822.42	89.153503	4,457,675.15	-535,147.27	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	105.159744	5,257,987.19	95.565241	4,778,262.05	-479,725.14	0.06
		Base		105.159744	5,257,987.19	95.565241	4,778,262.05	-479,725.14	0.06
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.993915	9,999,391.54	99.313515	9,931,351.50	-68,040.04	0.13
		Base		99.993915	9,999,391.54	99.313515	9,931,351.50	-68,040.04	0.13
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.814183	4,990,709.13	85.731854	4,286,592.70	-704,116.43	0.06
		Base		99.814183	4,990,709.13	85.731854	4,286,592.70	-704,116.43	0.06
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.450000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	96.753912	4,837,695.60	-162,304.40	0.06
		Base		100.000000	5,000,000.00	96.753912	4,837,695.60	-162,304.40	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.939452	24,984,863.01	94.035960	23,508,990.00	-1,475,873.01	0.31
		Base		99.939452	24,984,863.01	94.035960	23,508,990.00	-1,475,873.01	0.31
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	97.736417	5,249,422.94	83.802126	4,501,012.19	-748,410.75	0.06
		Base		97.736417	5,249,422.94	83.802126	4,501,012.19	-748,410.75	0.06
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.870117	14,980,517.58	91.530104	13,729,515.60	-1,251,001.98	0.18
		Base		99.870117	14,980,517.58	91.530104	13,729,515.60	-1,251,001.98	0.18
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	92.738795	9,273,879.50	-726,120.50	0.12
		Base		100.000000	10,000,000.00	92.738795	9,273,879.50	-726,120.50	0.12
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	16,000,000.000	100.000000	16,000,000.00	95.433886	15,269,421.76	-730,578.24	0.20
		Base		100.000000	16,000,000.00	95.433886	15,269,421.76	-730,578.24	0.20
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	99.871754	24,967,938.52	95.266467	23,816,616.75	-1,151,321.77	0.31
		Base		99.871754	24,967,938.52	95.266467	23,816,616.75	-1,151,321.77	0.31
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.861843	19,972,368.57	98.468313	19,693,662.60	-278,705.97	0.26
		Base		99.861843	19,972,368.57	98.468313	19,693,662.60	-278,705.97	0.26
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					4.150000	01 Sep 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	97.604291	19,520,858.20	-479,141.80	0.26
		Base		100.000000	20,000,000.00	97.604291	19,520,858.20	-479,141.80	0.26
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.690111	10,069,011.10	69,011.10	0.13
		Base		100.000000	10,000,000.00	100.690111	10,069,011.10	69,011.10	0.13
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.437828	20,087,565.60	87,565.60	0.27
		Base		100.000000	20,000,000.00	100.437828	20,087,565.60	87,565.60	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	91.074000	9,107,400.00	-892,600.00	0.12
		Base		100.000000	10,000,000.00	91.074000	9,107,400.00	-892,600.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					5.041000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.300000	9,930,000.00	-70,000.00	0.13
		Base		100.000000	10,000,000.00	99.300000	9,930,000.00	-70,000.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	88.780448	8,878,044.80	-1,121,955.20	0.12
		Base		100.000000	10,000,000.00	88.780448	8,878,044.80	-1,121,955.20	0.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.160000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.399000	9,939,900.00	-60,100.00	0.13
		Base		100.000000	10,000,000.00	99.399000	9,939,900.00	-60,100.00	0.13
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.966849	9,996,684.87	96.508817	9,650,881.70	-345,803.17	0.13
		Base		99.966849	9,996,684.87	96.508817	9,650,881.70	-345,803.17	0.13
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	87.818269	17,563,653.80	-2,436,346.20	0.23
		Base		100.000000	20,000,000.00	87.818269	17,563,653.80	-2,436,346.20	0.23
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR					3.000000	10 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.015460	9,701,546.00	-298,454.00	0.13
		Base		100.000000	10,000,000.00	97.015460	9,701,546.00	-298,454.00	0.13
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	96.183000	15,389,280.00	-610,720.00	0.20
		Base		100.000000	16,000,000.00	96.183000	15,389,280.00	-610,720.00	0.20
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
		Local	9,000,000.000	99.943573	8,994,921.61	98.644912	8,878,042.08	-116,879.53	0.12
		Base		99.943573	8,994,921.61	98.644912	8,878,042.08	-116,879.53	0.12
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.957704	13,994,078.54	98.798894	13,831,845.16	-162,233.38	0.18
		Base		99.957704	13,994,078.54	98.798894	13,831,845.16	-162,233.38	0.18

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	94.379621	18,875,924.20	-1,124,075.80	0.25
		Base		100.000000	20,000,000.00	94.379621	18,875,924.20	-1,124,075.80	0.25
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6					6.000000	30 Nov 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.222924	20,044,584.80	44,584.80	0.27
		Base		100.000000	20,000,000.00	100.222924	20,044,584.80	44,584.80	0.27
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.991156	6,999,380.89	99.475729	6,963,301.03	-36,079.86	0.09
		Base		99.991156	6,999,380.89	99.475729	6,963,301.03	-36,079.86	0.09
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.933621	6,995,353.45	95.215907	6,665,113.49	-330,239.96	0.09
		Base		99.933621	6,995,353.45	95.215907	6,665,113.49	-330,239.96	0.09
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.996356	4,999,817.80	99.604809	4,980,240.45	-19,577.35	0.07
		Base		99.996356	4,999,817.80	99.604809	4,980,240.45	-19,577.35	0.07
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.963747	9,996,374.70	95.552366	9,555,236.60	-441,138.10	0.13
		Base		99.963747	9,996,374.70	95.552366	9,555,236.60	-441,138.10	0.13
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.864124	6,990,488.66	88.825261	6,217,768.27	-772,720.39	0.08
		Base		99.864124	6,990,488.66	88.825261	6,217,768.27	-772,720.39	0.08
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.950015	9,995,001.46	94.216613	9,421,661.30	-573,340.16	0.12
		Base		99.950015	9,995,001.46	94.216613	9,421,661.30	-573,340.16	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.070000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.135813	7,930,865.04	-69,134.96	0.10
		Base		100.000000	8,000,000.00	99.135813	7,930,865.04	-69,134.96	0.10
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.430000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.889624	9,888,962.40	-111,037.60	0.13
		Base		100.000000	10,000,000.00	98.889624	9,888,962.40	-111,037.60	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.713333	14,656,999.95	-343,000.05	0.19
		Base	100.000000	15,000,000.00	97.713333	14,656,999.95	-343,000.05	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				4.270000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.199878	14,729,981.70	-270,018.30	0.19
		Base	100.000000	15,000,000.00	98.199878	14,729,981.70	-270,018.30	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.952605	4,997,630.26	93.040840	4,652,042.00	-345,588.26	0.06
		Base	99.952605	4,997,630.26	93.040840	4,652,042.00	-345,588.26	0.06
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	96.839089	7,747,127.12	-252,872.88	0.10
		Base	100.000000	8,000,000.00	96.839089	7,747,127.12	-252,872.88	0.10
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	92.948849	23,237,212.25	-1,762,787.75	0.31
		Base	100.000000	25,000,000.00	92.948849	23,237,212.25	-1,762,787.75	0.31
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.931516	1,998,630.32	95.022161	1,900,443.22	-98,187.10	0.03
		Base	99.931516	1,998,630.32	95.022161	1,900,443.22	-98,187.10	0.03
097023CS2	BOEING CO SR UNSECURED 05/23 4.508				4.508000	01 May 2023		
	15,000,000.000	Local	100.620987	15,093,148.04	99.638239	14,945,735.85	-147,412.19	0.20
		Base	100.620987	15,093,148.04	99.638239	14,945,735.85	-147,412.19	0.20
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	17,000,000.000	Local	99.951035	16,991,676.01	96.052592	16,328,940.64	-662,735.37	0.22
		Base	99.951035	16,991,676.01	96.052592	16,328,940.64	-662,735.37	0.22
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.245471	4,962,273.55	-37,726.45	0.07
		Base	100.000000	5,000,000.00	99.245471	4,962,273.55	-37,726.45	0.07
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	4,750,000.000	Local	100.302828	4,764,384.33	99.657424	4,733,727.64	-30,656.69	0.06
		Base	100.302828	4,764,384.33	99.657424	4,733,727.64	-30,656.69	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.824387	1,996,487.73	96.536434	1,930,728.68	-65,759.05	0.03
		Base		99.824387	1,996,487.73	96.536434	1,930,728.68	-65,759.05	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	88.884000	4,444,200.00	-555,800.00	0.06
		Base		100.000000	5,000,000.00	88.884000	4,444,200.00	-555,800.00	0.06
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	88.335216	13,250,282.40	-1,749,717.60	0.18
		Base		100.000000	15,000,000.00	88.335216	13,250,282.40	-1,749,717.60	0.18
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	93.243654	13,986,548.10	-1,013,451.90	0.18
		Base		100.000000	15,000,000.00	93.243654	13,986,548.10	-1,013,451.90	0.18
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	87.507904	8,750,790.40	-1,249,209.60	0.12
		Base		100.000000	10,000,000.00	87.507904	8,750,790.40	-1,249,209.60	0.12
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	92.345292	9,234,529.20	-765,470.80	0.12
		Base		100.000000	10,000,000.00	92.345292	9,234,529.20	-765,470.80	0.12
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	88.611016	8,861,101.60	-1,138,898.40	0.12
		Base		100.000000	10,000,000.00	88.611016	8,861,101.60	-1,138,898.40	0.12
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.714000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.084470	19,616,894.00	-383,106.00	0.26
		Base		100.000000	20,000,000.00	98.084470	19,616,894.00	-383,106.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	95.380628	19,076,125.60	-923,874.40	0.25
		Base		100.000000	20,000,000.00	95.380628	19,076,125.60	-923,874.40	0.25
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.958177	7,996,654.17	94.874355	7,589,948.40	-406,705.77	0.10
		Base		99.958177	7,996,654.17	94.874355	7,589,948.40	-406,705.77	0.10
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.775398	1,995,507.95	97.152989	1,943,059.78	-52,448.17	0.03
		Base		99.775398	1,995,507.95	97.152989	1,943,059.78	-52,448.17	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.915869	2,997,476.06	99.910780	2,997,323.40	-152.66	0.04
		Base		99.915869	2,997,476.06	99.910780	2,997,323.40	-152.66	0.04
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45					3.450000	15 May 2023		
		Local	10,508,000.000	100.328678	10,542,537.49	99.354245	10,440,144.06	-102,393.43	0.14
		Base		100.328678	10,542,537.49	99.354245	10,440,144.06	-102,393.43	0.14
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.918845	9,991,884.45	93.031615	9,303,161.50	-688,722.95	0.12
		Base		99.918845	9,991,884.45	93.031615	9,303,161.50	-688,722.95	0.12
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.895324	9,989,532.42	97.351725	9,735,172.50	-254,359.92	0.13
		Base		99.895324	9,989,532.42	97.351725	9,735,172.50	-254,359.92	0.13
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
		Local	7,500,000.000	99.984431	7,498,832.32	97.789040	7,334,178.00	-164,654.32	0.10
Original Face:		Base	7,500,000.000	99.984431	7,498,832.32	97.789040	7,334,178.00	-164,654.32	0.10
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.037120	5,001,855.99	96.972349	4,848,617.45	-153,238.54	0.06
		Base		100.037120	5,001,855.99	96.972349	4,848,617.45	-153,238.54	0.06
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					5.000000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.483665	9,948,366.50	-51,633.50	0.13
		Base		100.000000	10,000,000.00	99.483665	9,948,366.50	-51,633.50	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.082741	9,408,274.10	-591,725.90	0.12
		Base		100.000000	10,000,000.00	94.082741	9,408,274.10	-591,725.90	0.12
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.514478	4,525,723.90	-474,276.10	0.06
		Base		100.000000	5,000,000.00	90.514478	4,525,723.90	-474,276.10	0.06
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	83.465515	8,346,551.50	-1,653,448.50	0.11
		Base		100.000000	10,000,000.00	83.465515	8,346,551.50	-1,653,448.50	0.11
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	88.291304	13,243,695.60	-1,756,304.40	0.18
		Base		100.000000	15,000,000.00	88.291304	13,243,695.60	-1,756,304.40	0.18
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	87.393979	4,369,698.95	-630,301.05	0.06
		Base		100.000000	5,000,000.00	87.393979	4,369,698.95	-630,301.05	0.06
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					4.192430	22 Apr 2026		
		Local	20,000,000.000	100.305511	20,061,102.10	99.890410	19,978,082.00	-83,020.10	0.26
Original Face:		Base	20,000,000.000	100.305511	20,061,102.10	99.890410	19,978,082.00	-83,020.10	0.26
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	89.568898	13,435,334.70	-1,564,665.30	0.18
		Base		100.000000	15,000,000.00	89.568898	13,435,334.70	-1,564,665.30	0.18
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	96.417008	9,641,700.80	-358,299.20	0.13
		Base		100.000000	10,000,000.00	96.417008	9,641,700.80	-358,299.20	0.13
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45					5.450000	21 Oct 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.098859	9,809,885.90	-190,114.10	0.13
		Base		100.000000	10,000,000.00	98.098859	9,809,885.90	-190,114.10	0.13
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.080507	10,108,050.65	95.860869	9,586,086.90	-521,963.75	0.13
		Base		101.080507	10,108,050.65	95.860869	9,586,086.90	-521,963.75	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.917094	4,995,854.69	97.075917	4,853,795.85	-142,058.84	0.06
		Base		99.917094	4,995,854.69	97.075917	4,853,795.85	-142,058.84	0.06
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	104.444034	7,311,082.39	98.706971	6,909,487.97	-401,594.42	0.09
		Base		104.444034	7,311,082.39	98.706971	6,909,487.97	-401,594.42	0.09
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5					0.500000	11 Aug 2023		
		Local	2,958,000.000	98.248698	2,906,196.48	96.774463	2,862,588.62	-43,607.86	0.04
		Base		98.248698	2,906,196.48	96.774463	2,862,588.62	-43,607.86	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.260087	5,013,004.37	97.672803	4,883,640.15	-129,364.22	0.06
		Base		100.260087	5,013,004.37	97.672803	4,883,640.15	-129,364.22	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.972114	8,997,490.29	95.421755	8,587,957.95	-409,532.34	0.11
		Base		99.972114	8,997,490.29	95.421755	8,587,957.95	-409,532.34	0.11
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.966784	9,996,678.35	93.406667	9,340,666.70	-656,011.65	0.12
		Base		99.966784	9,996,678.35	93.406667	9,340,666.70	-656,011.65	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	4,830,209.300	99.998162	4,830,120.51	98.484940	4,757,028.73	-73,091.78	0.06
Original Face:		Base	5,000,000.000	99.998162	4,830,120.51	98.484940	4,757,028.73	-73,091.78	0.06
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	105.444535	7,381,117.47	97.301094	6,811,076.58	-570,040.89	0.09
		Base		105.444535	7,381,117.47	97.301094	6,811,076.58	-570,040.89	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	101.619211	2,032,384.21	93.756611	1,875,132.22	-157,251.99	0.02
		Base		101.619211	2,032,384.21	93.756611	1,875,132.22	-157,251.99	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.910580	4,995,529.02	89.091142	4,454,557.10	-540,971.92	0.06
		Base		99.910580	4,995,529.02	89.091142	4,454,557.10	-540,971.92	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	1,436,583.630	100.101439	1,438,040.88	99.265480	1,426,031.64	-12,009.24	0.02
Original Face:		Base	10,000,000.000	100.101439	1,438,040.88	99.265480	1,426,031.64	-12,009.24	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.207524	10,020,752.39	98.830854	9,883,085.40	-137,666.99	0.13
		Base		100.207524	10,020,752.39	98.830854	9,883,085.40	-137,666.99	0.13
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	88.846414	8,884,641.40	-1,115,358.60	0.12
		Base		100.000000	10,000,000.00	88.846414	8,884,641.40	-1,115,358.60	0.12
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	88.364416	6,185,509.12	-814,490.88	0.08
		Base		100.000000	7,000,000.00	88.364416	6,185,509.12	-814,490.88	0.08
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	91.797644	9,179,764.40	-820,235.60	0.12
		Base		100.000000	10,000,000.00	91.797644	9,179,764.40	-820,235.60	0.12
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	91.560584	6,867,043.80	-632,956.20	0.09
		Base		100.000000	7,500,000.00	91.560584	6,867,043.80	-632,956.20	0.09
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15					2.150000	10 Mar 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	94.555120	945,551.20	-54,448.80	0.01
		Base		100.000000	1,000,000.00	94.555120	945,551.20	-54,448.80	0.01
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5					3.500000	28 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.140980	9,914,098.00	-85,902.00	0.13
		Base		100.000000	10,000,000.00	99.140980	9,914,098.00	-85,902.00	0.13
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4					4.000000	28 Oct 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.291203	4,914,560.15	-85,439.85	0.06
		Base		100.000000	5,000,000.00	98.291203	4,914,560.15	-85,439.85	0.06
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.130000	10 Aug 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.675906	19,735,181.20	-264,818.80	0.26
		Base		100.000000	20,000,000.00	98.675906	19,735,181.20	-264,818.80	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4					4.000000	16 Sep 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	98.348689	19,669,737.80	-330,262.20	0.26
		Base		100.000000	20,000,000.00	98.348689	19,669,737.80	-330,262.20	0.26
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
		Local	16,985,000.000	100.000000	16,985,000.00	99.196373	16,848,503.95	-136,496.05	0.22
		Base		100.000000	16,985,000.00	99.196373	16,848,503.95	-136,496.05	0.22
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25					5.250000	13 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.030269	10,003,026.90	3,026.90	0.13
		Base		100.000000	10,000,000.00	100.030269	10,003,026.90	3,026.90	0.13
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					4.008570	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999830	9,999,983.00	-17.00	0.13
		Base		100.000000	10,000,000.00	99.999830	9,999,983.00	-17.00	0.13
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.915142	14,987,271.35	89.095153	13,364,272.95	-1,622,998.40	0.18
		Base		99.915142	14,987,271.35	89.095153	13,364,272.95	-1,622,998.40	0.18
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	88.919928	4,445,996.40	-554,003.60	0.06
		Base		100.000000	5,000,000.00	88.919928	4,445,996.40	-554,003.60	0.06
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.995090	19,999,018.08	99.253098	19,850,619.60	-148,398.48	0.26
		Base		99.995090	19,999,018.08	99.253098	19,850,619.60	-148,398.48	0.26
3133EMSE3	FEDERAL FARM CREDIT BANK BONDS 03/23 0.11					0.110000	01 Mar 2023		
		Local	11,000,000.000	98.934392	10,882,783.17	98.921884	10,881,407.24	-1,375.93	0.14
		Base		98.934392	10,882,783.17	98.921884	10,881,407.24	-1,375.93	0.14
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.970116	4,998,505.82	91.316175	4,565,808.75	-432,697.07	0.06
		Base		99.970116	4,998,505.82	91.316175	4,565,808.75	-432,697.07	0.06
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	20,000,000.000	99.990880	19,998,176.05	99.469530	19,893,906.00	-104,270.05	0.26
		Base		99.990880	19,998,176.05	99.469530	19,893,906.00	-104,270.05	0.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.927095	9,992,709.50	95.810662	9,581,066.20	-411,643.30	0.13
		Base		99.927095	9,992,709.50	95.810662	9,581,066.20	-411,643.30	0.13
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	92.137224	9,213,722.40	-786,277.60	0.12
		Base		100.000000	10,000,000.00	92.137224	9,213,722.40	-786,277.60	0.12
3133ENV98	FEDERAL FARM CREDIT BANK BONDS 07/23 4.67					4.670000	26 Jul 2023		
		Local	15,890,000.000	100.000000	15,890,000.00	99.904829	15,874,877.33	-15,122.67	0.21
		Base		100.000000	15,890,000.00	99.904829	15,874,877.33	-15,122.67	0.21
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2					5.200000	03 Nov 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	99.907970	24,976,992.50	-23,007.50	0.33
		Base		100.000000	25,000,000.00	99.907970	24,976,992.50	-23,007.50	0.33
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64					3.640000	05 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.369003	9,836,900.30	-163,099.70	0.13
		Base		100.000000	10,000,000.00	98.369003	9,836,900.30	-163,099.70	0.13
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	7,707,895.600	102.089498	7,868,951.89	87.414802	6,737,841.68	-1,131,110.21	0.09
Original Face:		Base	10,000,000.000	102.089498	7,868,951.89	87.414802	6,737,841.68	-1,131,110.21	0.09
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	91.272491	9,127,249.10	-872,750.90	0.12
		Base		100.000000	10,000,000.00	91.272491	9,127,249.10	-872,750.90	0.12
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.301915	4,515,095.75	-484,904.25	0.06
		Base		100.000000	5,000,000.00	90.301915	4,515,095.75	-484,904.25	0.06
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.048618	4,502,430.90	-497,569.10	0.06
		Base		100.000000	5,000,000.00	90.048618	4,502,430.90	-497,569.10	0.06
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.125610	9,812,561.00	-187,439.00	0.13
		Base		100.000000	10,000,000.00	98.125610	9,812,561.00	-187,439.00	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GXM76	FREDDIE MAC NOTES 08/25 VAR					3.000000	25 Aug 2025		
		Local	10,000,000.000	100.433057	10,043,305.72	98.945228	9,894,522.80	-148,782.92	0.13
		Base		100.433057	10,043,305.72	98.945228	9,894,522.80	-148,782.92	0.13
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.195273	14,729,290.95	-270,709.05	0.19
		Base		100.000000	15,000,000.00	98.195273	14,729,290.95	-270,709.05	0.19
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.654332	19,730,866.40	-269,133.60	0.26
		Base		100.000000	20,000,000.00	98.654332	19,730,866.40	-269,133.60	0.26
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.886016	9,988,601.60	-11,398.40	0.13
		Base		100.000000	10,000,000.00	99.886016	9,988,601.60	-11,398.40	0.13
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	16,361.940	102.438036	16,760.85	99.011250	16,200.16	-560.69	0.00
Original Face:		Base	2,838,688.000	102.438036	16,760.85	99.011250	16,200.16	-560.69	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	341,995.430	101.314447	346,490.78	88.691230	303,319.95	-43,170.83	0.00
Original Face:		Base	5,677,376.000	101.314447	346,490.78	88.691230	303,319.95	-43,170.83	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	471,342.640	101.227614	477,128.91	89.775370	423,149.60	-53,979.31	0.01
Original Face:		Base	5,677,376.000	101.227614	477,128.91	89.775370	423,149.60	-53,979.31	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	547,576.150	100.701778	551,418.92	91.963630	503,570.90	-47,848.02	0.01
Original Face:		Base	6,713,909.000	100.701778	551,418.92	91.963630	503,570.90	-47,848.02	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	630,794.230	99.832099	629,735.12	92.748480	585,052.06	-44,683.06	0.01
Original Face:		Base	5,677,376.000	99.832099	629,735.12	92.748480	585,052.06	-44,683.06	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	862,164.810	101.336619	873,688.67	91.483630	788,739.66	-84,949.01	0.01
Original Face:		Base	6,995,663.000	101.336619	873,688.67	91.483630	788,739.66	-84,949.01	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	630,794.230	100.162484	631,819.17	93.187530	587,821.56	-43,997.61	0.01
Original Face:		Base	5,677,376.000	100.162484	631,819.17	93.187530	587,821.56	-43,997.61	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	751,936.390	100.608516	756,512.04	88.467800	665,221.58	-91,290.46	0.01
Original Face:		Base	11,354,753.000	100.608516	756,512.04	88.467800	665,221.58	-91,290.46	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	355,264.920	98.770222	350,895.95	92.020920	326,918.05	-23,977.90	0.00
Original Face:		Base	2,000,000.000	98.770222	350,895.95	92.020920	326,918.05	-23,977.90	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	863,124.730	101.392645	875,144.99	89.775370	774,873.42	-100,271.57	0.01
Original Face:		Base	8,516,065.000	101.392645	875,144.99	89.775370	774,873.42	-100,271.57	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	499,991.690	99.919243	499,587.91	93.859320	469,288.80	-30,299.11	0.01
Original Face:		Base	5,677,376.000	99.919243	499,587.91	93.859320	469,288.80	-30,299.11	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	946,062.390	98.896444	935,622.06	92.192640	872,199.89	-63,422.17	0.01
Original Face:		Base	6,060,416.000	98.896444	935,622.06	92.192640	872,199.89	-63,422.17	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,798,851.400	99.757491	4,787,213.77	76.336070	3,663,254.56	-1,123,959.21	0.05
Original Face:		Base	7,000,000.000	99.757491	4,787,213.77	76.336070	3,663,254.56	-1,123,959.21	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	90.461943	9,046,194.30	-953,805.70	0.12
		Base		100.000000	10,000,000.00	90.461943	9,046,194.30	-953,805.70	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.983506	9,998,350.58	90.066915	9,006,691.50	-991,659.08	0.12
		Base		99.983506	9,998,350.58	90.066915	9,006,691.50	-991,659.08	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	101,102.310	98.486078	99,571.70	95.259210	96,309.26	-3,262.44	0.00
Original Face:		Base	2,838,688.000	98.486078	99,571.70	95.259210	96,309.26	-3,262.44	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	122,239.440	100.114284	122,379.14	98.324740	120,191.61	-2,187.53	0.00
Original Face:		Base	5,946,910.000	100.114284	122,379.14	98.324740	120,191.61	-2,187.53	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	34,018.910	101.831570	34,641.99	97.901510	33,305.03	-1,336.96	0.00
Original Face:		Base	500,000.000	101.831570	34,641.99	97.901510	33,305.03	-1,336.96	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	24,348.400	99.480253	24,221.85	98.718060	24,036.27	-185.58	0.00
Original Face:		Base	2,838,688.000	99.480253	24,221.85	98.718060	24,036.27	-185.58	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	167,896.680	99.980357	167,863.70	94.823640	159,205.74	-8,657.96	0.00
Original Face:		Base	2,838,688.000	99.980357	167,863.70	94.823640	159,205.74	-8,657.96	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	157,370.980	99.960857	157,309.38	95.294870	149,966.47	-7,342.91	0.00
Original Face:		Base	3,247,459.000	99.960857	157,309.38	95.294870	149,966.47	-7,342.91	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	329,201.340	100.125473	329,614.40	95.260620	313,599.24	-16,015.16	0.00
Original Face:		Base	5,677,376.000	100.125473	329,614.40	95.260620	313,599.24	-16,015.16	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	168,811.910	100.318313	169,349.26	97.374010	164,378.93	-4,970.33	0.00
Original Face:		Base	8,516,065.000	100.318313	169,349.26	97.374010	164,378.93	-4,970.33	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	852,234.480	100.043548	852,605.61	93.202670	794,305.29	-58,300.32	0.01
Original Face:		Base	7,380,589.000	100.043548	852,605.61	93.202670	794,305.29	-58,300.32	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,432,594.720	101.123394	1,448,688.41	89.420570	1,281,034.36	-167,654.05	0.02
Original Face:		Base	5,677,376.000	101.123394	1,448,688.41	89.420570	1,281,034.36	-167,654.05	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	758,892.180	100.021139	759,052.60	89.356260	678,117.67	-80,934.93	0.01
Original Face:		Base	5,677,376.000	100.021139	759,052.60	89.356260	678,117.67	-80,934.93	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,897,230.590	100.655356	1,909,664.20	90.040980	1,708,285.02	-201,379.18	0.02
Original Face:		Base	14,193,441.000	100.655356	1,909,664.20	90.040980	1,708,285.02	-201,379.18	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	474,388.510	100.418062	476,371.75	96.945200	459,896.89	-16,474.86	0.01
Original Face:		Base	14,193,441.000	100.418062	476,371.75	96.945200	459,896.89	-16,474.86	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	465,784.530	99.906145	465,347.37	90.669870	422,326.23	-43,021.14	0.01
Original Face:		Base	3,250,000.000	99.906145	465,347.37	90.669870	422,326.23	-43,021.14	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	163,468.630	100.453579	164,210.09	98.389150	160,835.40	-3,374.69	0.00
Original Face:		Base	5,677,376.000	100.453579	164,210.09	98.389150	160,835.40	-3,374.69	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,354,707.170	99.915812	1,353,566.67	87.295510	1,182,598.53	-170,968.14	0.02
Original Face:		Base	8,516,065.000	99.915812	1,353,566.67	87.295510	1,182,598.53	-170,968.14	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	297,239.500	98.308014	292,210.25	93.402130	277,628.02	-14,582.23	0.00
Original Face:		Base	2,500,000.000	98.308014	292,210.25	93.402130	277,628.02	-14,582.23	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,689,135.400	100.166873	4,696,960.29	84.873270	3,979,822.55	-717,137.74	0.05
Original Face:		Base	5,000,000.000	100.166873	4,696,960.29	84.873270	3,979,822.55	-717,137.74	0.05
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	317,768.270	100.943669	320,766.95	95.094980	302,181.67	-18,585.28	0.00
Original Face:		Base	44,567,405.000	100.943669	320,766.95	95.094980	302,181.67	-18,585.28	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	10,369.300	104.688166	10,855.43	100.065210	10,376.06	-479.37	0.00
Original Face:		Base	1,000,000.000	104.688166	10,855.43	100.065210	10,376.06	-479.37	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	427,667.270	105.302501	450,344.33	100.065540	427,947.56	-22,396.77	0.01
Original Face:		Base	24,898,134.000	105.302501	450,344.33	100.065540	427,947.56	-22,396.77	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	147,823.720	Local	104.361080	154,270.43	98.062720	144,959.96	-9,310.47	0.00
Original Face:	8,516,065.000	Base	104.361080	154,270.43	98.062720	144,959.96	-9,310.47	0.00
31422XC91	FARMER MAC NOTES 12/23 3				3.000000	15 Dec 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.094034	9,809,403.40	-190,596.60	0.13
		Base	100.000000	10,000,000.00	98.094034	9,809,403.40	-190,596.60	0.13
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.060000	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.728933	14,959,339.95	-40,660.05	0.20
		Base	100.000000	15,000,000.00	99.728933	14,959,339.95	-40,660.05	0.20
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033		
	5,000,000.000	Local	93.254680	4,662,734.00	88.700430	4,435,021.50	-227,712.50	0.06
Original Face:	5,000,000.000	Base	93.254680	4,662,734.00	88.700430	4,435,021.50	-227,712.50	0.06
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023		
	1,250,000.000	Local	100.788042	1,259,850.52	97.933083	1,224,163.54	-35,686.98	0.02
		Base	100.788042	1,259,850.52	97.933083	1,224,163.54	-35,686.98	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023		
	7,500,000.000	Local	100.013671	7,501,025.36	96.503405	7,237,755.38	-263,269.98	0.10
		Base	100.013671	7,501,025.36	96.503405	7,237,755.38	-263,269.98	0.10
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.307985	4,815,399.25	-184,600.75	0.06
		Base	100.000000	5,000,000.00	96.307985	4,815,399.25	-184,600.75	0.06
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	98.512262	6,895,858.34	-104,141.66	0.09
		Base	100.000000	7,000,000.00	98.512262	6,895,858.34	-104,141.66	0.09
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	86.381910	17,276,382.00	-2,723,618.00	0.23
		Base	100.000000	20,000,000.00	86.381910	17,276,382.00	-2,723,618.00	0.23
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	86.996862	8,699,686.20	-1,300,313.80	0.12
		Base	100.000000	10,000,000.00	86.996862	8,699,686.20	-1,300,313.80	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8					0.800000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	94.074333	4,703,716.65	-296,283.35	0.06
		Base		100.000000	5,000,000.00	94.074333	4,703,716.65	-296,283.35	0.06
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	85.388586	8,538,858.60	-1,461,141.40	0.11
		Base		100.000000	10,000,000.00	85.388586	8,538,858.60	-1,461,141.40	0.11
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	87.294571	8,729,457.10	-1,270,542.90	0.12
		Base		100.000000	10,000,000.00	87.294571	8,729,457.10	-1,270,542.90	0.12
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	35,103.700	104.652957	36,737.06	98.333050	34,518.54	-2,218.52	0.00
Original Face:		Base	877,500.000	104.652957	36,737.06	98.333050	34,518.54	-2,218.52	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	552,533.890	98.986810	546,935.67	89.139310	492,524.90	-54,410.77	0.01
Original Face:		Base	3,000,000.000	98.986810	546,935.67	89.139310	492,524.90	-54,410.77	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,382,728.460	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.02
Original Face:		Base	10,000,000.000	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,348,993.380	101.827970	1,373,652.57	90.213330	1,216,971.85	-156,680.72	0.02
Original Face:		Base	10,493,495.000	101.827970	1,373,652.57	90.213330	1,216,971.85	-156,680.72	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,199,929.400	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.03
Original Face:		Base	5,000,000.000	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	112,205.740	99.910218	112,105.00	95.929010	107,637.86	-4,467.14	0.00
Original Face:		Base	5,000,000.000	99.910218	112,105.00	95.929010	107,637.86	-4,467.14	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	358,118.210	100.629800	360,373.64	89.430970	320,268.59	-40,105.05	0.00
Original Face:		Base	5,000,000.000	100.629800	360,373.64	89.430970	320,268.59	-40,105.05	0.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,024,212.710	102.186524	3,090,337.85	79.591890	2,407,028.05	-683,309.80	0.03
Original Face:		Base	5,000,000.000	102.186524	3,090,337.85	79.591890	2,407,028.05	-683,309.80	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.844582	6,243,281.70	96.539617	6,036,622.25	-206,659.45	0.08
		Base		99.844582	6,243,281.70	96.539617	6,036,622.25	-206,659.45	0.08
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.966617	999,666.17	95.200983	952,009.83	-47,656.34	0.01
		Base		99.966617	999,666.17	95.200983	952,009.83	-47,656.34	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.907500	1,998,149.99	91.322766	1,826,455.32	-171,694.67	0.02
		Base		99.907500	1,998,149.99	91.322766	1,826,455.32	-171,694.67	0.02
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	5,000,000.000	99.966310	4,998,315.50	99.055867	4,952,793.35	-45,522.15	0.07
		Base		99.966310	4,998,315.50	99.055867	4,952,793.35	-45,522.15	0.07
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.995038	2,999,851.14	92.618294	2,778,548.82	-221,302.32	0.04
		Base		99.995038	2,999,851.14	92.618294	2,778,548.82	-221,302.32	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	12,000,000.000	99.884778	11,986,173.37	97.461394	11,695,367.28	-290,806.09	0.15
		Base		99.884778	11,986,173.37	97.461394	11,695,367.28	-290,806.09	0.15
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.988167	1,999,763.33	90.481746	1,809,634.92	-190,128.41	0.02
		Base		99.988167	1,999,763.33	90.481746	1,809,634.92	-190,128.41	0.02
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.443927	19,688,785.40	-311,214.60	0.26
		Base		100.000000	20,000,000.00	98.443927	19,688,785.40	-311,214.60	0.26
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.414361	3,777,745.72	-22,254.28	0.05
		Base		100.000000	3,800,000.00	99.414361	3,777,745.72	-22,254.28	0.05

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.484123	1,193,809.48	-6,190.52	0.02
		Base		100.000000	1,200,000.00	99.484123	1,193,809.48	-6,190.52	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.043068	4,952,153.40	-47,846.60	0.07
		Base		100.000000	5,000,000.00	99.043068	4,952,153.40	-47,846.60	0.07
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	96.817247	5,663,808.94	94.256951	5,514,031.63	-149,777.31	0.07
		Base		96.817247	5,663,808.94	94.256951	5,514,031.63	-149,777.31	0.07
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR					3.845000	14 Jun 2025		
		Local	5,000,000.000	99.546290	4,977,314.48	98.146244	4,907,312.20	-70,002.28	0.06
		Base		99.546290	4,977,314.48	98.146244	4,907,312.20	-70,002.28	0.06
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.981278	2,999,438.34	95.349000	2,860,470.00	-138,968.34	0.04
Original Face:		Base	3,000,000.000	99.981278	2,999,438.34	95.349000	2,860,470.00	-138,968.34	0.04
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2					3.730000	16 Jun 2025		
		Local	8,500,000.000	99.989410	8,499,099.85	98.688030	8,388,482.55	-110,617.30	0.11
Original Face:		Base	8,500,000.000	99.989410	8,499,099.85	98.688030	8,388,482.55	-110,617.30	0.11
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.940237	4,997,011.86	90.790102	4,539,505.10	-457,506.76	0.06
		Base		99.940237	4,997,011.86	90.790102	4,539,505.10	-457,506.76	0.06
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.601866	4,480,093.30	-519,906.70	0.06
		Base		100.000000	5,000,000.00	89.601866	4,480,093.30	-519,906.70	0.06
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	92.259934	4,612,996.70	-387,003.30	0.06
		Base		100.000000	5,000,000.00	92.259934	4,612,996.70	-387,003.30	0.06
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	95.469082	4,773,454.10	-226,545.90	0.06
		Base		100.000000	5,000,000.00	95.469082	4,773,454.10	-226,545.90	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.745389	4,937,269.45	-62,730.55	0.07
		Base		100.000000	5,000,000.00	98.745389	4,937,269.45	-62,730.55	0.07
48133DH78	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75					2.750000	10 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.507172	9,850,717.20	-149,282.80	0.13
		Base		100.000000	10,000,000.00	98.507172	9,850,717.20	-149,282.80	0.13
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	97.833364	19,566,672.80	-433,327.20	0.26
		Base		100.000000	20,000,000.00	97.833364	19,566,672.80	-433,327.20	0.26
48133DN30	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 3.6					3.600000	31 Jul 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.630235	19,726,047.00	-273,953.00	0.26
		Base		100.000000	20,000,000.00	98.630235	19,726,047.00	-273,953.00	0.26
48133MCP3	JPMORGAN CHASE + CO COMPANY GUAR 10/23 4					4.000000	23 Oct 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	98.115482	34,340,418.70	-659,581.30	0.45
		Base		100.000000	35,000,000.00	98.115482	34,340,418.70	-659,581.30	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.995751	2,999,872.52	99.065890	2,971,976.70	-27,895.82	0.04
		Base		99.995751	2,999,872.52	99.065890	2,971,976.70	-27,895.82	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.506395	4,975,319.75	-24,680.25	0.07
		Base		100.000000	5,000,000.00	99.506395	4,975,319.75	-24,680.25	0.07
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	2,000,000.000	99.724392	1,994,487.83	101.043090	2,020,861.80	26,373.97	0.03
		Base		99.724392	1,994,487.83	101.043090	2,020,861.80	26,373.97	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	5,000,000.000	99.976830	4,998,841.50	99.192064	4,959,603.20	-39,238.30	0.07
		Base		99.976830	4,998,841.50	99.192064	4,959,603.20	-39,238.30	0.07
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.869982	2,996,099.45	98.074595	2,942,237.85	-53,861.60	0.04
		Base		99.869982	2,996,099.45	98.074595	2,942,237.85	-53,861.60	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.996350	4,999,817.49	97.158812	4,857,940.60	-141,876.89	0.06
		Base		99.996350	4,999,817.49	97.158812	4,857,940.60	-141,876.89	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.830925	4,991,546.23	87.794645	4,389,732.25	-601,813.98	0.06
		Base		99.830925	4,991,546.23	87.794645	4,389,732.25	-601,813.98	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	100.687154	3,272,332.49	99.526392	3,234,607.74	-37,724.75	0.04
		Base		100.687154	3,272,332.49	99.526392	3,234,607.74	-37,724.75	0.04
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.959064	9,995,906.35	97.166117	9,716,611.70	-279,294.65	0.13
		Base		99.959064	9,995,906.35	97.166117	9,716,611.70	-279,294.65	0.13
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	101.152773	10,115,277.32	99.074370	9,907,437.00	-207,840.32	0.13
		Base		101.152773	10,115,277.32	99.074370	9,907,437.00	-207,840.32	0.13
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.965166	4,248,519.54	89.402750	3,799,616.88	-448,902.66	0.05
		Base		99.965166	4,248,519.54	89.402750	3,799,616.88	-448,902.66	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.996347	3,999,853.86	96.686992	3,867,479.68	-132,374.18	0.05
		Base		99.996347	3,999,853.86	96.686992	3,867,479.68	-132,374.18	0.05
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2					2.000000	08 Aug 2023		
		Local	19,204,000.000	99.163386	19,043,336.56	98.263763	18,870,573.05	-172,763.51	0.25
		Base		99.163386	19,043,336.56	98.263763	18,870,573.05	-172,763.51	0.25
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.906545	3,996,261.78	92.207155	3,688,286.20	-307,975.58	0.05
		Base		99.906545	3,996,261.78	92.207155	3,688,286.20	-307,975.58	0.05
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.704281	4,985,214.06	98.055818	4,902,790.90	-82,423.16	0.06
		Base		99.704281	4,985,214.06	98.055818	4,902,790.90	-82,423.16	0.06

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					4.435000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.400000	4,920,000.00	-80,000.00	0.07
		Base		100.000000	5,000,000.00	98.400000	4,920,000.00	-80,000.00	0.07
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05					5.050000	15 Sep 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.732124	19,746,424.80	-253,575.20	0.26
		Base		100.000000	20,000,000.00	98.732124	19,746,424.80	-253,575.20	0.26
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.117674	20,023,534.80	23,534.80	0.26
		Base		100.000000	20,000,000.00	100.117674	20,023,534.80	23,534.80	0.26
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.972652	9,997,265.20	94.742648	9,474,264.80	-523,000.40	0.13
		Base		99.972652	9,997,265.20	94.742648	9,474,264.80	-523,000.40	0.13
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.828578	14,974,286.73	88.358370	13,253,755.50	-1,720,531.23	0.18
		Base		99.828578	14,974,286.73	88.358370	13,253,755.50	-1,720,531.23	0.18
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.942318	4,997,115.88	92.834713	4,641,735.65	-355,380.23	0.06
		Base		99.942318	4,997,115.88	92.834713	4,641,735.65	-355,380.23	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.210000	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	99.628889	7,472,166.68	-27,833.32	0.10
		Base		100.000000	7,500,000.00	99.628889	7,472,166.68	-27,833.32	0.10
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.977670	4,998,883.50	96.318831	4,815,941.55	-182,941.95	0.06
		Base		99.977670	4,998,883.50	96.318831	4,815,941.55	-182,941.95	0.06
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.869554	6,990,868.81	101.358091	7,095,066.37	104,197.56	0.09
		Base		99.869554	6,990,868.81	101.358091	7,095,066.37	104,197.56	0.09
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.957648	4,997,882.42	95.671873	4,783,593.65	-214,288.77	0.06
		Base		99.957648	4,997,882.42	95.671873	4,783,593.65	-214,288.77	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.918809	14,987,821.28	95.183620	14,277,543.00	-710,278.28	0.19
		Base		99.918809	14,987,821.28	95.183620	14,277,543.00	-710,278.28	0.19
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.998740	9,999,873.95	98.968045	9,896,804.50	-103,069.45	0.13
		Base		99.998740	9,999,873.95	98.968045	9,896,804.50	-103,069.45	0.13
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					4.830000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	99.414544	8,947,308.96	-52,691.04	0.12
		Base		100.000000	9,000,000.00	99.414544	8,947,308.96	-52,691.04	0.12
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.978476	4,998,923.80	99.286198	4,964,309.90	-34,613.90	0.07
		Base		99.978476	4,998,923.80	99.286198	4,964,309.90	-34,613.90	0.07
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.996194	6,999,733.61	93.052306	6,513,661.42	-486,072.19	0.09
		Base		99.996194	6,999,733.61	93.052306	6,513,661.42	-486,072.19	0.09
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	109.300281	4,869,327.52	98.210953	4,375,297.96	-494,029.56	0.06
		Base		109.300281	4,869,327.52	98.210953	4,375,297.96	-494,029.56	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.854532	4,992,726.61	97.780081	4,889,004.05	-103,722.56	0.06
		Base		99.854532	4,992,726.61	97.780081	4,889,004.05	-103,722.56	0.06
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	97.533947	19,506,789.40	-493,210.60	0.26
		Base		100.000000	20,000,000.00	97.533947	19,506,789.40	-493,210.60	0.26
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	101.228567	6,782,313.99	97.950823	6,562,705.14	-219,608.85	0.09
		Base		101.228567	6,782,313.99	97.950823	6,562,705.14	-219,608.85	0.09
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.968210	7,997,456.81	89.563983	7,165,118.64	-832,338.17	0.09
		Base		99.968210	7,997,456.81	89.563983	7,165,118.64	-832,338.17	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.871462	4,993,573.12	102.260404	5,113,020.20	119,447.08	0.07
		Base		99.871462	4,993,573.12	102.260404	5,113,020.20	119,447.08	0.07
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	96.534277	9,653,427.67	92.845068	9,284,506.80	-368,920.87	0.12
		Base		96.534277	9,653,427.67	92.845068	9,284,506.80	-368,920.87	0.12
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	12,000,000.000	99.946496	11,993,579.50	97.705161	11,724,619.32	-268,960.18	0.16
		Base		99.946496	11,993,579.50	97.705161	11,724,619.32	-268,960.18	0.16
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.176301	4,896,617.60	98.417347	4,810,639.92	-85,977.68	0.06
		Base		100.176301	4,896,617.60	98.417347	4,810,639.92	-85,977.68	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.059251	9,914,871.22	96.436539	9,555,896.65	-358,974.57	0.13
		Base		100.059251	9,914,871.22	96.436539	9,555,896.65	-358,974.57	0.13
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	104.154223	4,950,450.24	98.357670	4,674,940.06	-275,510.18	0.06
		Base		104.154223	4,950,450.24	98.357670	4,674,940.06	-275,510.18	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.994918	11,999,390.13	90.139250	10,816,710.00	-1,182,680.13	0.14
		Base		99.994918	11,999,390.13	90.139250	10,816,710.00	-1,182,680.13	0.14
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					4.260000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.221000	4,961,050.00	-38,950.00	0.07
		Base		100.000000	5,000,000.00	99.221000	4,961,050.00	-38,950.00	0.07
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.905692	14,985,853.83	89.735741	13,460,361.15	-1,525,492.68	0.18
		Base		99.905692	14,985,853.83	89.735741	13,460,361.15	-1,525,492.68	0.18
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.973537	5,498,544.54	89.732181	4,935,269.96	-563,274.58	0.07
		Base		99.973537	5,498,544.54	89.732181	4,935,269.96	-563,274.58	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					4.050000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.314691	6,952,028.37	-47,971.63	0.09
		Base		100.000000	7,000,000.00	99.314691	6,952,028.37	-47,971.63	0.09
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.370000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.256000	14,888,400.00	-111,600.00	0.20
		Base		100.000000	15,000,000.00	99.256000	14,888,400.00	-111,600.00	0.20
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.262000	9,826,200.00	-173,800.00	0.13
		Base		100.000000	10,000,000.00	98.262000	9,826,200.00	-173,800.00	0.13
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
		Base		100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					2.000000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.736000	05 Aug 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.607674	14,941,151.10	-58,848.90	0.20
		Base		100.000000	15,000,000.00	99.607674	14,941,151.10	-58,848.90	0.20
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1					4.100000	29 Aug 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	97.867327	24,466,831.75	-533,168.25	0.32
		Base		100.000000	25,000,000.00	97.867327	24,466,831.75	-533,168.25	0.32
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25					5.250000	29 Dec 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.041415	25,010,353.75	10,353.75	0.33
		Base		100.000000	25,000,000.00	100.041415	25,010,353.75	10,353.75	0.33
78014RJG6	ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4					5.400000	30 May 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	100.137528	25,034,382.00	34,382.00	0.33
		Base		100.000000	25,000,000.00	100.137528	25,034,382.00	34,382.00	0.33
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.998866	14,999,829.86	95.035210	14,255,281.50	-744,548.36	0.19
		Base		99.998866	14,999,829.86	95.035210	14,255,281.50	-744,548.36	0.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.917668	14,987,650.13	92.521570	13,878,235.50	-1,109,414.63	0.18
		Base		99.917668	14,987,650.13	92.521570	13,878,235.50	-1,109,414.63	0.18
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.716140	25 Jan 2029		
		Local	710,504.820	100.000000	710,504.82	95.591940	679,185.34	-31,319.48	0.01
Original Face:		Base	2,838,688.000	100.000000	710,504.82	95.591940	679,185.34	-31,319.48	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.972528	4,998,626.39	93.756245	4,687,812.25	-310,814.14	0.06
		Base		99.972528	4,998,626.39	93.756245	4,687,812.25	-310,814.14	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.907296	4,995,364.79	91.601444	4,580,072.20	-415,292.59	0.06
		Base		99.907296	4,995,364.79	91.601444	4,580,072.20	-415,292.59	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.860000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.136862	9,713,686.20	-286,313.80	0.13
		Base		100.000000	10,000,000.00	97.136862	9,713,686.20	-286,313.80	0.13
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	3,000,000.000	99.990069	2,999,702.08	98.395205	2,951,856.15	-47,845.93	0.04
		Base		99.990069	2,999,702.08	98.395205	2,951,856.15	-47,845.93	0.04
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	100.978983	10,097,898.34	98.881787	9,888,178.70	-209,719.64	0.13
		Base		100.978983	10,097,898.34	98.881787	9,888,178.70	-209,719.64	0.13
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.342945	5,017,147.24	98.432871	4,921,643.55	-95,503.69	0.07
		Base		100.342945	5,017,147.24	98.432871	4,921,643.55	-95,503.69	0.07
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.796279	7,983,702.29	100.532797	8,042,623.76	58,921.47	0.11
		Base		99.796279	7,983,702.29	100.532797	8,042,623.76	58,921.47	0.11
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	101.279911	15,191,986.65	97.957951	14,693,692.65	-498,294.00	0.19
		Base		101.279911	15,191,986.65	97.957951	14,693,692.65	-498,294.00	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.867000	4,993,350.00	100.615846	5,030,792.30	37,442.30	0.07
		Base		99.867000	4,993,350.00	100.615846	5,030,792.30	37,442.30	0.07
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.898741	7,991,899.31	94.861985	7,588,958.80	-402,940.51	0.10
		Base		99.898741	7,991,899.31	94.861985	7,588,958.80	-402,940.51	0.10
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.230000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.412485	2,982,374.55	-17,625.45	0.04
		Base		100.000000	3,000,000.00	99.412485	2,982,374.55	-17,625.45	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.881917	4,994,095.86	91.418082	4,570,904.10	-423,191.76	0.06
		Base		99.881917	4,994,095.86	91.418082	4,570,904.10	-423,191.76	0.06
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	104.814022	3,855,059.72	98.355673	3,617,521.65	-237,538.07	0.05
		Base		104.814022	3,855,059.72	98.355673	3,617,521.65	-237,538.07	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.088788	10,008,878.79	95.020778	9,502,077.80	-506,800.99	0.13
		Base		100.088788	10,008,878.79	95.020778	9,502,077.80	-506,800.99	0.13
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	104.344098	22,449,632.66	97.070999	20,884,825.43	-1,564,807.23	0.28
		Base		104.344098	22,449,632.66	97.070999	20,884,825.43	-1,564,807.23	0.28
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.960198	3,998,407.93	100.743578	4,029,743.12	31,335.19	0.05
		Base		99.960198	3,998,407.93	100.743578	4,029,743.12	31,335.19	0.05
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	100.378794	1,505,681.91	99.324034	1,489,860.51	-15,821.40	0.02
		Base		100.378794	1,505,681.91	99.324034	1,489,860.51	-15,821.40	0.02
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.864052	9,486,405.20	-513,594.80	0.13
		Base		100.000000	10,000,000.00	94.864052	9,486,405.20	-513,594.80	0.13

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.165000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	99.040548	10,894,460.28	-105,539.72	0.14
		Base		100.000000	11,000,000.00	99.040548	10,894,460.28	-105,539.72	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.986444	21,997,017.77	97.809355	21,518,058.10	-478,959.67	0.28
		Base		99.986444	21,997,017.77	97.809355	21,518,058.10	-478,959.67	0.28
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	91.003218	9,100,321.80	-899,678.20	0.12
		Base		100.000000	10,000,000.00	91.003218	9,100,321.80	-899,678.20	0.12
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	94.383357	16,045,170.69	-954,829.31	0.21
		Base		100.000000	17,000,000.00	94.383357	16,045,170.69	-954,829.31	0.21
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	26,000,000.000	100.000000	26,000,000.00	97.201535	25,272,399.10	-727,600.90	0.33
		Base		100.000000	26,000,000.00	97.201535	25,272,399.10	-727,600.90	0.33
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					4.830000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	99.118134	24,779,533.50	-220,466.50	0.33
		Base		100.000000	25,000,000.00	99.118134	24,779,533.50	-220,466.50	0.33
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285					4.285000	13 Sep 2024		
		Local	18,000,000.000	100.000000	18,000,000.00	98.679867	17,762,376.06	-237,623.94	0.23
		Base		100.000000	18,000,000.00	98.679867	17,762,376.06	-237,623.94	0.23
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.970479	9,997,047.89	94.094569	9,409,456.90	-587,590.99	0.12
		Base		99.970479	9,997,047.89	94.094569	9,409,456.90	-587,590.99	0.12
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.611275	4,480,563.75	-519,436.25	0.06
		Base		100.000000	5,000,000.00	89.611275	4,480,563.75	-519,436.25	0.06
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	89.327734	4,466,386.70	-533,613.30	0.06
		Base		100.000000	5,000,000.00	89.327734	4,466,386.70	-533,613.30	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.985962	11,998,315.38	98.544830	11,825,379.60	-172,935.78	0.16
		Base		99.985962	11,998,315.38	98.544830	11,825,379.60	-172,935.78	0.16
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					4.100000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	98.792724	6,915,490.68	-84,509.32	0.09
		Base		100.000000	7,000,000.00	98.792724	6,915,490.68	-84,509.32	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.992170	9,999,217.01	93.799171	9,379,917.10	-619,299.91	0.12
		Base		99.992170	9,999,217.01	93.799171	9,379,917.10	-619,299.91	0.12
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	10,000,000.000	99.918174	9,991,817.43	97.296159	9,729,615.90	-262,201.53	0.13
		Base		99.918174	9,991,817.43	97.296159	9,729,615.90	-262,201.53	0.13
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	20,000,000.000	99.884131	19,976,826.28	101.579153	20,315,830.60	339,004.32	0.27
		Base		99.884131	19,976,826.28	101.579153	20,315,830.60	339,004.32	0.27
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.906415	1,998,128.29	92.582194	1,851,643.88	-146,484.41	0.02
		Base		99.906415	1,998,128.29	92.582194	1,851,643.88	-146,484.41	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.010000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	99.089457	6,936,261.99	-63,738.01	0.09
		Base		100.000000	7,000,000.00	99.089457	6,936,261.99	-63,738.01	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					4.210000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.692000	14,653,800.00	-346,200.00	0.19
		Base		100.000000	15,000,000.00	97.692000	14,653,800.00	-346,200.00	0.19
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR					4.260000	28 Jul 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	98.081946	6,865,736.22	-134,263.78	0.09
		Base		100.000000	7,000,000.00	98.081946	6,865,736.22	-134,263.78	0.09
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	101.414546	12,169,745.52	169,745.52	0.16
		Base		100.000000	12,000,000.00	101.414546	12,169,745.52	169,745.52	0.16

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	100.496305	2,009,926.10	98.602287	1,972,045.74	-37,880.36	0.03
		Base	100.496305	2,009,926.10	98.602287	1,972,045.74	-37,880.36	0.03
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024		
	4,025,000.000	Local	93.970536	3,782,314.08	94.183655	3,790,892.11	8,578.03	0.05
		Base	93.970536	3,782,314.08	94.183655	3,790,892.11	8,578.03	0.05
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.728161	10,970,097.75	96.685881	10,635,446.91	-334,650.84	0.14
		Base	99.728161	10,970,097.75	96.685881	10,635,446.91	-334,650.84	0.14
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	25,000,000.000	Local	100.144010	25,036,002.54	99.780873	24,945,218.25	-90,784.29	0.33
		Base	100.144010	25,036,002.54	99.780873	24,945,218.25	-90,784.29	0.33
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	101.632190	2,820,293.28	99.033677	2,748,184.54	-72,108.74	0.04
		Base	101.632190	2,820,293.28	99.033677	2,748,184.54	-72,108.74	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.967459	1,999,349.17	96.458148	1,929,162.96	-70,186.21	0.03
		Base	99.967459	1,999,349.17	96.458148	1,929,162.96	-70,186.21	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.046420	19,809,284.08	89.175781	17,835,156.20	-1,974,127.88	0.24
		Base	99.046420	19,809,284.08	89.175781	17,835,156.20	-1,974,127.88	0.24
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	15,000,000.000	Local	99.786644	14,967,996.65	96.921875	14,538,281.25	-429,715.40	0.19
		Base	99.786644	14,967,996.65	96.921875	14,538,281.25	-429,715.40	0.19
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.442387	24,860,596.87	96.269531	24,067,382.75	-793,214.12	0.32
		Base	99.442387	24,860,596.87	96.269531	24,067,382.75	-793,214.12	0.32
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	165,000,000.000	Local	98.073671	161,821,557.21	97.582031	161,010,351.15	-811,206.06	2.13
		Base	98.073671	161,821,557.21	97.582031	161,010,351.15	-811,206.06	2.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	101.414676	10,141,467.59	98.242208	9,824,220.80	-317,246.79	0.13
		Base		101.414676	10,141,467.59	98.242208	9,824,220.80	-317,246.79	0.13
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	103.456969	10,345,696.88	98.440199	9,844,019.90	-501,676.98	0.13
		Base		103.456969	10,345,696.88	98.440199	9,844,019.90	-501,676.98	0.13
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	101.492587	8,137,675.59	96.241108	7,716,612.04	-421,063.55	0.10
		Base		101.492587	8,137,675.59	96.241108	7,716,612.04	-421,063.55	0.10
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.951292	6,996,590.41	97.015272	6,791,069.04	-205,521.37	0.09
		Base		99.951292	6,996,590.41	97.015272	6,791,069.04	-205,521.37	0.09
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.991266	4,999,563.30	101.472879	5,073,643.95	74,080.65	0.07
		Base		99.991266	4,999,563.30	101.472879	5,073,643.95	74,080.65	0.07
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					4.600000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	97.046520	11,645,582.40	-354,417.60	0.15
		Base		100.000000	12,000,000.00	97.046520	11,645,582.40	-354,417.60	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.997389	2,999,921.66	95.007688	2,850,230.64	-149,691.02	0.04
		Base		99.997389	2,999,921.66	95.007688	2,850,230.64	-149,691.02	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.349868	8,027,989.41	90.317873	7,225,429.84	-802,559.57	0.10
		Base		100.349868	8,027,989.41	90.317873	7,225,429.84	-802,559.57	0.10
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	17,345,062.000	99.991323	17,343,556.93	98.005730	16,999,154.63	-344,402.30	0.22
Original Face:		Base	20,000,000.000	99.991323	17,343,556.93	98.005730	16,999,154.63	-344,402.30	0.22
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	1,162,431.580	99.995712	1,162,381.74	99.537230	1,157,052.20	-5,329.54	0.02
Original Face:		Base	5,500,000.000	99.995712	1,162,381.74	99.537230	1,157,052.20	-5,329.54	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	97.252839	6,549,978.70	93.188489	6,276,244.73	-273,733.97	0.08
		Base		97.252839	6,549,978.70	93.188489	6,276,244.73	-273,733.97	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.951144	4,997,557.18	95.700749	4,785,037.45	-212,519.73	0.06
		Base		99.951144	4,997,557.18	95.700749	4,785,037.45	-212,519.73	0.06
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	8,630,000.000	99.316762	8,571,036.54	97.086132	8,378,533.19	-192,503.35	0.11
		Base		99.316762	8,571,036.54	97.086132	8,378,533.19	-192,503.35	0.11
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	103.236485	1,032,364.85	98.297039	982,970.39	-49,394.46	0.01
		Base		103.236485	1,032,364.85	98.297039	982,970.39	-49,394.46	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	101.492751	20,298,550.24	99.236245	19,847,249.00	-451,301.24	0.26
		Base		101.492751	20,298,550.24	99.236245	19,847,249.00	-451,301.24	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	101.411577	4,954,969.63	97.453595	4,761,582.65	-193,386.98	0.06
		Base		101.411577	4,954,969.63	97.453595	4,761,582.65	-193,386.98	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.855708	4,992,785.40	88.683190	4,434,159.50	-558,625.90	0.06
		Base		99.855708	4,992,785.40	88.683190	4,434,159.50	-558,625.90	0.06
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	99.992270	2,999,768.09	96.101094	2,883,032.82	-116,735.27	0.04
		Base		99.992270	2,999,768.09	96.101094	2,883,032.82	-116,735.27	0.04
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.898750	4,994,937.50	89.414474	4,470,723.70	-524,213.80	0.06
		Base		99.898750	4,994,937.50	89.414474	4,470,723.70	-524,213.80	0.06
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	96.229707	9,622,970.72	96.946565	9,694,656.50	71,685.78	0.13
		Base		96.229707	9,622,970.72	96.946565	9,694,656.50	71,685.78	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.479415	9,947,941.51	96.776348	9,677,634.80	-270,306.71	0.13
		Base		99.479415	9,947,941.51	96.776348	9,677,634.80	-270,306.71	0.13
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.958467	4,997,923.35	98.619535	4,930,976.75	-66,946.60	0.07
		Base		99.958467	4,997,923.35	98.619535	4,930,976.75	-66,946.60	0.07
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		Local	10,000,000.000	98.199748	9,819,974.79	98.176161	9,817,616.10	-2,358.69	0.13
		Base		98.199748	9,819,974.79	98.176161	9,817,616.10	-2,358.69	0.13
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	93.198058	6,523,864.06	-476,135.94	0.09
		Base		100.000000	7,000,000.00	93.198058	6,523,864.06	-476,135.94	0.09
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.805782	9,680,578.20	-319,421.80	0.13
		Base		100.000000	10,000,000.00	96.805782	9,680,578.20	-319,421.80	0.13
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.000000	17 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.676610	9,667,661.00	-332,339.00	0.13
		Base		100.000000	10,000,000.00	96.676610	9,667,661.00	-332,339.00	0.13
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.165142	19,633,028.40	-366,971.60	0.26
		Base		100.000000	20,000,000.00	98.165142	19,633,028.40	-366,971.60	0.26
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.654843	9,665,484.30	-334,515.70	0.13
		Base		100.000000	10,000,000.00	96.654843	9,665,484.30	-334,515.70	0.13
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.050000	15 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.791027	9,679,102.70	-320,897.30	0.13
		Base		100.000000	10,000,000.00	96.791027	9,679,102.70	-320,897.30	0.13
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.121748	5,056,087.40	56,087.40	0.07
		Base		100.000000	5,000,000.00	101.121748	5,056,087.40	56,087.40	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	101.226576	18,220,783.68	220,783.68	0.24
		Base	100.000000	18,000,000.00	101.226576	18,220,783.68	220,783.68	0.24
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.978398	4,998,919.89	101.205089	5,060,254.45	61,334.56	0.07
		Base	99.978398	4,998,919.89	101.205089	5,060,254.45	61,334.56	0.07
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
	399,767.380	Local	99.998347	399,760.77	99.763480	398,821.85	-938.92	0.01
Original Face:	5,250,000.000	Base	99.998347	399,760.77	99.763480	398,821.85	-938.92	0.01
US DOLLAR Total								
	3,330,158,834.990	Local		3,328,378,526.73		3,205,096,698.40	-123,281,828.33	42.38
Original Face:	431,277,199.000	Base		3,328,378,526.73		3,205,096,698.40	-123,281,828.33	42.38
FIXED INCOME Total								
	3,330,158,834.990	Base		3,328,378,526.73		3,205,096,698.40	-123,281,828.33	42.38
Original Face:	431,277,199.000							

Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *November 30, 2022* *View Date:* *December 2, 2022*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		7,704,760,153.190	Base		7,688,262,036.04		7,563,015,431.80	-125,246,604.24	100.00
	Original Face:	431,277,199.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,004,574.580	1.000000	-1,004,574.58	1.000000	-1,004,574.58	0.00	0.89
		Base		1.000000	-1,004,574.58	1.000000	-1,004,574.58	0.00	0.89
US DOLLAR Total									
			-1,004,574.580		-1,004,574.58		-1,004,574.58	0.00	0.89
		Base			-1,004,574.58		-1,004,574.58	0.00	0.89
CASH Total									
			-1,004,574.580	Base	-1,004,574.58		-1,004,574.58	0.00	0.89
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
			610,662.130	100.000000	610,662.13	100.000000	610,662.13	0.00	0.54
		Base		100.000000	610,662.13	100.000000	610,662.13	0.00	0.54
US DOLLAR Total									
			610,662.130		610,662.13		610,662.13	0.00	0.54
		Base			610,662.13		610,662.13	0.00	0.54
CASH EQUIVALENT Total									
			610,662.130	Base	610,662.13		610,662.13	0.00	0.54
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
			1,220,000.000	100.092793	1,221,132.07	99.456785	1,213,372.78	-7,759.29	1.08
		Base		100.092793	1,221,132.07	99.456785	1,213,372.78	-7,759.29	1.08

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75				2.750000	03 Feb 2023		
	1,000,000.000	Local	100.325414	1,003,254.14	99.584356	995,843.56	-7,410.58	0.88
		Base	100.325414	1,003,254.14	99.584356	995,843.56	-7,410.58	0.88
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023		
	665,000.000	Local	99.976474	664,843.55	97.793802	650,328.78	-14,514.77	0.58
		Base	99.976474	664,843.55	97.793802	650,328.78	-14,514.77	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	335,000.000	Local	99.996893	334,989.59	98.063188	328,511.68	-6,477.91	0.29
		Base	99.996893	334,989.59	98.063188	328,511.68	-6,477.91	0.29
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73				2.730000	13 Apr 2024		
	550,000.000	Local	100.000000	550,000.00	97.571517	536,643.34	-13,356.66	0.48
		Base	100.000000	550,000.00	97.571517	536,643.34	-13,356.66	0.48
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.599000	01 Dec 2025		
	600,000.000	Local	99.994000	599,964.00	100.247329	601,483.97	1,519.97	0.53
		Base	99.994000	599,964.00	100.247329	601,483.97	1,519.97	0.53
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75				0.750000	03 Nov 2023		
	500,000.000	Local	99.995366	499,976.83	96.280447	481,402.24	-18,574.59	0.43
		Base	99.995366	499,976.83	96.280447	481,402.24	-18,574.59	0.43
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				4.530000	03 May 2024		
	700,000.000	Local	100.000000	700,000.00	99.651612	697,561.28	-2,438.72	0.62
		Base	100.000000	700,000.00	99.651612	697,561.28	-2,438.72	0.62
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	1,200,000.000	Local	96.313183	1,155,758.20	97.823519	1,173,882.23	18,124.03	1.04
		Base	96.313183	1,155,758.20	97.823519	1,173,882.23	18,124.03	1.04
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
	795,000.000	Local	99.989702	794,918.13	92.406110	734,628.57	-60,289.56	0.65
Original Face:	795,000.000	Base	99.989702	794,918.13	92.406110	734,628.57	-60,289.56	0.65
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027		
	775,000.000	Local	99.977880	774,828.57	96.555910	748,308.30	-26,520.27	0.66
Original Face:	775,000.000	Base	99.977880	774,828.57	96.555910	748,308.30	-26,520.27	0.66

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	104.004571	676,029.71	98.448245	639,913.59	-36,116.12	0.57
		Base		104.004571	676,029.71	98.448245	639,913.59	-36,116.12	0.57
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.960006	499,800.03	98.306063	491,530.32	-8,269.71	0.44
		Base		99.960006	499,800.03	98.306063	491,530.32	-8,269.71	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	103.169776	515,848.88	98.979799	494,899.00	-20,949.88	0.44
		Base		103.169776	515,848.88	98.979799	494,899.00	-20,949.88	0.44
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A					2.520000	26 Dec 2024		
		Local	222,914.750	99.995451	222,904.61	98.844830	220,339.71	-2,564.90	0.20
Original Face:		Base	235,000.000	99.995451	222,904.61	98.844830	220,339.71	-2,564.90	0.20
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					4.963430	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	99.125000	495,625.00	-4,375.00	0.44
		Base		100.000000	500,000.00	99.125000	495,625.00	-4,375.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	91.789012	917,890.12	-82,109.88	0.81
		Base		100.000000	1,000,000.00	91.789012	917,890.12	-82,109.88	0.81
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.140000	02 Apr 2026		
		Local	550,000.000	100.442667	552,434.67	99.108000	545,094.00	-7,340.67	0.48
		Base		100.442667	552,434.67	99.108000	545,094.00	-7,340.67	0.48
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	99.905080	749,288.10	-711.90	0.67
		Base		100.000000	750,000.00	99.905080	749,288.10	-711.90	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.963745	604,780.66	95.552366	578,091.81	-26,688.85	0.51
		Base		99.963745	604,780.66	95.552366	578,091.81	-26,688.85	0.51
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.070000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.135813	991,358.13	-8,641.87	0.88
		Base		100.000000	1,000,000.00	99.135813	991,358.13	-8,641.87	0.88

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	594,000.000	99.951475	593,711.76	97.209979	577,427.28	-16,284.48	0.51
		Base		99.951475	593,711.76	97.209979	577,427.28	-16,284.48	0.51
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	302,067.200	99.985050	302,022.04	95.566380	288,674.69	-13,347.35	0.26
Original Face:		Base	305,000.000	99.985050	302,022.04	95.566380	288,674.69	-13,347.35	0.26
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
		Local	143,999.020	99.997187	143,994.97	98.236870	141,460.13	-2,534.84	0.13
Original Face:		Base	300,000.000	99.997187	143,994.97	98.236870	141,460.13	-2,534.84	0.13
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.390000	15 Aug 2025		
		Local	325,000.000	99.998572	324,995.36	98.045530	318,647.97	-6,347.39	0.28
Original Face:		Base	325,000.000	99.998572	324,995.36	98.045530	318,647.97	-6,347.39	0.28
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
		Local	410,000.000	99.997561	409,990.00	98.527920	403,964.47	-6,025.53	0.36
Original Face:		Base	410,000.000	99.997561	409,990.00	98.527920	403,964.47	-6,025.53	0.36
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
		Local	425,000.000	99.999685	424,998.66	100.041250	425,175.31	176.65	0.38
Original Face:		Base	425,000.000	99.999685	424,998.66	100.041250	425,175.31	176.65	0.38
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR					5.160000	09 May 2025		
		Local	500,000.000	100.042928	500,214.64	98.510500	492,552.50	-7,662.14	0.44
		Base		100.042928	500,214.64	98.510500	492,552.50	-7,662.14	0.44
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.984708	999,847.08	100.326510	1,003,265.10	3,418.02	0.89
Original Face:		Base	1,000,000.000	99.984708	999,847.08	100.326510	1,003,265.10	3,418.02	0.89
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A					3.740000	15 Sep 2025		
		Local	320,000.000	99.995809	319,986.59	98.738350	315,962.72	-4,023.87	0.28
Original Face:		Base	320,000.000	99.995809	319,986.59	98.738350	315,962.72	-4,023.87	0.28
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2					2.710000	16 Jun 2025		
		Local	623,340.210	99.993496	623,299.67	98.464740	613,770.32	-9,529.35	0.54
Original Face:		Base	635,000.000	99.993496	623,299.67	98.464740	613,770.32	-9,529.35	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.989397	599,936.38	98.944426	593,666.56	-6,269.82	0.53
		Base		99.989397	599,936.38	98.944426	593,666.56	-6,269.82	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					4.055000	17 May 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.359949	993,599.49	-6,400.51	0.88
		Base		100.000000	1,000,000.00	99.359949	993,599.49	-6,400.51	0.88
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.918842	499,594.21	93.031615	465,158.08	-34,436.13	0.41
		Base		99.918842	499,594.21	93.031615	465,158.08	-34,436.13	0.41
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	98.505764	334,919.60	-5,080.40	0.30
		Base		100.000000	340,000.00	98.505764	334,919.60	-5,080.40	0.30
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	98.384847	1,308,518.47	97.022510	1,290,399.38	-18,119.09	1.15
		Base		98.384847	1,308,518.47	97.022510	1,290,399.38	-18,119.09	1.15
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					4.479000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	98.133600	490,668.00	-9,332.00	0.44
		Base		100.000000	500,000.00	98.133600	490,668.00	-9,332.00	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.880830	593,284.98	93.226016	559,356.10	-33,928.88	0.50
		Base		98.880830	593,284.98	93.226016	559,356.10	-33,928.88	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					4.504000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	97.350955	1,070,860.51	-29,139.49	0.95
		Base		100.000000	1,100,000.00	97.350955	1,070,860.51	-29,139.49	0.95
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
		Local	1,360,000.000	100.081514	1,361,108.59	99.484447	1,352,988.48	-8,120.11	1.20
		Base		100.081514	1,361,108.59	99.484447	1,352,988.48	-8,120.11	1.20
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	103.407296	517,036.48	96.934578	484,672.89	-32,363.59	0.43
		Base		103.407296	517,036.48	96.934578	484,672.89	-32,363.59	0.43

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	101.603678	508,018.39	99.262725	496,313.63	-11,704.76	0.44
		Base		101.603678	508,018.39	99.262725	496,313.63	-11,704.76	0.44
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.936642	189,879.62	93.882098	178,375.99	-11,503.63	0.16
		Base		99.936642	189,879.62	93.882098	178,375.99	-11,503.63	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.966786	424,858.84	93.406667	396,978.33	-27,880.51	0.35
		Base		99.966786	424,858.84	93.406667	396,978.33	-27,880.51	0.35
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	92.652530	555,915.18	-43,956.36	0.49
Original Face:		Base	600,000.000	99.978590	599,871.54	92.652530	555,915.18	-43,956.36	0.49
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.993239	464,968.56	96.506270	448,754.16	-16,214.40	0.40
Original Face:		Base	465,000.000	99.993239	464,968.56	96.506270	448,754.16	-16,214.40	0.40
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					4.612000	15 Oct 2027		
		Local	325,000.000	99.987163	324,958.28	100.266750	325,866.94	908.66	0.29
Original Face:		Base	325,000.000	99.987163	324,958.28	100.266750	325,866.94	908.66	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	100.968404	504,842.02	94.957477	474,787.39	-30,054.63	0.42
		Base		100.968404	504,842.02	94.957477	474,787.39	-30,054.63	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.964023	344,875.88	96.004109	331,214.18	-13,661.70	0.29
		Base		99.964023	344,875.88	96.004109	331,214.18	-13,661.70	0.29
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	98.830854	899,360.77	-10,639.23	0.80
		Base		100.000000	910,000.00	98.830854	899,360.77	-10,639.23	0.80
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	4,660.720	100.067372	4,663.86	99.630007	4,643.48	-20.38	0.00
Original Face:		Base	1,419,000.000	100.067372	4,663.86	99.630007	4,643.48	-20.38	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	720,122.330	Local	101.331660	729,711.91	95.265550	686,028.50	-43,683.41	0.61
Original Face:	3,600,000.000	Base	101.331660	729,711.91	95.265550	686,028.50	-43,683.41	0.61
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
	1,000,000.000	Local	99.993875	999,938.75	97.758940	977,589.40	-22,349.35	0.87
		Base	99.993875	999,938.75	97.758940	977,589.40	-22,349.35	0.87
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	99.870000	499,350.00	89.195888	445,979.44	-53,370.56	0.40
		Base	99.870000	499,350.00	89.195888	445,979.44	-53,370.56	0.40
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875				4.875000	14 Jun 2024		
	1,000,000.000	Local	100.145747	1,001,457.47	100.183134	1,001,831.34	373.87	0.89
		Base	100.145747	1,001,457.47	100.183134	1,001,831.34	373.87	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				4.130000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.117973	460,542.68	542.68	0.41
		Base	100.000000	460,000.00	100.117973	460,542.68	542.68	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.953117	999,531.17	93.081005	930,810.05	-68,721.12	0.83
		Base	99.953117	999,531.17	93.081005	930,810.05	-68,721.12	0.83
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.970982	499,854.91	95.894147	479,470.74	-20,384.17	0.43
		Base	99.970982	499,854.91	95.894147	479,470.74	-20,384.17	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025		
	1,005,000.000	Local	99.841115	1,003,403.21	93.269248	937,355.94	-66,047.27	0.83
		Base	99.841115	1,003,403.21	93.269248	937,355.94	-66,047.27	0.83
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67				1.670000	08 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	95.976922	959,769.22	-40,230.78	0.85
		Base	100.000000	1,000,000.00	95.976922	959,769.22	-40,230.78	0.85
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023		
	495,000.000	Local	99.952719	494,765.96	97.910121	484,655.10	-10,110.86	0.43
		Base	99.952719	494,765.96	97.910121	484,655.10	-10,110.86	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	89.801572	898,015.72	-101,984.28	0.80
		Base		100.000000	1,000,000.00	89.801572	898,015.72	-101,984.28	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.962484	499,812.42	95.539164	477,695.82	-22,116.60	0.42
		Base		99.962484	499,812.42	95.539164	477,695.82	-22,116.60	0.42
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	170,655.850	100.245916	171,075.52	99.707040	170,155.90	-919.62	0.15
Original Face:		Base	1,988,000.000	100.245916	171,075.52	99.707040	170,155.90	-919.62	0.15
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2					3.111000	25 Feb 2023		
		Local	1,246,703.940	100.344005	1,250,992.66	99.618340	1,241,945.77	-9,046.89	1.10
Original Face:		Base	2,000,000.000	100.344005	1,250,992.66	99.618340	1,241,945.77	-9,046.89	1.10
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	1,096,964.880	100.554135	1,103,043.55	99.578900	1,092,345.56	-10,697.99	0.97
Original Face:		Base	1,400,000.000	100.554135	1,103,043.55	99.578900	1,092,345.56	-10,697.99	0.97
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2					3.531000	25 Jul 2023		
		Local	498,755.860	100.507022	501,284.66	98.923980	493,389.15	-7,895.51	0.44
Original Face:		Base	500,000.000	100.507022	501,284.66	98.923980	493,389.15	-7,895.51	0.44
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2					3.458000	25 Aug 2023		
		Local	888,415.440	99.816104	886,781.68	98.818830	877,921.74	-8,859.94	0.78
Original Face:		Base	900,000.000	99.816104	886,781.68	98.818830	877,921.74	-8,859.94	0.78
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1					2.592000	25 Apr 2023		
		Local	105,275.040	100.446906	105,745.52	99.407130	104,650.90	-1,094.62	0.09
Original Face:		Base	2,000,000.000	100.446906	105,745.52	99.407130	104,650.90	-1,094.62	0.09
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	69,177.130	100.484539	69,512.32	99.092840	68,549.58	-962.74	0.06
Original Face:		Base	700,000.000	100.484539	69,512.32	99.092840	68,549.58	-962.74	0.06
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.029250	500,146.25	98.205389	491,026.95	-9,119.30	0.44
		Base		100.029250	500,146.25	98.205389	491,026.95	-9,119.30	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.975289	999,752.89	96.764414	967,644.14	-32,108.75	0.86
		Base		99.975289	999,752.89	96.764414	967,644.14	-32,108.75	0.86
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.991560	579,951.05	96.542118	559,944.28	-20,006.77	0.50
		Base		99.991560	579,951.05	96.542118	559,944.28	-20,006.77	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.891336	998,913.36	95.985185	959,851.85	-39,061.51	0.85
		Base		99.891336	998,913.36	95.985185	959,851.85	-39,061.51	0.85
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.972080	499,860.40	95.830801	479,154.01	-20,706.39	0.43
		Base		99.972080	499,860.40	95.830801	479,154.01	-20,706.39	0.43
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	1,446.250	100.025583	1,446.62	99.642617	1,441.08	-5.54	0.00
Original Face:		Base	485,000.000	100.025583	1,446.62	99.642617	1,441.08	-5.54	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	30,315.550	100.094341	30,344.15	99.247150	30,087.32	-256.83	0.03
Original Face:		Base	5,000,000.000	100.094341	30,344.15	99.247150	30,087.32	-256.83	0.03
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	103.185444	515,927.22	98.396347	491,981.74	-23,945.48	0.44
		Base		103.185444	515,927.22	98.396347	491,981.74	-23,945.48	0.44
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR					5.852000	27 Oct 2025		
		Local	600,000.000	100.000000	600,000.00	100.690047	604,140.28	4,140.28	0.54
		Base		100.000000	600,000.00	100.690047	604,140.28	4,140.28	0.54
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	383,145.440	99.996829	383,133.29	98.643810	377,949.26	-5,184.03	0.34
Original Face:		Base	695,000.000	99.996829	383,133.29	98.643810	377,949.26	-5,184.03	0.34
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	41,776.780	99.998277	41,776.06	99.774510	41,682.58	-93.48	0.04
Original Face:		Base	515,000.000	99.998277	41,776.06	99.774510	41,682.58	-93.48	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	403,887.500	99.994905	403,866.92	96.944840	391,548.09	-12,318.83	0.35
Original Face:		Base	495,000.000	99.994905	403,866.92	96.944840	391,548.09	-12,318.83	0.35
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
		Local	450,000.000	99.994331	449,974.49	98.997590	445,489.16	-4,485.33	0.40
Original Face:		Base	450,000.000	99.994331	449,974.49	98.997590	445,489.16	-4,485.33	0.40
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
		Local	465,000.000	99.996753	464,984.90	99.487480	462,616.78	-2,368.12	0.41
Original Face:		Base	465,000.000	99.996753	464,984.90	99.487480	462,616.78	-2,368.12	0.41
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	250,789.230	99.997624	250,783.27	98.857370	247,923.64	-2,859.63	0.22
Original Face:		Base	600,000.000	99.997624	250,783.27	98.857370	247,923.64	-2,859.63	0.22
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
		Local	300,383.970	99.997050	300,375.11	98.669170	296,386.37	-3,988.74	0.26
Original Face:		Base	340,000.000	99.997050	300,375.11	98.669170	296,386.37	-3,988.74	0.26
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	107,790.160	99.990955	107,780.41	99.366480	107,107.29	-673.12	0.10
Original Face:		Base	595,000.000	99.990955	107,780.41	99.366480	107,107.29	-673.12	0.10
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	136,714.120	99.990330	136,700.90	96.731000	132,244.94	-4,455.96	0.12
Original Face:		Base	185,000.000	99.990330	136,700.90	96.731000	132,244.94	-4,455.96	0.12
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	1,200,000.000	99.984049	1,199,808.59	99.565840	1,194,790.08	-5,018.51	1.06
Original Face:		Base	1,200,000.000	99.984049	1,199,808.59	99.565840	1,194,790.08	-5,018.51	1.06
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
		Local	250,000.000	100.000000	250,000.00	100.097512	250,243.78	243.78	0.22
		Base		100.000000	250,000.00	100.097512	250,243.78	243.78	0.22
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	202,001.780	99.997485	201,996.70	99.356430	200,701.76	-1,294.94	0.18
Original Face:		Base	975,000.000	99.997485	201,996.70	99.356430	200,701.76	-1,294.94	0.18

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2				0.760000	18 Feb 2025		
	118,323.880	Local	99.999070	118,322.78	98.425680	116,461.08	-1,861.70	0.10
Original Face:	200,000.000	Base	99.999070	118,322.78	98.425680	116,461.08	-1,861.70	0.10
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				5.441860	23 Feb 2023		
	200,000.000	Local	100.098055	200,196.11	100.096047	200,192.09	-4.02	0.18
		Base	100.098055	200,196.11	100.096047	200,192.09	-4.02	0.18
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024		
	500,000.000	Local	103.385300	516,926.50	98.269362	491,346.81	-25,579.69	0.44
		Base	103.385300	516,926.50	98.269362	491,346.81	-25,579.69	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523				0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	98.892573	791,140.58	-8,859.42	0.70
		Base	100.000000	800,000.00	98.892573	791,140.58	-8,859.42	0.70
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75				3.750000	15 Feb 2024		
	500,000.000	Local	101.222030	506,110.15	99.040628	495,203.14	-10,907.01	0.44
		Base	101.222030	506,110.15	99.040628	495,203.14	-10,907.01	0.44
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	160,000.000	Local	99.966306	159,946.09	99.055867	158,489.39	-1,456.70	0.14
		Base	99.966306	159,946.09	99.055867	158,489.39	-1,456.70	0.14
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2				0.170000	15 Nov 2023		
	11,134.190	Local	99.999012	11,134.08	99.801170	11,112.05	-22.03	0.01
Original Face:	445,000.000	Base	99.999012	11,134.08	99.801170	11,112.05	-22.03	0.01
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	226,337.100	Local	99.998944	226,334.71	96.737720	218,953.35	-7,381.36	0.19
Original Face:	300,000.000	Base	99.998944	226,334.71	96.737720	218,953.35	-7,381.36	0.19
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	66,729.940	Local	99.995115	66,726.68	99.540590	66,423.38	-303.30	0.06
Original Face:	445,000.000	Base	99.995115	66,726.68	99.540590	66,423.38	-303.30	0.06
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2				0.200000	20 Feb 2024		
	129,672.180	Local	99.990044	129,659.27	99.275280	128,732.42	-926.85	0.11
Original Face:	465,000.000	Base	99.990044	129,659.27	99.275280	128,732.42	-926.85	0.11

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
		Local	401,215.550	99.999135	401,212.08	98.481680	395,123.81	-6,088.27	0.35
Original Face:		Base	800,000.000	99.999135	401,212.08	98.481680	395,123.81	-6,088.27	0.35
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
		Local	1,100,000.000	99.995430	1,099,949.73	98.769060	1,086,459.66	-13,490.07	0.96
Original Face:		Base	1,100,000.000	99.995430	1,099,949.73	98.769060	1,086,459.66	-13,490.07	0.96
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	625,000.000	99.012453	618,827.83	93.998311	587,489.44	-31,338.39	0.52
		Base		99.012453	618,827.83	93.998311	587,489.44	-31,338.39	0.52
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.577269	547,674.98	97.357027	535,463.65	-12,211.33	0.48
		Base		99.577269	547,674.98	97.357027	535,463.65	-12,211.33	0.48
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
		Local	550,000.000	99.984891	549,916.90	97.825338	538,039.36	-11,877.54	0.48
		Base		99.984891	549,916.90	97.825338	538,039.36	-11,877.54	0.48
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					5.000000	16 May 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.615332	996,153.32	-3,846.68	0.88
		Base		100.000000	1,000,000.00	99.615332	996,153.32	-3,846.68	0.88
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	1,772.560	100.031593	1,773.12	99.888850	1,770.59	-2.53	0.00
Original Face:		Base	370,000.000	100.031593	1,773.12	99.888850	1,770.59	-2.53	0.00
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
		Local	368,525.490	99.995281	368,508.10	98.385720	362,576.46	-5,931.64	0.32
Original Face:		Base	465,000.000	99.995281	368,508.10	98.385720	362,576.46	-5,931.64	0.32
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.389000	15 Jun 2027		
		Local	1,070,000.000	99.999527	1,069,994.94	100.654990	1,077,008.39	7,013.45	0.96
Original Face:		Base	1,070,000.000	99.999527	1,069,994.94	100.654990	1,077,008.39	7,013.45	0.96
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	160,499.350	99.998573	160,497.06	99.409890	159,552.23	-944.83	0.14
Original Face:		Base	755,000.000	99.998573	160,497.06	99.409890	159,552.23	-944.83	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
		Local	257,956.780	99.994181	257,941.77	98.561040	254,244.89	-3,696.88	0.23
Original Face:		Base	520,000.000	99.994181	257,941.77	98.561040	254,244.89	-3,696.88	0.23
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.531957	875,881.22	97.919250	861,689.40	-14,191.82	0.76
		Base		99.531957	875,881.22	97.919250	861,689.40	-14,191.82	0.76
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	98.443927	1,082,883.20	-17,116.80	0.96
		Base		100.000000	1,100,000.00	98.443927	1,082,883.20	-17,116.80	0.96
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.097645	940,917.86	97.523608	916,721.92	-24,195.94	0.81
		Base		100.097645	940,917.86	97.523608	916,721.92	-24,195.94	0.81
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	100.658730	503,293.65	99.109067	495,545.34	-7,748.31	0.44
		Base		100.658730	503,293.65	99.109067	495,545.34	-7,748.31	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.161135	781,256.85	96.053364	749,216.24	-32,040.61	0.66
		Base		100.161135	781,256.85	96.053364	749,216.24	-32,040.61	0.66
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	93.799918	201,669.82	-13,330.18	0.18
		Base		100.000000	215,000.00	93.799918	201,669.82	-13,330.18	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					4.390000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	99.395695	223,640.31	-1,359.69	0.20
		Base		100.000000	225,000.00	99.395695	223,640.31	-1,359.69	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					4.730000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	97.869000	489,345.00	-10,655.00	0.43
		Base		100.000000	500,000.00	97.869000	489,345.00	-10,655.00	0.43
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
		Local	122,100.450	99.995946	122,095.50	98.733010	120,553.45	-1,542.05	0.11
Original Face:		Base	150,000.000	99.995946	122,095.50	98.733010	120,553.45	-1,542.05	0.11

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025		
	79,126.810	Local	99.988120	79,117.41	95.978500	75,944.73	-3,172.68	0.07
Original Face:	85,000.000	Base	99.988120	79,117.41	95.978500	75,944.73	-3,172.68	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2				0.250000	17 Jun 2024		
	179,656.160	Local	99.999388	179,655.06	99.052070	177,953.15	-1,701.91	0.16
Original Face:	515,000.000	Base	99.999388	179,655.06	99.052070	177,953.15	-1,701.91	0.16
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05				2.050000	01 Mar 2023		
	1,100,000.000	Local	100.054721	1,100,601.93	99.364629	1,093,010.92	-7,591.01	0.97
		Base	100.054721	1,100,601.93	99.364629	1,093,010.92	-7,591.01	0.97
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR				3.878000	23 May 2025		
	500,000.000	Local	100.000000	500,000.00	98.005371	490,026.86	-9,973.14	0.43
		Base	100.000000	500,000.00	98.005371	490,026.86	-9,973.14	0.43
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375				3.375000	07 Mar 2023		
	589,000.000	Local	100.707959	593,169.88	99.561012	586,414.36	-6,755.52	0.52
		Base	100.707959	593,169.88	99.561012	586,414.36	-6,755.52	0.52
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.157617	806,268.82	99.065890	797,480.41	-8,788.41	0.71
		Base	100.157617	806,268.82	99.065890	797,480.41	-8,788.41	0.71
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR				4.150000	03 Jan 2024		
	500,000.000	Local	99.989212	499,946.06	99.369277	496,846.39	-3,099.67	0.44
		Base	99.989212	499,946.06	99.369277	496,846.39	-3,099.67	0.44
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	1,575,000.000	Local	99.935023	1,573,976.62	98.753613	1,555,369.40	-18,607.22	1.38
		Base	99.935023	1,573,976.62	98.753613	1,555,369.40	-18,607.22	1.38
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	195,000.000	Local	99.724390	194,462.56	101.043090	197,034.03	2,571.47	0.17
		Base	99.724390	194,462.56	101.043090	197,034.03	2,571.47	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	100,000.000	Local	99.976830	99,976.83	99.192064	99,192.06	-784.77	0.09
		Base	99.976830	99,976.83	99.192064	99,192.06	-784.77	0.09

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025		
	1,000,000.000	Local	99.940516	999,405.16	100.266312	1,002,663.12	3,257.96	0.89
		Base	99.940516	999,405.16	100.266312	1,002,663.12	3,257.96	0.89
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025		
	545,000.000	Local	99.993705	544,965.69	99.869720	544,289.97	-675.72	0.48
Original Face:	545,000.000	Base	99.993705	544,965.69	99.869720	544,289.97	-675.72	0.48
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	32,616.360	Local	100.007757	32,618.89	99.885590	32,579.04	-39.85	0.03
Original Face:	1,175,000.000	Base	100.007757	32,618.89	99.885590	32,579.04	-39.85	0.03
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2				0.210000	15 Jul 2024		
	178,740.190	Local	99.997421	178,735.58	99.256780	177,411.76	-1,323.82	0.16
Original Face:	630,000.000	Base	99.997421	178,735.58	99.256780	177,411.76	-1,323.82	0.16
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	102.856828	514,284.14	97.959501	489,797.51	-24,486.63	0.43
		Base	102.856828	514,284.14	97.959501	489,797.51	-24,486.63	0.43
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.000002	445,000.01	99.554500	443,017.53	-1,982.48	0.39
		Base	100.000002	445,000.01	99.554500	443,017.53	-1,982.48	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.034369	495,171.85	-4,828.15	0.44
		Base	100.000000	500,000.00	99.034369	495,171.85	-4,828.15	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875				3.875000	29 Apr 2024		
	500,000.000	Local	103.605434	518,027.17	98.347160	491,735.80	-26,291.37	0.44
		Base	103.605434	518,027.17	98.347160	491,735.80	-26,291.37	0.44
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				4.435000	24 Jan 2025		
	300,000.000	Local	99.086830	297,260.49	98.400000	295,200.00	-2,060.49	0.26
		Base	99.086830	297,260.49	98.400000	295,200.00	-2,060.49	0.26
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR				0.731000	05 Apr 2024		
	500,000.000	Local	100.000000	500,000.00	98.004430	490,022.15	-9,977.85	0.43
		Base	100.000000	500,000.00	98.004430	490,022.15	-9,977.85	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.961256	484,812.09	99.445295	482,309.68	-2,502.41	0.43
		Base		99.961256	484,812.09	99.445295	482,309.68	-2,502.41	0.43
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	100.225388	1,002,253.88	98.807858	988,078.58	-14,175.30	0.88
		Base		100.225388	1,002,253.88	98.807858	988,078.58	-14,175.30	0.88
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	158,347.480	100.150700	158,586.11	98.986680	156,742.91	-1,843.20	0.14
Original Face:		Base	608,000.000	100.150700	158,586.11	98.986680	156,742.91	-1,843.20	0.14
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
		Local	451,452.380	100.447190	453,471.23	98.552870	444,919.28	-8,551.95	0.39
Original Face:		Base	1,200,000.000	100.447190	453,471.23	98.552870	444,919.28	-8,551.95	0.39
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
		Local	268,589.170	99.997833	268,583.35	98.287360	263,989.20	-4,594.15	0.23
Original Face:		Base	350,000.000	99.997833	268,583.35	98.287360	263,989.20	-4,594.15	0.23
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		Local	108,468.330	99.998755	108,466.98	99.621250	108,057.51	-409.47	0.10
Original Face:		Base	705,000.000	99.998755	108,466.98	99.621250	108,057.51	-409.47	0.10
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
		Local	560,000.000	99.996888	559,982.57	99.095640	554,935.58	-5,046.99	0.49
Original Face:		Base	560,000.000	99.996888	559,982.57	99.095640	554,935.58	-5,046.99	0.49
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	965,000.000	100.000000	965,000.00	97.533947	941,202.59	-23,797.41	0.84
		Base		100.000000	965,000.00	97.533947	941,202.59	-23,797.41	0.84
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		Local	385,000.000	100.000000	385,000.00	93.967566	361,775.13	-23,224.87	0.32
		Base		100.000000	385,000.00	93.967566	361,775.13	-23,224.87	0.32
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5					3.500000	08 Jun 2023		
		Local	1,000,000.000	100.076588	1,000,765.88	99.264393	992,643.93	-8,121.95	0.88
		Base		100.076588	1,000,765.88	99.264393	992,643.93	-8,121.95	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.954661	279,873.05	94.944342	265,844.16	-14,028.89	0.24
		Base		99.954661	279,873.05	94.944342	265,844.16	-14,028.89	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		Local	590,000.000	99.969476	589,819.91	93.004162	548,724.56	-41,095.35	0.49
		Base		99.969476	589,819.91	93.004162	548,724.56	-41,095.35	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	420,000.000	99.996110	419,983.66	92.845068	389,949.29	-30,034.37	0.35
		Base		99.996110	419,983.66	92.845068	389,949.29	-30,034.37	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.979462	499,897.31	96.158438	480,792.19	-19,105.12	0.43
		Base		99.979462	499,897.31	96.158438	480,792.19	-19,105.12	0.43
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
		Local	550,000.000	99.982249	549,902.37	97.763111	537,697.11	-12,205.26	0.48
		Base		99.982249	549,902.37	97.763111	537,697.11	-12,205.26	0.48
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.972694	489,866.20	98.417347	482,245.00	-7,621.20	0.43
		Base		99.972694	489,866.20	98.417347	482,245.00	-7,621.20	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.983861	279,954.81	96.436539	270,022.31	-9,932.50	0.24
		Base		99.983861	279,954.81	96.436539	270,022.31	-9,932.50	0.24
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					4.280000	23 Apr 2024		
		Local	1,731,000.000	99.967345	1,730,434.75	99.381973	1,720,301.95	-10,132.80	1.53
		Base		99.967345	1,730,434.75	99.381973	1,720,301.95	-10,132.80	1.53
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR					4.119000	23 May 2025		
		Local	1,200,000.000	100.000000	1,200,000.00	98.347084	1,180,165.01	-19,834.99	1.05
		Base		100.000000	1,200,000.00	98.347084	1,180,165.01	-19,834.99	1.05
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
		Local	1,200,000.000	100.000000	1,200,000.00	101.045890	1,212,550.68	12,550.68	1.08
		Base		100.000000	1,200,000.00	101.045890	1,212,550.68	12,550.68	1.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	1,210,000.000	100.439495	1,215,317.89	99.690010	1,206,249.12	-9,068.77	1.07
		Base		100.439495	1,215,317.89	99.690010	1,206,249.12	-9,068.77	1.07
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.972527	999,725.27	93.756245	937,562.45	-62,162.82	0.83
		Base		99.972527	999,725.27	93.756245	937,562.45	-62,162.82	0.83
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	101.557282	609,343.69	94.668958	568,013.75	-41,329.94	0.50
		Base		101.557282	609,343.69	94.668958	568,013.75	-41,329.94	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.898746	609,382.35	94.861985	578,658.11	-30,724.24	0.51
		Base		99.898746	609,382.35	94.861985	578,658.11	-30,724.24	0.51
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	600,000.000	100.195927	601,175.56	99.604072	597,624.43	-3,551.13	0.53
		Base		100.195927	601,175.56	99.604072	597,624.43	-3,551.13	0.53
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
		Local	1,100,000.000	98.436777	1,082,804.55	98.212738	1,080,340.12	-2,464.43	0.96
		Base		98.436777	1,082,804.55	98.212738	1,080,340.12	-2,464.43	0.96
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.230000	14 Feb 2024		
		Local	200,000.000	100.000000	200,000.00	99.412485	198,824.97	-1,175.03	0.18
		Base		100.000000	200,000.00	99.412485	198,824.97	-1,175.03	0.18
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	103.269975	1,032,699.75	97.724162	977,241.62	-55,458.13	0.87
		Base		103.269975	1,032,699.75	97.724162	977,241.62	-55,458.13	0.87
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.971210	599,827.26	95.523909	573,143.45	-26,683.81	0.51
		Base		99.971210	599,827.26	95.523909	573,143.45	-26,683.81	0.51
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.943108	499,715.54	96.491768	482,458.84	-17,256.70	0.43
		Base		99.943108	499,715.54	96.491768	482,458.84	-17,256.70	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	93.512601	935,126.01	-64,873.99	0.83
		Base	100.000000	1,000,000.00	93.512601	935,126.01	-64,873.99	0.83
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
	755,000.000	Local	99.977464	754,829.85	99.319969	749,865.77	-4,964.08	0.67
		Base	99.977464	754,829.85	99.319969	749,865.77	-4,964.08	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2				0.140000	16 Jan 2024		
	49,347.230	Local	99.998156	49,346.32	99.745060	49,221.42	-124.90	0.04
Original Face:	570,000.000	Base	99.998156	49,346.32	99.745060	49,221.42	-124.90	0.04
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024		
	40,852.390	Local	99.998042	40,851.59	99.689660	40,725.61	-125.98	0.04
Original Face:	345,000.000	Base	99.998042	40,851.59	99.689660	40,725.61	-125.98	0.04
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025		
	491,445.740	Local	99.995641	491,424.32	98.598700	484,559.11	-6,865.21	0.43
Original Face:	550,000.000	Base	99.995641	491,424.32	98.598700	484,559.11	-6,865.21	0.43
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2				0.310000	15 Aug 2024		
	118,739.650	Local	99.999756	118,739.36	98.675060	117,166.42	-1,572.94	0.10
Original Face:	250,000.000	Base	99.999756	118,739.36	98.675060	117,166.42	-1,572.94	0.10
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2				0.200000	15 May 2024		
	109,640.630	Local	99.992439	109,632.34	99.048860	108,597.79	-1,034.55	0.10
Original Face:	310,000.000	Base	99.992439	109,632.34	99.048860	108,597.79	-1,034.55	0.10
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2				0.740000	15 Oct 2024		
	358,814.850	Local	99.998804	358,810.56	98.663990	354,021.05	-4,789.51	0.31
Original Face:	550,000.000	Base	99.998804	358,810.56	98.663990	354,021.05	-4,789.51	0.31
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025		
	306,173.740	Local	99.989320	306,141.04	97.233250	297,702.68	-8,438.36	0.26
Original Face:	415,000.000	Base	99.989320	306,141.04	97.233250	297,702.68	-8,438.36	0.26
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023		
	1,000,000.000	Local	99.993734	999,937.34	99.052792	990,527.92	-9,409.42	0.88
		Base	99.993734	999,937.34	99.052792	990,527.92	-9,409.42	0.88

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					4.010000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.089457	495,447.29	-4,552.71	0.44
		Base		100.000000	500,000.00	99.089457	495,447.29	-4,552.71	0.44
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.800248	798,401.98	94.699219	757,593.75	-40,808.23	0.67
		Base		99.800248	798,401.98	94.699219	757,593.75	-40,808.23	0.67
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.687828	996,878.28	93.023438	930,234.38	-66,643.90	0.83
		Base		99.687828	996,878.28	93.023438	930,234.38	-66,643.90	0.83
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	550,000.000	99.579482	547,687.15	96.824219	532,533.20	-15,153.95	0.47
		Base		99.579482	547,687.15	96.824219	532,533.20	-15,153.95	0.47
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.948851	294,849.11	94.182441	277,838.20	-17,010.91	0.25
		Base		99.948851	294,849.11	94.182441	277,838.20	-17,010.91	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	600,000.000	99.991267	599,947.60	101.472879	608,837.27	8,889.67	0.54
		Base		99.991267	599,947.60	101.472879	608,837.27	8,889.67	0.54
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					4.310000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.343795	993,437.95	-6,562.05	0.88
		Base		100.000000	1,000,000.00	99.343795	993,437.95	-6,562.05	0.88
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					4.600000	20 Mar 2026		
		Local	550,000.000	99.770471	548,737.59	97.046520	533,755.86	-14,981.73	0.47
		Base		99.770471	548,737.59	97.046520	533,755.86	-14,981.73	0.47
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.124378	500,621.89	95.007688	475,038.44	-25,583.45	0.42
		Base		100.124378	500,621.89	95.007688	475,038.44	-25,583.45	0.42
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
		Local	433,654.520	100.041263	433,833.46	98.404550	426,735.78	-7,097.68	0.38
Original Face:		Base	1,300,000.000	100.041263	433,833.46	98.404550	426,735.78	-7,097.68	0.38

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
		Local	307,215.650	99.997162	307,206.93	98.846880	303,673.08	-3,533.85	0.27
	Original Face:	Base	715,000.000	99.997162	307,206.93	98.846880	303,673.08	-3,533.85	0.27
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.141930	500,709.65	99.192428	495,962.14	-4,747.51	0.44
		Base		100.141930	500,709.65	99.192428	495,962.14	-4,747.51	0.44
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	101.322619	1,013,226.19	99.236245	992,362.45	-20,863.74	0.88
		Base		101.322619	1,013,226.19	99.236245	992,362.45	-20,863.74	0.88
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.935092	434,717.65	98.679419	429,255.47	-5,462.18	0.38
		Base		99.935092	434,717.65	98.679419	429,255.47	-5,462.18	0.38
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	104.137987	1,145,517.86	96.265319	1,058,918.51	-86,599.35	0.94
		Base		104.137987	1,145,517.86	96.265319	1,058,918.51	-86,599.35	0.94
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.130000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	99.265858	1,091,924.44	-8,075.56	0.97
		Base		100.000000	1,100,000.00	99.265858	1,091,924.44	-8,075.56	0.97
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.755584	997,555.84	95.926517	959,265.17	-38,290.67	0.85
		Base		99.755584	997,555.84	95.926517	959,265.17	-38,290.67	0.85
US DOLLAR Total									
		Local	113,642,451.900		113,813,544.97		111,055,806.55	-2,757,738.42	98.57
	Original Face:	Base	51,885,000.000		113,813,544.97		111,055,806.55	-2,757,738.42	98.57
FIXED INCOME Total									
		Base	113,642,451.900		113,813,544.97		111,055,806.55	-2,757,738.42	98.57
	Original Face:		51,885,000.000						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		113,248,539.450	Base		113,419,632.52		110,661,894.10	-2,757,738.42	100.00
	Original Face:	51,885,000.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			470,548.940	1.000000	470,548.94	1.000000	470,548.94	0.00	0.04
		Base		1.000000	470,548.94	1.000000	470,548.94	0.00	0.04
US DOLLAR Total									
			470,548.940		470,548.94		470,548.94	0.00	0.04
		Base			470,548.94		470,548.94	0.00	0.04
CASH Total									
			470,548.940	Base	470,548.94		470,548.94	0.00	0.04
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.140000	17 Jan 2023		
			4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.34
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.34
138994009	CANTOR FITZGERALD REPO REPO					4.050000	18 Jan 2023		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.54
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.54
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.12
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.12
138994009	CANTOR FITZGERALD REPO REPO					3.850000	13 Feb 2023		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.27
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				4.220000	13 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
926NKW009	AMHERST PIERPONT 04/15 VAR				3.910000	21 Dec 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.23
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.23
979QHR003	SOUTH STREET REPO				3.850000	01 Dec 2022		
	199,451,413.050	Local	100.000000	199,451,413.05	100.000000	199,451,413.05	0.00	16.89
		Base	100.000000	199,451,413.05	100.000000	199,451,413.05	0.00	16.89
US DOLLAR Total								
	338,451,413.050	Local		338,451,413.05		338,451,413.05	0.00	28.67
		Base		338,451,413.05		338,451,413.05	0.00	28.67
CASH EQUIVALENT Total								
	338,451,413.050	Base		338,451,413.05		338,451,413.05	0.00	28.67
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	50,439,528.700	Local	1.000000	50,439,528.70	1.000000	50,439,528.70	0.00	4.27
		Base	1.000000	50,439,528.70	1.000000	50,439,528.70	0.00	4.27
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	70,587,451.650	Local	1.000000	70,587,451.65	1.000000	70,587,451.65	0.00	5.98
		Base	1.000000	70,587,451.65	1.000000	70,587,451.65	0.00	5.98
US DOLLAR Total								
	121,026,980.350	Local		121,026,980.35		121,026,980.35	0.00	10.25
		Base		121,026,980.35		121,026,980.35	0.00	10.25
EQUITY Total								
	121,026,980.350	Base		121,026,980.35		121,026,980.35	0.00	10.25

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
			2,727,490.370	100.764357	2,748,338.12	95.387508	2,601,685.09	-146,653.03	0.22
	Original Face:	Base	20,540,000.000	100.764357	2,748,338.12	95.387508	2,601,685.09	-146,653.03	0.22
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
			15,000,000.000	100.000000	15,000,000.00	89.559553	13,433,932.95	-1,566,067.05	1.14
		Base		100.000000	15,000,000.00	89.559553	13,433,932.95	-1,566,067.05	1.14
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
			20,000,000.000	100.000000	20,000,000.00	89.103607	17,820,721.40	-2,179,278.60	1.51
		Base		100.000000	20,000,000.00	89.103607	17,820,721.40	-2,179,278.60	1.51
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
			7,500,000.000	100.000000	7,500,000.00	93.484186	7,011,313.95	-488,686.05	0.59
		Base		100.000000	7,500,000.00	93.484186	7,011,313.95	-488,686.05	0.59
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
			10,000,000.000	100.000000	10,000,000.00	93.200766	9,320,076.60	-679,923.40	0.79
		Base		100.000000	10,000,000.00	93.200766	9,320,076.60	-679,923.40	0.79
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
			7,000,000.000	100.000000	7,000,000.00	89.543968	6,268,077.76	-731,922.24	0.53
		Base		100.000000	7,000,000.00	89.543968	6,268,077.76	-731,922.24	0.53
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
			3,000,000.000	100.000000	3,000,000.00	88.364416	2,650,932.48	-349,067.52	0.22
		Base		100.000000	3,000,000.00	88.364416	2,650,932.48	-349,067.52	0.22
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
			10,000,000.000	100.000000	10,000,000.00	94.237507	9,423,750.70	-576,249.30	0.80
		Base		100.000000	10,000,000.00	94.237507	9,423,750.70	-576,249.30	0.80
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
			10,000,000.000	100.000000	10,000,000.00	93.929428	9,392,942.80	-607,057.20	0.80
		Base		100.000000	10,000,000.00	93.929428	9,392,942.80	-607,057.20	0.80

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7					0.700000	14 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	95.590913	9,559,091.30	-440,908.70	0.81
		Base		100.000000	10,000,000.00	95.590913	9,559,091.30	-440,908.70	0.81
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	92.880248	13,932,037.20	-1,067,962.80	1.18
		Base		100.000000	15,000,000.00	92.880248	13,932,037.20	-1,067,962.80	1.18
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.824927	4,591,246.35	-408,753.65	0.39
		Base		100.000000	5,000,000.00	91.824927	4,591,246.35	-408,753.65	0.39
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	93.342187	4,667,109.35	-332,890.65	0.40
		Base		100.000000	5,000,000.00	93.342187	4,667,109.35	-332,890.65	0.40
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					1.200000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.430433	9,643,043.30	-356,956.70	0.82
		Base		100.000000	10,000,000.00	96.430433	9,643,043.30	-356,956.70	0.82
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	91.955702	4,597,785.10	-402,214.90	0.39
		Base		100.000000	5,000,000.00	91.955702	4,597,785.10	-402,214.90	0.39
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	93.126097	2,328,152.43	-171,847.57	0.20
		Base		100.000000	2,500,000.00	93.126097	2,328,152.43	-171,847.57	0.20
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15					3.150000	12 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.285675	9,628,567.50	-371,432.50	0.82
		Base		100.000000	10,000,000.00	96.285675	9,628,567.50	-371,432.50	0.82
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35					3.350000	19 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.639610	9,663,961.00	-336,039.00	0.82
		Base		100.000000	10,000,000.00	96.639610	9,663,961.00	-336,039.00	0.82
3130ARZA2	FEDERAL HOME LOAN BANK BONDS 05/23 VAR					1.800000	17 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.097835	9,909,783.50	-90,216.50	0.84
		Base		100.000000	10,000,000.00	99.097835	9,909,783.50	-90,216.50	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15					3.150000	25 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	96.801693	4,840,084.65	-159,915.35	0.41
		Base		100.000000	5,000,000.00	96.801693	4,840,084.65	-159,915.35	0.41
3130AS4G1	FEDERAL HOME LOAN BANK BONDS 06/23 VAR					2.550000	09 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.718962	9,871,896.20	-128,103.80	0.84
		Base		100.000000	10,000,000.00	98.718962	9,871,896.20	-128,103.80	0.84
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR					2.500000	23 May 2025		
		Local	10,000,000.000	100.146092	10,014,609.23	96.819846	9,681,984.60	-332,624.63	0.82
		Base		100.146092	10,014,609.23	96.819846	9,681,984.60	-332,624.63	0.82
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25					3.250000	08 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.393027	4,769,651.35	-230,348.65	0.40
		Base		100.000000	5,000,000.00	95.393027	4,769,651.35	-230,348.65	0.40
3130ASBX6	FEDERAL HOME LOAN BANK BONDS 06/23 2.275					2.275000	30 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.405683	9,840,568.30	-159,431.70	0.83
		Base		100.000000	10,000,000.00	98.405683	9,840,568.30	-159,431.70	0.83
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					3.500000	28 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.241125	4,912,056.25	-87,943.75	0.42
		Base		100.000000	5,000,000.00	98.241125	4,912,056.25	-87,943.75	0.42
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR					3.250000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.627389	4,931,369.45	-68,630.55	0.42
		Base		100.000000	5,000,000.00	98.627389	4,931,369.45	-68,630.55	0.42
3130ASUQ0	FEDERAL HOME LOAN BANK BONDS 08/23 3.17					3.170000	25 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.078513	4,953,925.65	-46,074.35	0.42
		Base		100.000000	5,000,000.00	99.078513	4,953,925.65	-46,074.35	0.42
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.130000	10 Aug 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	98.675906	24,668,976.50	-331,023.50	2.09
		Base		100.000000	25,000,000.00	98.675906	24,668,976.50	-331,023.50	2.09
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4					4.000000	28 Aug 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	98.023071	24,505,767.75	-494,232.25	2.08
		Base		100.000000	25,000,000.00	98.023071	24,505,767.75	-494,232.25	2.08

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.196373	9,919,637.30	-80,362.70	0.84
		Base		100.000000	10,000,000.00	99.196373	9,919,637.30	-80,362.70	0.84
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75					3.750000	13 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.396826	9,839,682.60	-160,317.40	0.83
		Base		100.000000	10,000,000.00	98.396826	9,839,682.60	-160,317.40	0.83
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR					3.750000	21 Sep 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	99.757677	19,951,535.40	-48,464.60	1.69
		Base		100.000000	20,000,000.00	99.757677	19,951,535.40	-48,464.60	1.69
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.863443	14,979,516.45	-20,483.55	1.27
		Base		100.000000	15,000,000.00	99.863443	14,979,516.45	-20,483.55	1.27
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	5,092,099.630	104.129160	5,302,360.55	94.245558	4,799,077.71	-503,282.84	0.41
Original Face:		Base	24,487,993.000	104.129160	5,302,360.55	94.245558	4,799,077.71	-503,282.84	0.41
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,187,771.200	104.056228	1,235,949.91	94.245002	1,119,414.99	-116,534.92	0.09
Original Face:		Base	10,000,000.000	104.056228	1,235,949.91	94.245002	1,119,414.99	-116,534.92	0.09
313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000						22 Mar 2023		
		Local	10,000,000.000	98.057917	9,805,791.67	98.631614	9,863,161.40	57,369.73	0.84
		Base		98.057917	9,805,791.67	98.631614	9,863,161.40	57,369.73	0.84
313384DG1	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/23 0.00000						20 Mar 2023		
		Local	15,000,000.000	98.488000	14,773,200.00	98.656104	14,798,415.60	25,215.60	1.25
		Base		98.488000	14,773,200.00	98.656104	14,798,415.60	25,215.60	1.25
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	91.045038	9,104,503.80	-895,496.20	0.77
		Base		100.000000	10,000,000.00	91.045038	9,104,503.80	-895,496.20	0.77
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.960261	9,996,026.07	93.529199	9,352,919.90	-643,106.17	0.79
		Base		99.960261	9,996,026.07	93.529199	9,352,919.90	-643,106.17	0.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.232075	4,511,603.75	-488,396.25	0.38
		Base		100.000000	5,000,000.00	90.232075	4,511,603.75	-488,396.25	0.38
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					3.865000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.010436	5,000,521.80	521.80	0.42
		Base		100.000000	5,000,000.00	100.010436	5,000,521.80	521.80	0.42
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	89.176967	4,458,848.35	-541,151.65	0.38
		Base		100.000000	5,000,000.00	89.176967	4,458,848.35	-541,151.65	0.38
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1					1.000000	07 Oct 2026		
		Local	5,000,000.000	92.835597	4,641,779.85	88.500437	4,425,021.85	-216,758.00	0.37
		Base		92.835597	4,641,779.85	88.500437	4,425,021.85	-216,758.00	0.37
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	10,000,000.000	99.996346	9,999,634.55	99.469530	9,946,953.00	-52,681.55	0.84
		Base		99.996346	9,999,634.55	99.469530	9,946,953.00	-52,681.55	0.84
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR					3.860000	09 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.994440	4,999,722.00	-278.00	0.42
		Base		100.000000	5,000,000.00	99.994440	4,999,722.00	-278.00	0.42
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR					3.860000	22 Aug 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.004113	7,000,287.91	287.91	0.59
		Base		100.000000	7,000,000.00	100.004113	7,000,287.91	287.91	0.59
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR					3.850000	04 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.015324	5,000,766.20	766.20	0.42
		Base		100.000000	5,000,000.00	100.015324	5,000,766.20	766.20	0.42
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92					4.920000	12 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.753153	9,975,315.30	-24,684.70	0.84
		Base		100.000000	10,000,000.00	99.753153	9,975,315.30	-24,684.70	0.84
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375					3.375000	26 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.846003	9,584,600.30	-415,399.70	0.81
		Base		100.000000	10,000,000.00	95.846003	9,584,600.30	-415,399.70	0.81

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	92.676789	9,267,678.90	-732,321.10	0.78
		Base	100.000000	10,000,000.00	92.676789	9,267,678.90	-732,321.10	0.78
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.922373	4,896,118.65	-103,881.35	0.41
		Base	100.000000	5,000,000.00	97.922373	4,896,118.65	-103,881.35	0.41
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.078206	9,907,820.60	-92,179.40	0.84
		Base	100.000000	10,000,000.00	99.078206	9,907,820.60	-92,179.40	0.84
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.894462	4,744,723.10	-255,276.90	0.40
		Base	100.000000	5,000,000.00	94.894462	4,744,723.10	-255,276.90	0.40
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.195273	4,909,763.65	-90,236.35	0.42
		Base	100.000000	5,000,000.00	98.195273	4,909,763.65	-90,236.35	0.42
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.257927	4,862,896.35	-137,103.65	0.41
		Base	100.000000	5,000,000.00	97.257927	4,862,896.35	-137,103.65	0.41
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.783943	9,878,394.30	-121,605.70	0.84
		Base	100.000000	10,000,000.00	98.783943	9,878,394.30	-121,605.70	0.84
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.547319	4,877,365.95	-122,634.05	0.41
		Base	100.000000	5,000,000.00	97.547319	4,877,365.95	-122,634.05	0.41
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,589,701.750	Local	99.795579	1,586,452.06	88.445170	1,406,014.42	-180,437.64	0.12
Original Face:	11,452,445.000	Base	99.795579	1,586,452.06	88.445170	1,406,014.42	-180,437.64	0.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,890,737.500	Local	100.252511	1,895,511.82	87.589280	1,656,083.36	-239,428.46	0.14
Original Face:	11,058,708.000	Base	100.252511	1,895,511.82	87.589280	1,656,083.36	-239,428.46	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	90.642876	4,532,143.80	-467,856.20	0.38
		Base		100.000000	5,000,000.00	90.642876	4,532,143.80	-467,856.20	0.38
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	591,458.700	99.980362	591,342.55	94.823640	560,842.67	-30,499.88	0.05
Original Face:		Base	10,000,000.000	99.980362	591,342.55	94.823640	560,842.67	-30,499.88	0.05
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	596,395.740	100.643809	600,235.39	93.239680	556,077.48	-44,157.91	0.05
Original Face:		Base	12,022,600.000	100.643809	600,235.39	93.239680	556,077.48	-44,157.91	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	304,550.780	100.318295	305,520.15	97.374010	296,553.31	-8,966.84	0.03
Original Face:		Base	15,363,692.000	100.318295	305,520.15	97.374010	296,553.31	-8,966.84	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	1,871,076.480	100.854557	1,887,065.90	94.684830	1,771,625.58	-115,440.32	0.15
Original Face:		Base	24,000,000.000	100.854557	1,887,065.90	94.684830	1,771,625.58	-115,440.32	0.15
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	503,569.370	101.445970	510,850.83	90.486860	455,664.11	-55,186.72	0.04
Original Face:		Base	9,815,000.000	101.445970	510,850.83	90.486860	455,664.11	-55,186.72	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	372,015.500	101.266232	376,726.08	94.224360	350,529.22	-26,196.86	0.03
Original Face:		Base	10,000,000.000	101.266232	376,726.08	94.224360	350,529.22	-26,196.86	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	526,952.350	106.923438	563,435.57	101.501020	534,862.01	-28,573.56	0.05
Original Face:		Base	12,777,000.000	106.923438	563,435.57	101.501020	534,862.01	-28,573.56	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	171,766.800	105.302503	180,874.74	100.065540	171,879.38	-8,995.36	0.01
Original Face:		Base	10,000,000.000	105.302503	180,874.74	100.065540	171,879.38	-8,995.36	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	159,578.250	103.657278	165,414.47	97.034800	154,846.44	-10,568.03	0.01
Original Face:		Base	5,000,000.000	103.657278	165,414.47	97.034800	154,846.44	-10,568.03	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	24,216.480	101.835527	24,660.98	99.480820	24,090.75	-570.23	0.00
Original Face:		Base	16,000,000.000	101.835527	24,660.98	99.480820	24,090.75	-570.23	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	86,791.100	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.01
Original Face:		Base	5,000,000.000	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.01
31422XJ52	FARMER MAC NOTES 09/23 4.35					4.350000	29 Sep 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	99.484881	19,896,976.20	-103,023.80	1.69
		Base		100.000000	20,000,000.00	99.484881	19,896,976.20	-103,023.80	1.69
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	90.908748	9,090,874.80	-909,125.20	0.77
		Base		100.000000	10,000,000.00	90.908748	9,090,874.80	-909,125.20	0.77
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	308,795.720	102.398408	316,201.90	98.749829	304,935.25	-11,266.65	0.03
Original Face:		Base	9,875,825.000	102.398408	316,201.90	98.749829	304,935.25	-11,266.65	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	135,176.650	99.954326	135,114.91	96.135236	129,952.39	-5,162.52	0.01
Original Face:		Base	5,000,000.000	99.954326	135,114.91	96.135236	129,952.39	-5,162.52	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,017,403.200	100.866881	1,026,222.88	92.881630	944,980.68	-81,242.20	0.08
Original Face:		Base	10,000,000.000	100.866881	1,026,222.88	92.881630	944,980.68	-81,242.20	0.08
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,201.550	99.706364	6,183.34	94.399270	5,854.22	-329.12	0.00
Original Face:		Base	2,000,000.000	99.706364	6,183.34	94.399270	5,854.22	-329.12	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,382,728.460	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.11
Original Face:		Base	10,000,000.000	95.817954	1,324,902.12	91.830450	1,269,765.77	-55,136.35	0.11
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,839,745.410	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.21
Original Face:		Base	10,000,000.000	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	723,534.500	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.06
Original Face:		Base	5,000,000.000	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	567,902.800	100.738972	572,099.44	87.809170	498,670.74	-73,428.70	0.04
Original Face:		Base	10,000,000.000	100.738972	572,099.44	87.809170	498,670.74	-73,428.70	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	547,702.060	100.203855	548,818.58	86.977510	476,377.61	-72,440.97	0.04
Original Face:		Base	10,000,000.000	100.203855	548,818.58	86.977510	476,377.61	-72,440.97	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,509,072.130	96.151681	1,450,998.22	87.911800	1,326,652.47	-124,345.75	0.11
Original Face:		Base	4,000,000.000	96.151681	1,450,998.22	87.911800	1,326,652.47	-124,345.75	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,199,929.400	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.17
Original Face:		Base	5,000,000.000	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	224,411.470	99.910223	224,210.00	95.929010	215,275.70	-8,934.30	0.02
Original Face:		Base	10,000,000.000	99.910223	224,210.00	95.929010	215,275.70	-8,934.30	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,062,320.660	100.065140	1,063,012.66	96.694560	1,027,206.29	-35,806.37	0.09
Original Face:		Base	5,000,000.000	100.065140	1,063,012.66	96.694560	1,027,206.29	-35,806.37	0.09
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	2,220,148.090	99.652994	2,212,444.05	95.569230	2,121,778.43	-90,665.62	0.18
Original Face:		Base	5,000,000.000	99.652994	2,212,444.05	95.569230	2,121,778.43	-90,665.62	0.18
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,993,577.300	92.808505	4,634,464.44	92.420910	4,615,109.58	-19,354.86	0.39
Original Face:		Base	50,000,000.000	92.808505	4,634,464.44	92.420910	4,615,109.58	-19,354.86	0.39
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	502,462.810	99.879525	501,857.47	93.334520	468,971.25	-32,886.22	0.04
Original Face:		Base	10,000,000.000	99.879525	501,857.47	93.334520	468,971.25	-32,886.22	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	112.361791	5,618,089.53	104.485214	5,224,260.70	-393,828.83	0.44
		Base	112.361791	5,618,089.53	104.485214	5,224,260.70	-393,828.83	0.44
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	16,183,000.000	Local	102.824050	16,640,015.98	97.070999	15,708,999.77	-931,016.21	1.33
		Base	102.824050	16,640,015.98	97.070999	15,708,999.77	-931,016.21	1.33
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.898984	19,979,796.78	91.127824	18,225,564.80	-1,754,231.98	1.54
		Base	99.898984	19,979,796.78	91.127824	18,225,564.80	-1,754,231.98	1.54
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	99.073200	9,907,320.03	89.175781	8,917,578.10	-989,741.93	0.76
		Base	99.073200	9,907,320.03	89.175781	8,917,578.10	-989,741.93	0.76
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.942528	34,979,884.93	97.343750	34,070,312.50	-909,572.43	2.89
		Base	99.942528	34,979,884.93	97.343750	34,070,312.50	-909,572.43	2.89
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.605784	49,802,891.91	96.921875	48,460,937.50	-1,341,954.41	4.10
		Base	99.605784	49,802,891.91	96.921875	48,460,937.50	-1,341,954.41	4.10
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.384300	24,846,075.04	96.824219	24,206,054.75	-640,020.29	2.05
		Base	99.384300	24,846,075.04	96.824219	24,206,054.75	-640,020.29	2.05
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.644052	24,911,012.91	97.925781	24,481,445.25	-429,567.66	2.07
		Base	99.644052	24,911,012.91	97.925781	24,481,445.25	-429,567.66	2.07
US DOLLAR Total								
	751,120,284.210	Local		750,527,304.31		720,728,765.75	-29,798,538.56	61.04
Original Face:	368,393,263.000	Base		750,527,304.31		720,728,765.75	-29,798,538.56	61.04
FIXED INCOME Total								
	751,120,284.210	Base		750,527,304.31		720,728,765.75	-29,798,538.56	61.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	368,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,211,069,226.550	Base		1,210,476,246.65		1,180,677,708.09	-29,798,538.56	100.00
	Original Face:	368,393,263.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
02314QM55	AMAZON COM INC DISC COML					1.780000	05 Dec 2022		
		Local	10,000,000.000	99.980222	9,998,022.22	99.980222	9,998,022.22	0.00	0.37
		Base		99.980222	9,998,022.22	99.980222	9,998,022.22	0.00	0.37
02314QQ28	AMAZON COM INC DISC COML					4.430000	02 Mar 2023		
		Local	25,000,000.000	98.880194	24,720,048.61	98.880194	24,720,048.61	0.00	0.92
		Base		98.880194	24,720,048.61	98.880194	24,720,048.61	0.00	0.92
02314QR35	AMAZON COM INC DISC COML					4.550000	03 Apr 2023		
		Local	20,000,000.000	98.445417	19,689,083.33	98.445417	19,689,083.33	0.00	0.73
		Base		98.445417	19,689,083.33	98.445417	19,689,083.33	0.00	0.73
03040MM12	AMERICAN WATER CAPIT					3.910000	01 Dec 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
03040MM53	AMERICAN WATER CAPIT					3.860000	05 Dec 2022		
		Local	15,000,000.000	99.957111	14,993,566.67	99.957111	14,993,566.67	0.00	0.56
		Base		99.957111	14,993,566.67	99.957111	14,993,566.67	0.00	0.56
03040MM87	AMERICAN WATER CAPIT					3.900000	08 Dec 2022		
		Local	25,000,000.000	99.924167	24,981,041.67	99.924167	24,981,041.67	0.00	0.93
		Base		99.924167	24,981,041.67	99.924167	24,981,041.67	0.00	0.93
0347M3M19	ANGLESEA FDG PLC + ANG					3.870000	01 Dec 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
0347M3ME1	ANGLESEA FDG PLC + ANG					3.600000	14 Dec 2022		
		Local	25,000,000.000	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.93
		Base		99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.93
03785EM19	APPLE INC					3.770000	01 Dec 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.56
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785EM76	APPLE INC					3.790000	07 Dec 2022		
		Local	25,000,000.000	99.936833	24,984,208.33	99.936833	24,984,208.33	0.00	0.93
		Base		99.936833	24,984,208.33	99.936833	24,984,208.33	0.00	0.93
03785EMD3	APPLE INC					3.350000	13 Dec 2022		
		Local	15,000,000.000	99.888333	14,983,250.00	99.888333	14,983,250.00	0.00	0.56
		Base		99.888333	14,983,250.00	99.888333	14,983,250.00	0.00	0.56
04821UMF6	ATLANTIC ASSET SECUR					3.400000	15 Dec 2022		
		Local	25,000,000.000	99.867778	24,966,944.44	99.867778	24,966,944.44	0.00	0.93
		Base		99.867778	24,966,944.44	99.867778	24,966,944.44	0.00	0.93
06367CU88	BANK OF MONTREAL					4.250000	14 Apr 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
06369MN41	BANK MONTREAL MONTREAL BRH					3.730000	04 Jan 2023		
		Local	20,000,000.000	99.647722	19,929,544.45	99.647722	19,929,544.45	0.00	0.74
		Base		99.647722	19,929,544.45	99.647722	19,929,544.45	0.00	0.74
06373L3T4	BANK MONTREAL MONTREAL BRH					4.510000	05 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	10,000,000.000	97.570000	9,757,000.00	97.570000	9,757,000.00	0.00	0.36
		Base		97.570000	9,757,000.00	97.570000	9,757,000.00	0.00	0.36
07644BNX6	BEDFORD ROW FDG CORP					4.160000	31 Jan 2023		
		Local	25,000,000.000	99.295111	24,823,777.78	99.295111	24,823,777.78	0.00	0.92
		Base		99.295111	24,823,777.78	99.295111	24,823,777.78	0.00	0.92
08465SMD8	BERKSHIRE HATHAWAY ENE					4.100000	13 Dec 2022		
		Local	25,000,000.000	99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.93
		Base		99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.93
13738KMM6	CAN AST + CAN LTD JT					3.800000	21 Dec 2022		
		Local	25,000,000.000	99.788889	24,947,222.22	99.788889	24,947,222.22	0.00	0.92
		Base		99.788889	24,947,222.22	99.788889	24,947,222.22	0.00	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KMM6	CAN AST + CAN LTD JT					3.900000	21 Dec 2022		
		Local	25,000,000.000	99.783333	24,945,833.33	99.783333	24,945,833.33	0.00	0.92
		Base		99.783333	24,945,833.33	99.783333	24,945,833.33	0.00	0.92
14912EML8	CATERPLR FIN SRV CO.					3.830000	20 Dec 2022		
		Local	25,000,000.000	99.797861	24,949,465.28	99.797861	24,949,465.28	0.00	0.92
		Base		99.797861	24,949,465.28	99.797861	24,949,465.28	0.00	0.92
15060YMF4	CEDAR SPRING CPTL CO					3.420000	15 Dec 2022		
		Local	25,000,000.000	99.867000	24,966,750.00	99.867000	24,966,750.00	0.00	0.93
		Base		99.867000	24,966,750.00	99.867000	24,966,750.00	0.00	0.93
15963RCU5	CHARIOT FNDG LLC					4.250000	23 Jan 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
15963RCY7	CHARIOT FNDG LLC					4.330000	27 Jan 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
19121BM14	COCA COLA COMPANY					3.500000	01 Dec 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
2063C1MF4	CONCORD MIN CPTL CO					3.880000	15 Dec 2022		
		Local	25,000,000.000	99.849111	24,962,277.78	99.849111	24,962,277.78	0.00	0.93
		Base		99.849111	24,962,277.78	99.849111	24,962,277.78	0.00	0.93
2063C1MK3	CONCORD MIN CPTL CO					3.250000	19 Dec 2022		
		Local	25,000,000.000	99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.93
		Base		99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.93
2284K1M26	CROWN POINT CAP CO.					3.320000	02 Dec 2022		
		Local	15,000,000.000	99.990778	14,998,616.67	99.990778	14,998,616.67	0.00	0.56
		Base		99.990778	14,998,616.67	99.990778	14,998,616.67	0.00	0.56
2284K1NH2	CROWN POINT CAP CO.					4.500000	17 Jan 2023		
		Local	25,000,000.000	99.412500	24,853,125.00	99.412500	24,853,125.00	0.00	0.92
		Base		99.412500	24,853,125.00	99.412500	24,853,125.00	0.00	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23102VMC1	CUMMINS INC				3.900000	12 Dec 2022		
	25,000,000.000	Local	99.880833	24,970,208.33	99.880833	24,970,208.33	0.00	0.93
		Base	99.880833	24,970,208.33	99.880833	24,970,208.33	0.00	0.93
23102VMP2	CUMMINS INC				4.030000	23 Dec 2022		
	10,000,000.000	Local	99.753722	9,975,372.22	99.753722	9,975,372.22	0.00	0.37
		Base	99.753722	9,975,372.22	99.753722	9,975,372.22	0.00	0.37
24422MPH8	JOHN DEERE CAPITAL C				4.310000	17 Feb 2023		
	25,000,000.000	Local	99.066167	24,766,541.66	99.066167	24,766,541.66	0.00	0.92
		Base	99.066167	24,766,541.66	99.066167	24,766,541.66	0.00	0.92
30229BM20	EXXON MOBIL CORP				3.770000	02 Dec 2022		
	25,000,000.000	Local	99.989528	24,997,381.94	99.989528	24,997,381.94	0.00	0.93
		Base	99.989528	24,997,381.94	99.989528	24,997,381.94	0.00	0.93
30229BM61	EXXON MOBIL CORP				3.790000	06 Dec 2022		
	25,000,000.000	Local	99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.93
		Base	99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.93
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	15,000,000.000	Local	99.313750	14,897,062.50	99.313750	14,897,062.50	0.00	0.55
		Base	99.313750	14,897,062.50	99.313750	14,897,062.50	0.00	0.55
30601WPT0	FAIRWAY FINANCE CORP				4.050000	27 Feb 2023		
	20,000,000.000	Local	99.010000	19,802,000.00	99.010000	19,802,000.00	0.00	0.73
		Base	99.010000	19,802,000.00	99.010000	19,802,000.00	0.00	0.73
30601YL45	FAIRWAY FINANCE CORP				4.320000	12 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.56
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.56
38346MMG6	GOTHAM FDG CORP				3.550000	16 Dec 2022		
	20,000,000.000	Local	99.852083	19,970,416.67	99.852083	19,970,416.67	0.00	0.74
		Base	99.852083	19,970,416.67	99.852083	19,970,416.67	0.00	0.74
38346MML5	GOTHAM FDG CORP				3.680000	20 Dec 2022		
	20,000,000.000	Local	99.805778	19,961,155.55	99.805778	19,961,155.55	0.00	0.74
		Base	99.805778	19,961,155.55	99.805778	19,961,155.55	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MQ23	GOTHAM FDG CORP				4.670000	02 Mar 2023		
	10,000,000.000	Local	98.819528	9,881,952.77	98.819528	9,881,952.77	0.00	0.37
		Base	98.819528	9,881,952.77	98.819528	9,881,952.77	0.00	0.37
40060XN55	GTA FDG LLC DISC				3.700000	05 Jan 2023		
	10,000,000.000	Local	99.640278	9,964,027.78	99.640278	9,964,027.78	0.00	0.37
		Base	99.640278	9,964,027.78	99.640278	9,964,027.78	0.00	0.37
40060XN55	GTA FDG LLC DISC				4.260000	05 Jan 2023		
	15,000,000.000	Local	99.585833	14,937,875.00	99.585833	14,937,875.00	0.00	0.55
		Base	99.585833	14,937,875.00	99.585833	14,937,875.00	0.00	0.55
40060XNH9	GTA FDG LLC DISC				4.450000	17 Jan 2023		
	25,000,000.000	Local	99.419028	24,854,756.95	99.419028	24,854,756.95	0.00	0.92
		Base	99.419028	24,854,756.95	99.419028	24,854,756.95	0.00	0.92
40588MN52	HALKIN FINANCE LLC USC				4.200000	05 Jan 2023		
	25,000,000.000	Local	99.591667	24,897,916.67	99.591667	24,897,916.67	0.00	0.92
		Base	99.591667	24,897,916.67	99.591667	24,897,916.67	0.00	0.92
40588MN94	HALKIN FINANCE LLC USC				4.250000	09 Jan 2023		
	25,000,000.000	Local	99.539583	24,884,895.83	99.539583	24,884,895.83	0.00	0.92
		Base	99.539583	24,884,895.83	99.539583	24,884,895.83	0.00	0.92
42786UM28	HERSHEY FOODS CORP				3.830000	02 Dec 2022		
	30,000,000.000	Local	99.989361	29,996,808.33	99.989361	29,996,808.33	0.00	1.11
		Base	99.989361	29,996,808.33	99.989361	29,996,808.33	0.00	1.11
42786UM93	HERSHEY FOODS CORP				3.830000	09 Dec 2022		
	10,000,000.000	Local	99.914889	9,991,488.89	99.914889	9,991,488.89	0.00	0.37
		Base	99.914889	9,991,488.89	99.914889	9,991,488.89	0.00	0.37
42786UMG7	HERSHEY FOODS CORP				3.830000	16 Dec 2022		
	15,000,000.000	Local	99.840417	14,976,062.50	99.840417	14,976,062.50	0.00	0.56
		Base	99.840417	14,976,062.50	99.840417	14,976,062.50	0.00	0.56
4523EMME0	ILLINOIS TOOL WORKS INC				3.850000	14 Dec 2022		
	25,000,000.000	Local	99.860972	24,965,243.06	99.860972	24,965,243.06	0.00	0.93
		Base	99.860972	24,965,243.06	99.860972	24,965,243.06	0.00	0.93

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4523EMMM2	ILLINOIS TOOL WORKS INC					3.850000	21 Dec 2022		
		Local	20,000,000.000	99.786111	19,957,222.22	99.786111	19,957,222.22	0.00	0.74
		Base		99.786111	19,957,222.22	99.786111	19,957,222.22	0.00	0.74
45779QM29	INSTITUTIONAL SECURED					3.850000	02 Dec 2022		
		Local	25,000,000.000	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	0.93
		Base		99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	0.93
45826FNR0	INTEL CORPORATION					4.220000	25 Jan 2023		
		Local	25,000,000.000	99.355278	24,838,819.44	99.355278	24,838,819.44	0.00	0.92
		Base		99.355278	24,838,819.44	99.355278	24,838,819.44	0.00	0.92
45826FP23	INTEL CORPORATION					4.220000	02 Feb 2023		
		Local	25,000,000.000	99.261500	24,815,375.00	99.261500	24,815,375.00	0.00	0.92
		Base		99.261500	24,815,375.00	99.261500	24,815,375.00	0.00	0.92
46640QNW7	J.P. MORGAN SECURITIES					2.320000	30 Jan 2023		
		Local	15,000,000.000	99.613333	14,942,000.00	99.613333	14,942,000.00	0.00	0.55
		Base		99.613333	14,942,000.00	99.613333	14,942,000.00	0.00	0.55
46640QQL8	J.P. MORGAN SECURITIES					3.550000	20 Mar 2023		
		Local	10,000,000.000	98.925139	9,892,513.89	98.925139	9,892,513.89	0.00	0.37
		Base		98.925139	9,892,513.89	98.925139	9,892,513.89	0.00	0.37
47816GPM5	JOHNSON + JOHNSON					4.250000	21 Feb 2023		
		Local	25,000,000.000	99.031944	24,757,986.11	99.031944	24,757,986.11	0.00	0.92
		Base		99.031944	24,757,986.11	99.031944	24,757,986.11	0.00	0.92
47816GQE2	JOHNSON + JOHNSON					4.370000	14 Mar 2023		
		Local	10,000,000.000	98.749694	9,874,969.44	98.749694	9,874,969.44	0.00	0.37
		Base		98.749694	9,874,969.44	98.749694	9,874,969.44	0.00	0.37
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	98.917917	14,837,687.50	98.917917	14,837,687.50	0.00	0.55
		Base		98.917917	14,837,687.50	98.917917	14,837,687.50	0.00	0.55
4820P5BQ0	JUPITER SECT CO LLC					4.350000	01 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P5BW7	JUPITER SECT CO LLC				4.400000	12 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
52953BM67	LEXINGTN PKR CAP CO LL				3.660000	06 Dec 2022		
	25,000,000.000	Local	99.949167	24,987,291.67	99.949167	24,987,291.67	0.00	0.93
		Base	99.949167	24,987,291.67	99.949167	24,987,291.67	0.00	0.93
53127UNX4	LIBERTY FUNDING LLC				4.050000	31 Jan 2023		
	25,000,000.000	Local	99.313750	24,828,437.50	99.313750	24,828,437.50	0.00	0.92
		Base	99.313750	24,828,437.50	99.313750	24,828,437.50	0.00	0.92
53127UP61	LIBERTY FUNDING LLC				4.750000	06 Feb 2023		
	25,000,000.000	Local	99.115972	24,778,993.06	99.115972	24,778,993.06	0.00	0.92
		Base	99.115972	24,778,993.06	99.115972	24,778,993.06	0.00	0.92
56274MMN9	MANHATTAN ASSET FDG.				3.670000	22 Dec 2022		
	15,000,000.000	Local	99.785917	14,967,887.50	99.785917	14,967,887.50	0.00	0.55
		Base	99.785917	14,967,887.50	99.785917	14,967,887.50	0.00	0.55
56274MNQ1	MANHATTAN ASSET FDG.				4.520000	24 Jan 2023		
	25,000,000.000	Local	99.322000	24,830,500.00	99.322000	24,830,500.00	0.00	0.92
		Base	99.322000	24,830,500.00	99.322000	24,830,500.00	0.00	0.92
56274MNS7	MANHATTAN ASSET FDG.				4.300000	26 Jan 2023		
	10,000,000.000	Local	99.331111	9,933,111.11	99.331111	9,933,111.11	0.00	0.37
		Base	99.331111	9,933,111.11	99.331111	9,933,111.11	0.00	0.37
57576KM55	MASSACHUSETTS MUT LIFE INS CO				3.810000	05 Dec 2022		
	25,000,000.000	Local	99.957667	24,989,416.67	99.957667	24,989,416.67	0.00	0.93
		Base	99.957667	24,989,416.67	99.957667	24,989,416.67	0.00	0.93
57576KMU0	MASSACHUSETTS MUT LIFE INS CO				4.020000	28 Dec 2022		
	25,000,000.000	Local	99.698500	24,924,625.00	99.698500	24,924,625.00	0.00	0.92
		Base	99.698500	24,924,625.00	99.698500	24,924,625.00	0.00	0.92
59157UM56	METLIFE SHORT TERM FDG				2.100000	05 Dec 2022		
	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.56
		Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157UMK3	METLIFE SHORT TERM FDG				3.450000	19 Dec 2022		
	15,000,000.000	Local	99.827500	14,974,125.00	99.827500	14,974,125.00	0.00	0.56
		Base	99.827500	14,974,125.00	99.827500	14,974,125.00	0.00	0.56
59157UPU8	METLIFE SHORT TERM FDG				3.260000	28 Feb 2023		
	10,000,000.000	Local	99.194056	9,919,405.56	99.194056	9,919,405.56	0.00	0.37
		Base	99.194056	9,919,405.56	99.194056	9,919,405.56	0.00	0.37
59157UQL7	METLIFE SHORT TERM FDG				4.110000	20 Mar 2023		
	15,000,000.000	Local	98.755583	14,813,337.50	98.755583	14,813,337.50	0.00	0.55
		Base	98.755583	14,813,337.50	98.755583	14,813,337.50	0.00	0.55
62455BM10	MOUNTCLIFF				4.000000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
62455BMC6	MOUNTCLIFF				3.700000	12 Dec 2022		
	25,000,000.000	Local	99.886944	24,971,736.11	99.886944	24,971,736.11	0.00	0.93
		Base	99.886944	24,971,736.11	99.886944	24,971,736.11	0.00	0.93
63763QME4	NATIONAL SECS CLEARING				3.520000	14 Dec 2022		
	25,000,000.000	Local	99.872889	24,968,222.22	99.872889	24,968,222.22	0.00	0.93
		Base	99.872889	24,968,222.22	99.872889	24,968,222.22	0.00	0.93
63763QN94	NATIONAL SECS CLEARING				4.090000	09 Jan 2023		
	25,000,000.000	Local	99.556917	24,889,229.17	99.556917	24,889,229.17	0.00	0.92
		Base	99.556917	24,889,229.17	99.556917	24,889,229.17	0.00	0.92
64106HMK4	NESTLE FIN FRANCE S.				3.820000	19 Dec 2022		
	25,000,000.000	Local	99.809000	24,952,250.00	99.809000	24,952,250.00	0.00	0.92
		Base	99.809000	24,952,250.00	99.809000	24,952,250.00	0.00	0.92
64951XM66	NEW YORK LFE CAP COR				3.000000	06 Dec 2022		
	15,000,000.000	Local	99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.56
		Base	99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.56
64951XMT6	NEW YORK LFE CAP COR				3.500000	27 Dec 2022		
	9,513,000.000	Local	99.747222	9,488,953.25	99.747222	9,488,953.25	0.00	0.35
		Base	99.747222	9,488,953.25	99.747222	9,488,953.25	0.00	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951XP63	NEW YORK LFE CAP COR					4.300000	06 Feb 2023		
		Local	21,000,000.000	99.199722	20,831,941.67	99.199722	20,831,941.67	0.00	0.77
		Base		99.199722	20,831,941.67	99.199722	20,831,941.67	0.00	0.77
6698M5M22	NOVARTIS FNC CRP					3.800000	02 Dec 2022		
		Local	8,000,000.000	99.989445	7,999,155.56	99.989445	7,999,155.56	0.00	0.30
		Base		99.989445	7,999,155.56	99.989445	7,999,155.56	0.00	0.30
67983UNQ2	OLD LINE FUNDING LLC					3.360000	24 Jan 2023		
		Local	15,000,000.000	99.496000	14,924,400.00	99.496000	14,924,400.00	0.00	0.55
		Base		99.496000	14,924,400.00	99.496000	14,924,400.00	0.00	0.55
67983UNX7	OLD LINE FUNDING LLC					4.160000	31 Jan 2023		
		Local	25,000,000.000	99.295111	24,823,777.78	99.295111	24,823,777.78	0.00	0.92
		Base		99.295111	24,823,777.78	99.295111	24,823,777.78	0.00	0.92
67983UQX4	OLD LINE FUNDING LLC					4.850000	31 Mar 2023		
		Local	15,000,000.000	98.383333	14,757,500.00	98.383333	14,757,500.00	0.00	0.55
		Base		98.383333	14,757,500.00	98.383333	14,757,500.00	0.00	0.55
74271UN63	PROCTOR GAMBLE AND CO					3.600000	06 Jan 2023		
		Local	20,000,000.000	99.640000	19,928,000.00	99.640000	19,928,000.00	0.00	0.74
		Base		99.640000	19,928,000.00	99.640000	19,928,000.00	0.00	0.74
74271UP79	PROCTOR GAMBLE AND CO					4.300000	07 Feb 2023		
		Local	20,000,000.000	99.187778	19,837,555.55	99.187778	19,837,555.55	0.00	0.74
		Base		99.187778	19,837,555.55	99.187778	19,837,555.55	0.00	0.74
74271UPP9	PROCTOR GAMBLE AND CO					4.250000	23 Feb 2023		
		Local	20,000,000.000	99.008333	19,801,666.67	99.008333	19,801,666.67	0.00	0.73
		Base		99.008333	19,801,666.67	99.008333	19,801,666.67	0.00	0.73
77119MME4	ROCHE HOLDING INC					3.780000	14 Dec 2022		
		Local	30,000,000.000	99.863500	29,959,050.00	99.863500	29,959,050.00	0.00	1.11
		Base		99.863500	29,959,050.00	99.863500	29,959,050.00	0.00	1.11
77119MNB9	ROCHE HOLDING INC					4.050000	11 Jan 2023		
		Local	20,000,000.000	99.538750	19,907,750.00	99.538750	19,907,750.00	0.00	0.74
		Base		99.538750	19,907,750.00	99.538750	19,907,750.00	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78012U2C8	ROYAL BK OF CANADA				4.050000	01 Dec 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
78014XHE0	ROYAL BANK OF CANADA				4.240000	06 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
78015M6K1	ROYAL BK CDA				4.440000	23 Aug 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
8085A5AE0	SCHWAB CHARLES CORP				4.080000	13 Dec 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.74
82124MND8	SHEFFIELD RECEIVABLE				4.200000	13 Jan 2023		
	25,000,000.000	Local	99.498333	24,874,583.33	99.498333	24,874,583.33	0.00	0.92
		Base	99.498333	24,874,583.33	99.498333	24,874,583.33	0.00	0.92
85462DM91	STANLEY WORKS (THE)				4.000000	09 Dec 2022		
	25,000,000.000	Local	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	0.93
		Base	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	0.93
85462DMK6	STANLEY WORKS (THE)				4.020000	19 Dec 2022		
	25,000,000.000	Local	99.799000	24,949,750.00	99.799000	24,949,750.00	0.00	0.92
		Base	99.799000	24,949,750.00	99.799000	24,949,750.00	0.00	0.92
86563HME7	SUMITOMO MITSUI TRUST NY				3.850000	14 Dec 2022		
	25,000,000.000	Local	99.860972	24,965,243.05	99.860972	24,965,243.05	0.00	0.93
		Base	99.860972	24,965,243.05	99.860972	24,965,243.05	0.00	0.93
86563HP79	SUMITOMO MITSUI TRUST NY				4.630000	07 Feb 2023		
	25,000,000.000	Local	99.125444	24,781,361.11	99.125444	24,781,361.11	0.00	0.92
		Base	99.125444	24,781,361.11	99.125444	24,781,361.11	0.00	0.92
88602UP20	THUNDER BAY FNDNG LLC				4.060000	02 Feb 2023		
	25,000,000.000	Local	99.289500	24,822,375.00	99.289500	24,822,375.00	0.00	0.92
		Base	99.289500	24,822,375.00	99.289500	24,822,375.00	0.00	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UQ29	THUNDER BAY FNDNG LLC					4.700000	02 Mar 2023		
	25,000,000.000	Local	98.811944	24,702,986.11	98.811944	24,702,986.11	0.00	0.92
		Base	98.811944	24,702,986.11	98.811944	24,702,986.11	0.00	0.92
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
	25,000,000.000	Local	97.447000	24,361,750.00	97.447000	24,361,750.00	0.00	0.90
		Base	97.447000	24,361,750.00	97.447000	24,361,750.00	0.00	0.90
90328BM81	USAA CAPITAL CORP					3.820000	08 Dec 2022		
	50,000,000.000	Local	99.925722	49,962,861.12	99.925722	49,962,861.12	0.00	1.85
		Base	99.925722	49,962,861.12	99.925722	49,962,861.12	0.00	1.85
91058UM18	UNITED HEALTHCARE CO					3.850000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
91058UM18	UNITED HEALTHCARE CO					3.880000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.93
91058UMD2	UNITED HEALTHCARE CO					3.880000	13 Dec 2022		
	10,000,000.000	Local	99.870667	9,987,066.67	99.870667	9,987,066.67	0.00	0.37
		Base	99.870667	9,987,066.67	99.870667	9,987,066.67	0.00	0.37
912796S34	TREASURY BILL 01/23 0.00000					2.982500	26 Jan 2023		
	10,000,000.000	Local	99.536056	9,953,605.56	99.536056	9,953,605.56	0.00	0.37
		Base	99.536056	9,953,605.56	99.536056	9,953,605.56	0.00	0.37
912796XS3	TREASURY BILL 01/23 0.00000					3.852500	19 Jan 2023		
	10,000,000.000	Local	99.475632	9,947,563.19	99.475632	9,947,563.19	0.00	0.37
		Base	99.475632	9,947,563.19	99.475632	9,947,563.19	0.00	0.37
912796YN3	TREASURY BILL 04/23 0.00000					3.867500	06 Apr 2023		
	10,000,000.000	Local	98.646375	9,864,637.50	98.646375	9,864,637.50	0.00	0.37
		Base	98.646375	9,864,637.50	98.646375	9,864,637.50	0.00	0.37
92646LMT4	VICTORY RECEIVABLES					3.720000	27 Dec 2022		
	20,000,000.000	Local	99.731333	19,946,266.67	99.731333	19,946,266.67	0.00	0.74
		Base	99.731333	19,946,266.67	99.731333	19,946,266.67	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LNB2	VICTORY RECEIVABLES				4.300000	11 Jan 2023		
	10,000,000.000	Local	99.510278	9,951,027.78	99.510278	9,951,027.78	0.00	0.37
		Base	99.510278	9,951,027.78	99.510278	9,951,027.78	0.00	0.37
92646LND8	VICTORY RECEIVABLES				4.000000	13 Jan 2023		
	20,000,000.000	Local	99.522222	19,904,444.45	99.522222	19,904,444.45	0.00	0.74
		Base	99.522222	19,904,444.45	99.522222	19,904,444.45	0.00	0.74
927WWR006	TD SECURITIES TD SECURITIES				3.720000	01 Dec 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.56
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.56
93114FM50	WAL MART STORES INC				3.790000	05 Dec 2022		
	15,000,000.000	Local	99.957889	14,993,683.33	99.957889	14,993,683.33	0.00	0.56
		Base	99.957889	14,993,683.33	99.957889	14,993,683.33	0.00	0.56
93114FMC5	WAL MART STORES INC				3.780000	12 Dec 2022		
	25,000,000.000	Local	99.884500	24,971,125.00	99.884500	24,971,125.00	0.00	0.93
		Base	99.884500	24,971,125.00	99.884500	24,971,125.00	0.00	0.93
979QRC005	BANK OF AMERICA REPO				3.770000	01 Dec 2022		
	109,434,244.470	Local	100.000000	109,434,244.47	100.000000	109,434,244.47	0.00	4.06
		Base	100.000000	109,434,244.47	100.000000	109,434,244.47	0.00	4.06
US DOLLAR Total								
	2,532,947,244.470	Local		2,524,265,313.70		2,524,265,313.70	0.00	93.57
		Base		2,524,265,313.70		2,524,265,313.70	0.00	93.57
CASH EQUIVALENT Total								
	2,532,947,244.470	Base		2,524,265,313.70		2,524,265,313.70	0.00	93.57

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000					22 Mar 2023		
	10,000,000.000	Local	98.057917	9,805,791.67	98.631614	9,863,161.40	57,369.73	0.37
		Base	98.057917	9,805,791.67	98.631614	9,863,161.40	57,369.73	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313313U22	FED FARM CRD DISCOUNT NT DISCOUNT NOT 12/22 0.00000					22 Dec 2022		
	25,000,000.000	Local	99.536778	24,884,194.44	99.766440	24,941,610.00	57,415.56	0.92
		Base	99.536778	24,884,194.44	99.766440	24,941,610.00	57,415.56	0.92
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	10,000,000.000	Local	99.809429	9,980,942.89	99.704969	9,970,496.90	-10,445.99	0.37
		Base	99.809429	9,980,942.89	99.704969	9,970,496.90	-10,445.99	0.37
912796T33	TREASURY BILL 02/23 0.00000					23 Feb 2023		
	10,000,000.000	Local	99.009500	9,900,950.00	99.034642	9,903,464.20	2,514.20	0.37
		Base	99.009500	9,900,950.00	99.034642	9,903,464.20	2,514.20	0.37
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	97.931734	9,793,173.35	97.907233	9,790,723.30	-2,450.05	0.36
		Base	97.931734	9,793,173.35	97.907233	9,790,723.30	-2,450.05	0.36
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	10,000,000.000	Local	98.483668	9,848,366.75	97.627447	9,762,744.70	-85,622.05	0.36
		Base	98.483668	9,848,366.75	97.627447	9,762,744.70	-85,622.05	0.36
912796X61	TREASURY BILL 12/22 0.00000				0.010000	08 Dec 2022		
	10,000,000.000	Local	99.967625	9,996,762.50	99.930131	9,993,013.10	-3,749.40	0.37
		Base	99.967625	9,996,762.50	99.930131	9,993,013.10	-3,749.40	0.37
912796X95	TREASURY BILL 01/23 0.00000				0.010000	05 Jan 2023		
	10,000,000.000	Local	99.759375	9,975,937.50	99.631406	9,963,140.60	-12,796.90	0.37
		Base	99.759375	9,975,937.50	99.631406	9,963,140.60	-12,796.90	0.37
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	20,000,000.000	Local	99.048974	19,809,794.85	98.922535	19,784,507.00	-25,287.85	0.73
		Base	99.048974	19,809,794.85	98.922535	19,784,507.00	-25,287.85	0.73
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	10,000,000.000	Local	99.092139	9,909,213.88	98.844553	9,884,455.30	-24,758.58	0.37
		Base	99.092139	9,909,213.88	98.844553	9,884,455.30	-24,758.58	0.37
912796YY9	TREASURY BILL 12/22 0.00000					13 Dec 2022		
	10,000,000.000	Local	99.907633	9,990,763.33	99.881937	9,988,193.70	-2,569.63	0.37
		Base	99.907633	9,990,763.33	99.881937	9,988,193.70	-2,569.63	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YZ6	TREASURY BILL 12/22 0.00000					20 Dec 2022		
	10,000,000.000	Local	99.847472	9,984,747.22	99.804808	9,980,480.80	-4,266.42	0.37
		Base	99.847472	9,984,747.22	99.804808	9,980,480.80	-4,266.42	0.37
912796ZE2	TREASURY BILL 05/23 0.00000				0.010000	11 May 2023		
	10,000,000.000	Local	97.996444	9,799,644.43	97.994506	9,799,450.60	-193.83	0.36
		Base	97.996444	9,799,644.43	97.994506	9,799,450.60	-193.83	0.36
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	97.699722	9,769,972.20	97.704240	9,770,424.00	451.80	0.36
		Base	97.699722	9,769,972.20	97.704240	9,770,424.00	451.80	0.36
912796ZH5	TREASURY BILL 01/23 0.00000					03 Jan 2023		
	10,000,000.000	Local	99.639750	9,963,975.02	99.642943	9,964,294.30	319.28	0.37
		Base	99.639750	9,963,975.02	99.642943	9,964,294.30	319.28	0.37
US DOLLAR Total								
	175,000,000.000	Local		173,414,230.03		173,360,159.90	-54,070.13	6.43
		Base		173,414,230.03		173,360,159.90	-54,070.13	6.43
FIXED INCOME Total								
	175,000,000.000	Base		173,414,230.03		173,360,159.90	-54,070.13	6.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,707,947,244.470	Base	2,697,679,543.73		2,697,625,473.60	-54,070.13	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00
CASH Total										
			0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.150000	20 Jan 2023		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
138994009	CANTOR FITZGERALD REPO REPO						4.170000	20 Jan 2023		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
138994009	CANTOR FITZGERALD REPO REPO						4.070000	09 Feb 2023		
			50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.12
				Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.12
22599G006	CREDIT AGRICOLE REPO REPO						3.750000	01 Dec 2022		
			500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	21.22
				Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	21.22
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL						3.789503	31 Dec 2030		
			6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.26
				Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				3.780000	01 Dec 2022		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.49
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.49
912796S34	TREASURY BILL 01/23 0.00000				2.982500	26 Jan 2023		
	10,000,000.000	Local	99.536056	9,953,605.56	99.536056	9,953,605.56	0.00	0.42
		Base	99.536056	9,953,605.56	99.536056	9,953,605.56	0.00	0.42
912796XS3	TREASURY BILL 01/23 0.00000				3.900000	19 Jan 2023		
	30,000,000.000	Local	99.473477	29,842,043.06	99.473477	29,842,043.06	0.00	1.27
		Base	99.473477	29,842,043.06	99.473477	29,842,043.06	0.00	1.27
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023		
	10,000,000.000	Local	97.102622	9,710,262.23	97.102622	9,710,262.23	0.00	0.41
		Base	97.102622	9,710,262.23	97.102622	9,710,262.23	0.00	0.41
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023		
	10,000,000.000	Local	98.647250	9,864,725.00	98.647250	9,864,725.00	0.00	0.42
		Base	98.647250	9,864,725.00	98.647250	9,864,725.00	0.00	0.42
912796YY9	TREASURY BILL 12/22 0.00000				3.482000	13 Dec 2022		
	20,000,000.000	Local	99.883933	19,976,786.67	99.883933	19,976,786.67	0.00	0.85
		Base	99.883933	19,976,786.67	99.883933	19,976,786.67	0.00	0.85
912796YZ6	TREASURY BILL 12/22 0.00000				3.792000	20 Dec 2022		
	30,000,000.000	Local	99.799867	29,939,960.00	99.799867	29,939,960.00	0.00	1.27
		Base	99.799867	29,939,960.00	99.799867	29,939,960.00	0.00	1.27
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				3.770000	15 Dec 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.090000	02 Feb 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.12
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.12
926NKW009	AMHERST PIERPONT 04/15 VAR				3.780000	14 Dec 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.37
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR				3.860000	21 Dec 2022		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.24
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				3.850000	01 Dec 2022		
	2,019,214.080	Local	100.000000	2,019,214.08	100.000000	2,019,214.08	0.00	0.09
		Base	100.000000	2,019,214.08	100.000000	2,019,214.08	0.00	0.09
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				3.000000	01 Dec 2022		
	72,822,120.020	Local	100.000000	72,822,120.02	100.000000	72,822,120.02	0.00	3.09
		Base	100.000000	72,822,120.02	100.000000	72,822,120.02	0.00	3.09
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				0.250000	15 Dec 2022		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.34
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.34
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				3.850000	08 Dec 2022		
	16,200,460.910	Local	100.000000	16,200,460.91	100.000000	16,200,460.91	0.00	0.69
		Base	100.000000	16,200,460.91	100.000000	16,200,460.91	0.00	0.69
978UHK000	DAIWA CAPITAL MARKETS REPO				3.750000	01 Dec 2022		
	9,457,286.920	Local	100.000000	9,457,286.92	100.000000	9,457,286.92	0.00	0.40
		Base	100.000000	9,457,286.92	100.000000	9,457,286.92	0.00	0.40
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.400000	01 Dec 2022		
	27,683.170	Local	100.000000	27,683.17	100.000000	27,683.17	0.00	0.00
		Base	100.000000	27,683.17	100.000000	27,683.17	0.00	0.00
US DOLLAR Total								
	1,574,763,467.470	Local		1,574,050,849.99		1,574,050,849.99	0.00	66.81
		Base		1,574,050,849.99		1,574,050,849.99	0.00	66.81
CASH EQUIVALENT Total								
	1,574,763,467.470	Base		1,574,050,849.99		1,574,050,849.99	0.00	66.81
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	65,858,364.990	Local	1.000000	65,858,364.99	1.000000	65,858,364.99	0.00	2.80
		Base	1.000000	65,858,364.99	1.000000	65,858,364.99	0.00	2.80
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	50,652,385.200	Local	1.000000	50,652,385.20	1.000000	50,652,385.20	0.00	2.15
		Base	1.000000	50,652,385.20	1.000000	50,652,385.20	0.00	2.15
US DOLLAR Total								
	116,510,750.190	Local		116,510,750.19		116,510,750.19	0.00	4.95
		Base		116,510,750.19		116,510,750.19	0.00	4.95
EQUITY Total								
	116,510,750.190	Base		116,510,750.19		116,510,750.19	0.00	4.95

FIXED INCOME

US DOLLAR — Exchange Rate: 1.000000

912796P94	TREASURY BILL 12/22 0.00000					01 Dec 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	10,000,000.000	Local	99.809429	9,980,942.89	99.704969	9,970,496.90	-10,445.99	0.42
		Base	99.809429	9,980,942.89	99.704969	9,970,496.90	-10,445.99	0.42
912796S34	TREASURY BILL 01/23 0.00000					26 Jan 2023		
	20,000,000.000	Local	99.376066	19,875,213.29	99.370078	19,874,015.60	-1,197.69	0.84
		Base	99.376066	19,875,213.29	99.370078	19,874,015.60	-1,197.69	0.84
912796T33	TREASURY BILL 02/23 0.00000					23 Feb 2023		
	20,000,000.000	Local	99.009033	19,801,806.67	99.034642	19,806,928.40	5,121.73	0.84
		Base	99.009033	19,801,806.67	99.034642	19,806,928.40	5,121.73	0.84
912796V48	TREASURY BILL 04/23 0.00000					20 Apr 2023		
	10,000,000.000	Local	98.359861	9,835,986.08	98.306292	9,830,629.20	-5,356.88	0.42
		Base	98.359861	9,835,986.08	98.306292	9,830,629.20	-5,356.88	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	97.931734	9,793,173.35	97.907233	9,790,723.30	-2,450.05	0.42
		Base	97.931734	9,793,173.35	97.907233	9,790,723.30	-2,450.05	0.42
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	10,000,000.000	Local	98.483668	9,848,366.75	97.627447	9,762,744.70	-85,622.05	0.41
		Base	98.483668	9,848,366.75	97.627447	9,762,744.70	-85,622.05	0.41
912796X61	TREASURY BILL 12/22 0.00000				0.010000	08 Dec 2022		
	30,000,000.000	Local	99.950935	29,985,280.55	99.930131	29,979,039.30	-6,241.25	1.27
		Base	99.950935	29,985,280.55	99.930131	29,979,039.30	-6,241.25	1.27
912796X79	TREASURY BILL 12/22 0.00000				0.010000	15 Dec 2022		
	10,000,000.000	Local	99.926792	9,992,679.17	99.877451	9,987,745.10	-4,934.07	0.42
		Base	99.926792	9,992,679.17	99.877451	9,987,745.10	-4,934.07	0.42
912796X95	TREASURY BILL 01/23 0.00000				0.010000	05 Jan 2023		
	10,000,000.000	Local	99.759375	9,975,937.50	99.631406	9,963,140.60	-12,796.90	0.42
		Base	99.759375	9,975,937.50	99.631406	9,963,140.60	-12,796.90	0.42
912796XS3	TREASURY BILL 01/23 0.00000					19 Jan 2023		
	10,000,000.000	Local	99.485908	9,948,590.82	99.468690	9,946,869.00	-1,721.82	0.42
		Base	99.485908	9,948,590.82	99.468690	9,946,869.00	-1,721.82	0.42
912796XT1	TREASURY BILL 02/23 0.00000					02 Feb 2023		
	10,000,000.000	Local	99.500375	9,950,037.50	99.295800	9,929,580.00	-20,457.50	0.42
		Base	99.500375	9,950,037.50	99.295800	9,929,580.00	-20,457.50	0.42
912796XZ7	TREASURY BILL 02/23 0.00000					09 Feb 2023		
	20,000,000.000	Local	99.198889	19,839,777.85	99.200425	19,840,085.00	307.15	0.84
		Base	99.198889	19,839,777.85	99.200425	19,840,085.00	307.15	0.84
912796YA1	TREASURY BILL 02/23 0.00000				0.010000	16 Feb 2023		
	35,000,000.000	Local	99.181417	34,713,495.86	99.119954	34,691,983.90	-21,511.96	1.47
		Base	99.181417	34,713,495.86	99.119954	34,691,983.90	-21,511.96	1.47
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	30,000,000.000	Local	99.004401	29,701,320.25	98.922535	29,676,760.50	-24,559.75	1.26
		Base	99.004401	29,701,320.25	98.922535	29,676,760.50	-24,559.75	1.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YK9	TREASURY BILL 03/23 0.00000					0.010000	09 Mar 2023		
		Local	10,000,000.000	99.092139	9,909,213.88	98.844553	9,884,455.30	-24,758.58	0.42
		Base		99.092139	9,909,213.88	98.844553	9,884,455.30	-24,758.58	0.42
912796YV5	TREASURY BILL 04/23 0.00000					0.010000	27 Apr 2023		
		Local	10,000,000.000	98.220688	9,822,068.78	98.192880	9,819,288.00	-2,780.78	0.42
		Base		98.220688	9,822,068.78	98.192880	9,819,288.00	-2,780.78	0.42
912796YX1	TREASURY BILL 12/22 0.00000						06 Dec 2022		
		Local	10,000,000.000	99.961917	9,996,191.67	99.950252	9,995,025.20	-1,166.47	0.42
		Base		99.961917	9,996,191.67	99.950252	9,995,025.20	-1,166.47	0.42
912796YY9	TREASURY BILL 12/22 0.00000						13 Dec 2022		
		Local	10,000,000.000	99.907617	9,990,761.67	99.881937	9,988,193.70	-2,567.97	0.42
		Base		99.907617	9,990,761.67	99.881937	9,988,193.70	-2,567.97	0.42
912796YZ6	TREASURY BILL 12/22 0.00000					0.010000	20 Dec 2022		
		Local	50,000,000.000	99.815024	49,907,512.22	99.804808	49,902,404.00	-5,108.22	2.12
		Base		99.815024	49,907,512.22	99.804808	49,902,404.00	-5,108.22	2.12
912796Z77	TREASURY BILL 03/23 0.00000					0.010000	21 Mar 2023		
		Local	10,000,000.000	98.680000	9,868,000.00	98.678676	9,867,867.60	-132.40	0.42
		Base		98.680000	9,868,000.00	98.678676	9,867,867.60	-132.40	0.42
912796Z85	TREASURY BILL 03/23 0.00000					0.010000	28 Mar 2023		
		Local	10,000,000.000	98.561875	9,856,187.53	98.585979	9,858,597.90	2,410.37	0.42
		Base		98.561875	9,856,187.53	98.585979	9,858,597.90	2,410.37	0.42
912796ZA0	TREASURY BILL 12/22 0.00000					0.010000	27 Dec 2022		
		Local	40,000,000.000	99.723624	39,889,449.40	99.719554	39,887,821.60	-1,627.80	1.69
		Base		99.723624	39,889,449.40	99.719554	39,887,821.60	-1,627.80	1.69
912796ZF9	TREASURY BILL 05/23 0.00000					0.010000	25 May 2023		
		Local	10,000,000.000	97.799132	9,779,913.23	97.799537	9,779,953.70	40.47	0.42
		Base		97.799132	9,779,913.23	97.799537	9,779,953.70	40.47	0.42
912796ZG7	TREASURY BILL 06/23 0.00000					0.010000	01 Jun 2023		
		Local	10,000,000.000	97.699722	9,769,972.20	97.704240	9,770,424.00	451.80	0.41
		Base		97.699722	9,769,972.20	97.704240	9,770,424.00	451.80	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796ZH5	TREASURY BILL 01/23 0.00000				0.010000	03 Jan 2023		
	40,000,000.000	Local	99.640415	39,856,165.85	99.642943	39,857,177.20	1,011.35	1.69
		Base	99.640415	39,856,165.85	99.642943	39,857,177.20	1,011.35	1.69
912796ZK8	TREASURY BILL 01/23 0.00000					17 Jan 2023		
	20,000,000.000	Local	99.477778	19,895,555.59	99.476521	19,895,304.20	-251.39	0.84
		Base	99.477778	19,895,555.59	99.476521	19,895,304.20	-251.39	0.84
912796ZT9	CASH MGMT BILL 02/23 0.00000					07 Feb 2023		
	10,000,000.000	Local	99.307722	9,930,772.22	99.217056	9,921,705.60	-9,066.62	0.42
		Base	99.307722	9,930,772.22	99.217056	9,921,705.60	-9,066.62	0.42
912828P38	US TREASURY N/B 01/23 1.75				1.750000	31 Jan 2023		
	20,000,000.000	Local	99.599253	19,919,850.56	99.590011	19,918,002.20	-1,848.36	0.85
		Base	99.599253	19,919,850.56	99.590011	19,918,002.20	-1,848.36	0.85
912828Z86	US TREASURY N/B 02/23 1.375				1.375000	15 Feb 2023		
	20,000,000.000	Local	99.414896	19,882,979.16	99.391152	19,878,230.40	-4,748.76	0.84
		Base	99.414896	19,882,979.16	99.391152	19,878,230.40	-4,748.76	0.84
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	0.000	Local	0.000000	-781.21	0.000000	0.00	781.21	0.00
		Base	0.000000	-781.21	0.000000	0.00	781.21	0.00
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	60,000,000.000	Local	99.807610	59,884,565.92	99.683582	59,810,149.20	-74,416.72	2.54
		Base	99.807610	59,884,565.92	99.683582	59,810,149.20	-74,416.72	2.54
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	99.701031	9,970,103.06	99.326289	9,932,628.90	-37,474.16	0.42
		Base	99.701031	9,970,103.06	99.326289	9,932,628.90	-37,474.16	0.42
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	40,000,000.000	Local	99.126389	39,650,555.40	98.952168	39,580,867.20	-69,688.20	1.68
		Base	99.126389	39,650,555.40	98.952168	39,580,867.20	-69,688.20	1.68
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	10,000,000.000	Local	98.753032	9,875,303.18	97.343750	9,734,375.00	-140,928.18	0.41
		Base	98.753032	9,875,303.18	97.343750	9,734,375.00	-140,928.18	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDE8	US TREASURY FRN 10/23 VAR				4.366921	31 Oct 2023		
	10,000,000.000	Local	99.957408	9,995,740.83	100.075147	10,007,514.70	11,773.87	0.42
		Base	99.957408	9,995,740.83	100.075147	10,007,514.70	11,773.87	0.42
91282CDU2	US TREASURY FRN 01/24 VAR				4.025857	31 Jan 2024		
	5,000,000.000	Local	100.010622	5,000,531.11	99.961707	4,998,085.35	-2,445.76	0.21
		Base	100.010622	5,000,531.11	99.961707	4,998,085.35	-2,445.76	0.21
91282CEL1	US TREASURY FRN 04/24 VAR				3.965857	30 Apr 2024		
	10,000,000.000	Local	99.935942	9,993,594.18	99.824513	9,982,451.30	-11,142.88	0.42
		Base	99.935942	9,993,594.18	99.824513	9,982,451.30	-11,142.88	0.42
US DOLLAR Total								
	670,000,000.000	Local		665,886,814.96		665,321,263.75	-565,551.21	28.24
		Base		665,886,814.96		665,321,263.75	-565,551.21	28.24
FIXED INCOME Total								
	670,000,000.000	Base		665,886,814.96		665,321,263.75	-565,551.21	28.24

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,361,274,217.670	Base	2,356,448,415.15		2,355,882,863.94	-565,551.21	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
60528AAT1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					0.750000	01 Dec 2030		
		Local	7,805,000.000	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.49
		Base		100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.49
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					1.504165	31 Dec 2030		
		Local	27,469,584.020	100.000050	27,469,597.70	100.000000	27,469,584.02	-13.68	5.25
		Base		100.000050	27,469,597.70	100.000000	27,469,584.02	-13.68	5.25
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		Local	1,709.570	99.990056	1,709.40	100.000000	1,709.57	0.17	0.00
		Base		99.990056	1,709.40	100.000000	1,709.57	0.17	0.00
US DOLLAR Total									
		Local	35,276,293.590		35,276,307.10		35,276,293.59	-13.51	6.74
		Base			35,276,307.10		35,276,293.59	-13.51	6.74
CASH EQUIVALENT Total									
		Base	35,276,293.590		35,276,307.10		35,276,293.59	-13.51	6.74
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4					4.000000	24 Mar 2023		
		Local	22,850,000.000	100.985419	23,075,168.27	100.499940	22,964,236.29	-110,931.98	4.39
		Base		100.985419	23,075,168.27	100.499940	22,964,236.29	-110,931.98	4.39
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
		Local	6,595,000.000	106.885247	7,049,082.04	104.749970	6,908,260.52	-140,821.52	1.32
		Base		106.885247	7,049,082.04	104.749970	6,908,260.52	-140,821.52	1.32
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					1.900000	01 Jul 2029		
		Local	11,665,000.000	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.23
Original Face:		Base	11,665,000.000	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.23

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	104.796073	10,479,607.27	103.025490	10,302,549.00	-177,058.27	1.97
		Base	104.796073	10,479,607.27	103.025490	10,302,549.00	-177,058.27	1.97
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023		
	20,000,000.000	Local	102.038548	20,407,709.65	101.655970	20,331,194.00	-76,515.65	3.89
		Base	102.038548	20,407,709.65	101.655970	20,331,194.00	-76,515.65	3.89
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				1.900000	01 Apr 2038		
	8,880,000.000	Local	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.70
		Base	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.70
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				1.880000	15 Aug 2038		
	5,125,000.000	Local	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.98
Original Face:	5,125,000.000	Base	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.98
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				1.890000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.25
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.25
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	105.682999	16,560,525.92	103.505150	16,219,257.01	-341,268.91	3.10
		Base	105.682999	16,560,525.92	103.505150	16,219,257.01	-341,268.91	3.10
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	105.812578	21,003,796.65	104.021720	20,648,311.42	-355,485.23	3.95
		Base	105.812578	21,003,796.65	104.021720	20,648,311.42	-355,485.23	3.95
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5				5.000000	15 Jul 2023		
	1,500,000.000	Local	101.793827	1,526,907.41	101.553240	1,523,298.60	-3,608.81	0.29
		Base	101.793827	1,526,907.41	101.553240	1,523,298.60	-3,608.81	0.29
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	104.060410	3,584,881.12	103.871280	3,578,365.60	-6,515.52	0.68
		Base	104.060410	3,584,881.12	103.871280	3,578,365.60	-6,515.52	0.68
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	101.993950	4,834,513.22	101.275390	4,800,453.49	-34,059.73	0.92
		Base	101.993950	4,834,513.22	101.275390	4,800,453.49	-34,059.73	0.92

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	104.005211	3,208,560.77	103.606100	3,196,248.19	-12,312.58	0.61
		Base	104.005211	3,208,560.77	103.606100	3,196,248.19	-12,312.58	0.61
396784QJ2	GREENWICH CT GRE 01/23 FIXED 5				5.000000	15 Jan 2023		
	5,775,000.000	Local	100.410791	5,798,723.18	100.311860	5,793,009.92	-5,713.26	1.11
		Base	100.410791	5,798,723.18	100.311860	5,793,009.92	-5,713.26	1.11
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	107.996181	5,399,809.03	105.676950	5,283,847.50	-115,961.53	1.01
		Base	107.996181	5,399,809.03	105.676950	5,283,847.50	-115,961.53	1.01
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	103.154741	2,424,136.41	101.805970	2,392,440.30	-31,696.11	0.46
		Base	103.154741	2,424,136.41	101.805970	2,392,440.30	-31,696.11	0.46
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	107.616174	3,024,014.49	105.303530	2,959,029.19	-64,985.30	0.57
		Base	107.616174	3,024,014.49	105.303530	2,959,029.19	-64,985.30	0.57
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5				5.000000	15 Aug 2023		
	3,005,000.000	Local	102.083399	3,067,606.13	101.752780	3,057,671.04	-9,935.09	0.58
		Base	102.083399	3,067,606.13	101.752780	3,057,671.04	-9,935.09	0.58
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				1.990000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.82
495033FR8	KING CNTY WA SCH DIST 401 HIG KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.14
		Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.14
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
	1,670,000.000	Local	101.167431	1,689,496.09	100.774170	1,682,928.64	-6,567.45	0.32
		Base	101.167431	1,689,496.09	100.774170	1,682,928.64	-6,567.45	0.32
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	1,750,000.000	Local	102.146960	1,787,571.80	101.451250	1,775,396.88	-12,174.92	0.34
		Base	102.146960	1,787,571.80	101.451250	1,775,396.88	-12,174.92	0.34

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
	3,000,000.000	Local	103.041984	3,091,259.53	102.105160	3,063,154.80	-28,104.73	0.59
		Base	103.041984	3,091,259.53	102.105160	3,063,154.80	-28,104.73	0.59
495080VK6	KING CNTY WA SCH DIST 403 REN KINSCD 12/22 FIXED 5				5.000000	01 Dec 2022		
	4,350,000.000	Local	100.000000	4,350,000.00	100.000000	4,350,000.00	0.00	0.83
		Base	100.000000	4,350,000.00	100.000000	4,350,000.00	0.00	0.83
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	3,650,000.000	Local	100.000000	3,650,000.00	100.000000	3,650,000.00	0.00	0.70
		Base	100.000000	3,650,000.00	100.000000	3,650,000.00	0.00	0.70
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	4,435,000.000	Local	102.097304	4,528,015.45	101.401790	4,497,169.39	-30,846.06	0.86
		Base	102.097304	4,528,015.45	101.401790	4,497,169.39	-30,846.06	0.86
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
	4,900,000.000	Local	100.136546	4,906,690.73	99.792210	4,889,818.29	-16,872.44	0.93
		Base	100.136546	4,906,690.73	99.792210	4,889,818.29	-16,872.44	0.93
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				1.800000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.68
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.68
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				1.930000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.36
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.36
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				1.910000	01 Oct 2039		
	7,425,000.000	Local	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.42
Original Face:	7,425,000.000	Base	100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.42
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				2.000000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	102.810538	1,465,050.16	101.451400	1,445,682.45	-19,367.71	0.28
		Base	102.810538	1,465,050.16	101.451400	1,445,682.45	-19,367.71	0.28

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	107.411267	3,490,866.17	103.751890	3,371,936.43	-118,929.74	0.64
		Base	107.411267	3,490,866.17	103.751890	3,371,936.43	-118,929.74	0.64
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	102.147560	10,061,534.62	101.675930	10,015,079.11	-46,455.51	1.91
		Base	102.147560	10,061,534.62	101.675930	10,015,079.11	-46,455.51	1.91
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	101.287048	10,128,704.75	101.021990	10,102,199.00	-26,505.75	1.93
		Base	101.287048	10,128,704.75	101.021990	10,102,199.00	-26,505.75	1.93
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	102.646591	8,961,047.37	102.232970	8,924,938.28	-36,109.09	1.71
		Base	102.646591	8,961,047.37	102.232970	8,924,938.28	-36,109.09	1.71
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				1.900000	01 Apr 2043		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.15
Original Face:	6,000,000.000	Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.15
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				1.890000	15 Nov 2034		
	5,550,000.000	Local	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.06
Original Face:	5,550,000.000	Base	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.06
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				0.750000	01 Nov 2035		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.91
60528ACD4	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				0.750000	01 Nov 2035		
	8,600,000.000	Local	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.64
		Base	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.64
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023		
	7,075,000.000	Local	103.218397	7,302,701.60	102.429970	7,246,920.38	-55,781.22	1.39
		Base	103.218397	7,302,701.60	102.429970	7,246,920.38	-55,781.22	1.39
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,850,000.000	Local	103.360452	5,012,981.92	102.950650	4,993,106.53	-19,875.39	0.95
		Base	103.360452	5,012,981.92	102.950650	4,993,106.53	-19,875.39	0.95

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025		
	3,020,000.000	Local	105.884050	3,197,698.31	104.772070	3,164,116.51	-33,581.80	0.60
		Base	105.884050	3,197,698.31	104.772070	3,164,116.51	-33,581.80	0.60
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				1.900000	15 Mar 2024		
	14,765,000.000	Local	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.82
Original Face:	14,765,000.000	Base	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.82
677522ME1	OHIO ST OHS 08/23 FIXED 5				5.000000	01 Aug 2023		
	3,350,000.000	Local	102.163600	3,422,480.59	101.649310	3,405,251.89	-17,228.70	0.65
		Base	102.163600	3,422,480.59	101.649310	3,405,251.89	-17,228.70	0.65
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR				1.900000	01 Oct 2026		
	17,125,000.000	Local	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.27
Original Face:	17,125,000.000	Base	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.27
718814V86	PHOENIX AZ PHO 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,505,000.000	Local	101.709835	1,530,733.02	101.474670	1,527,193.78	-3,539.24	0.29
		Base	101.709835	1,530,733.02	101.474670	1,527,193.78	-3,539.24	0.29
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
	1,600,000.000	Local	104.184724	1,666,955.58	103.783460	1,660,535.36	-6,420.22	0.32
		Base	104.184724	1,666,955.58	103.783460	1,660,535.36	-6,420.22	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				1.900000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.83
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.83
7632616F6	RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5				5.000000	15 Feb 2023		
	6,390,000.000	Local	100.622727	6,429,792.23	100.507110	6,422,404.33	-7,387.90	1.23
		Base	100.622727	6,429,792.23	100.507110	6,422,404.33	-7,387.90	1.23
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	104.988418	4,750,725.90	102.975590	4,659,645.45	-91,080.45	0.89
		Base	104.988418	4,750,725.90	102.975590	4,659,645.45	-91,080.45	0.89
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
	4,000,000.000	Local	100.785308	4,031,412.30	100.262510	4,010,500.40	-20,911.90	0.77
		Base	100.785308	4,031,412.30	100.262510	4,010,500.40	-20,911.90	0.77

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				1.900000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.86
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.86
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,065,000.000	Local	103.141617	3,161,290.57	102.818840	3,151,397.45	-9,893.12	0.60
		Base	103.141617	3,161,290.57	102.818840	3,151,397.45	-9,893.12	0.60
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	4,855,000.000	Local	103.141617	5,007,525.52	102.818840	4,991,854.68	-15,670.84	0.95
		Base	103.141617	5,007,525.52	102.818840	4,991,854.68	-15,670.84	0.95
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				2.020000	01 Dec 2043		
	6,700,000.000	Local	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00	1.28
Original Face:	6,700,000.000	Base	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00	1.28
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
	2,040,000.000	Local	104.498743	2,131,774.35	102.818840	2,097,504.34	-34,270.01	0.40
		Base	104.498743	2,131,774.35	102.818840	2,097,504.34	-34,270.01	0.40
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5				5.000000	01 Jul 2025		
	8,000,000.000	Local	101.930568	8,154,445.44	101.410710	8,112,856.80	-41,588.64	1.55
		Base	101.930568	8,154,445.44	101.410710	8,112,856.80	-41,588.64	1.55
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5				5.000000	01 Jul 2023		
	10,525,000.000	Local	101.728039	10,706,876.09	101.480490	10,680,821.57	-26,054.52	2.04
		Base	101.728039	10,706,876.09	101.480490	10,680,821.57	-26,054.52	2.04
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,985,000.000	Local	104.403019	4,160,460.32	102.760650	4,095,011.90	-65,448.42	0.78
		Base	104.403019	4,160,460.32	102.760650	4,095,011.90	-65,448.42	0.78
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR				1.900000	15 Aug 2034		
	17,450,000.000	Local	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.34
Original Face:	17,450,000.000	Base	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.34
US DOLLAR Total								
	482,390,000.000	Local		490,143,131.97		487,865,596.71	-2,277,535.26	93.26
Original Face:	176,440,000.000	Base		490,143,131.97		487,865,596.71	-2,277,535.26	93.26

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		482,390,000.000	Base		490,143,131.97		487,865,596.71	-2,277,535.26	93.26
	Original Face:	176,440,000.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		517,666,293.590	Base		525,419,439.07		523,141,890.30	-2,277,548.77	100.00
	Original Face:	176,440,000.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			374,090.620						
		Local		1.000000	374,090.62	1.000000	374,090.62	0.00	0.07
		Base		1.000000	374,090.62	1.000000	374,090.62	0.00	0.07
US DOLLAR Total									
			374,090.620						
		Local			374,090.62		374,090.62	0.00	0.07
		Base			374,090.62		374,090.62	0.00	0.07
CASH Total									
			374,090.620						
		Base			374,090.62		374,090.62	0.00	0.07
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
15060YM15	CEDAR SPRING CPTL CO					2.200000	01 Dec 2022		
			5,000,000.000						
		Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			5,000,000.000						
		Local		99.284861	4,964,243.05	99.284861	4,964,243.05	0.00	0.88
		Base		99.284861	4,964,243.05	99.284861	4,964,243.05	0.00	0.88
15060YS92	CEDAR SPRING CPTL CO					2.680000	09 May 2023		
			5,000,000.000						
		Local		98.816333	4,940,816.67	98.816333	4,940,816.67	0.00	0.88
		Base		98.816333	4,940,816.67	98.816333	4,940,816.67	0.00	0.88
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000						
		Local		99.225694	4,961,284.72	99.225694	4,961,284.72	0.00	0.88
		Base		99.225694	4,961,284.72	99.225694	4,961,284.72	0.00	0.88
2284K1MC4	CROWN POINT CAP CO.					3.040000	12 Dec 2022		
			10,000,000.000						
		Local		99.907111	9,990,711.11	99.907111	9,990,711.11	0.00	1.77
		Base		99.907111	9,990,711.11	99.907111	9,990,711.11	0.00	1.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	0.87
		Base		98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	0.87
40060XNQ9	GTA FDG LLC DISC					3.410000	24 Jan 2023		
		Local	5,000,000.000	99.488500	4,974,425.00	99.488500	4,974,425.00	0.00	0.88
		Base		99.488500	4,974,425.00	99.488500	4,974,425.00	0.00	0.88
40588MPQ4	HALKIN FINANCE LLC USC					4.660000	24 Feb 2023		
		Local	5,000,000.000	98.899722	4,944,986.11	98.899722	4,944,986.11	0.00	0.88
		Base		98.899722	4,944,986.11	98.899722	4,944,986.11	0.00	0.88
41282KN38	HARLEY DAVIDSON FND CP					4.900000	03 Jan 2023		
		Local	10,000,000.000	99.550833	9,955,083.33	99.550833	9,955,083.33	0.00	1.77
		Base		99.550833	9,955,083.33	99.550833	9,955,083.33	0.00	1.77
62455BN43	MOUNTCLIFF					4.050000	04 Jan 2023		
		Local	5,000,000.000	99.617500	4,980,875.00	99.617500	4,980,875.00	0.00	0.88
		Base		99.617500	4,980,875.00	99.617500	4,980,875.00	0.00	0.88
67983UNQ2	OLD LINE FUNDING LLC					3.350000	24 Jan 2023		
		Local	5,000,000.000	99.497500	4,974,875.00	99.497500	4,974,875.00	0.00	0.88
		Base		99.497500	4,974,875.00	99.497500	4,974,875.00	0.00	0.88
92646LN97	VICTORY RECEIVABLES					3.950000	09 Jan 2023		
		Local	5,000,000.000	99.572083	4,978,604.17	99.572083	4,978,604.17	0.00	0.88
		Base		99.572083	4,978,604.17	99.572083	4,978,604.17	0.00	0.88
979QHR003	SOUTH STREET REPO					3.850000	01 Dec 2022		
		Local	23,582,347.220	100.000000	23,582,347.22	100.000000	23,582,347.22	0.00	4.19
		Base		100.000000	23,582,347.22	100.000000	23,582,347.22	0.00	4.19
US DOLLAR Total									
		Local	93,582,347.220		93,166,584.72		93,166,584.72	0.00	16.54
		Base			93,166,584.72		93,166,584.72	0.00	16.54
CASH EQUIVALENT Total									
		Base	93,582,347.220		93,166,584.72		93,166,584.72	0.00	16.54

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.936497	4,996,824.87	88.987922	4,449,396.10	-547,428.77	0.79
		Base		99.936497	4,996,824.87	88.987922	4,449,396.10	-547,428.77	0.79
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.646603	4,982,330.15	78.048072	3,902,403.60	-1,079,926.55	0.69
		Base		99.646603	4,982,330.15	78.048072	3,902,403.60	-1,079,926.55	0.69
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.990985	4,999,549.27	88.363539	4,418,176.95	-581,372.32	0.78
		Base		99.990985	4,999,549.27	88.363539	4,418,176.95	-581,372.32	0.78
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.772362	7,482,927.12	86.626931	6,497,019.83	-985,907.29	1.15
		Base		99.772362	7,482,927.12	86.626931	6,497,019.83	-985,907.29	1.15
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.996893	4,999,844.66	98.063188	4,903,159.40	-96,685.26	0.87
		Base		99.996893	4,999,844.66	98.063188	4,903,159.40	-96,685.26	0.87
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.460000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	97.090361	5,825,421.66	-174,578.34	1.03
		Base		100.000000	6,000,000.00	97.090361	5,825,421.66	-174,578.34	1.03
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					4.740000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016178	5,000,808.90	808.90	0.89
		Base		100.000000	5,000,000.00	100.016178	5,000,808.90	808.90	0.89
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	98.394179	5,223,746.96	85.155779	4,520,920.31	-702,826.65	0.80
		Base		98.394179	5,223,746.96	85.155779	4,520,920.31	-702,826.65	0.80
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	0.82
		Base		99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	0.82

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.660587	3,488,120.55	82.845669	2,899,598.42	-588,522.13	0.51
		Base	99.660587	3,488,120.55	82.845669	2,899,598.42	-588,522.13	0.51
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	84.675556	2,116,888.90	-383,111.10	0.38
		Base	100.000000	2,500,000.00	84.675556	2,116,888.90	-383,111.10	0.38
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.647521	9,964,752.13	95.313072	9,531,307.20	-433,444.93	1.69
		Base	99.647521	9,964,752.13	95.313072	9,531,307.20	-433,444.93	1.69
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	107.344452	2,683,611.29	95.793851	2,394,846.28	-288,765.01	0.43
		Base	107.344452	2,683,611.29	95.793851	2,394,846.28	-288,765.01	0.43
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				4.160000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.399000	4,969,950.00	-30,050.00	0.88
		Base	100.000000	5,000,000.00	99.399000	4,969,950.00	-30,050.00	0.88
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	5,000,000.000	Local	99.943573	4,997,178.67	98.644912	4,932,245.60	-64,933.07	0.88
		Base	99.943573	4,997,178.67	98.644912	4,932,245.60	-64,933.07	0.88
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.204341	4,860,217.05	-139,782.95	0.86
		Base	100.000000	5,000,000.00	97.204341	4,860,217.05	-139,782.95	0.86
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.939871	4,996,993.54	98.952335	4,947,616.75	-49,376.79	0.88
		Base	99.939871	4,996,993.54	98.952335	4,947,616.75	-49,376.79	0.88
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.942189	2,498,554.72	85.822622	2,145,565.55	-352,989.17	0.38
		Base	99.942189	2,498,554.72	85.822622	2,145,565.55	-352,989.17	0.38
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.920161	4,996,008.04	84.672431	4,233,621.55	-762,386.49	0.75
		Base	99.920161	4,996,008.04	84.672431	4,233,621.55	-762,386.49	0.75

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,981,788.020	Local	91.014869	4,534,167.86	90.917930	4,529,338.54	-4,829.32	0.80
Original Face:	5,000,000.000	Base	91.014869	4,534,167.86	90.917930	4,529,338.54	-4,829.32	0.80
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,675,977.230	Local	95.528183	3,511,594.25	84.868150	3,119,733.87	-391,860.38	0.55
Original Face:	5,000,000.000	Base	95.528183	3,511,594.25	84.868150	3,119,733.87	-391,860.38	0.55
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,357,723.710	Local	98.130678	4,276,263.81	86.937450	3,788,493.87	-487,769.94	0.67
Original Face:	5,000,000.000	Base	98.130678	4,276,263.81	86.937450	3,788,493.87	-487,769.94	0.67
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,640,681.140	Local	95.331939	4,424,051.32	86.818640	4,028,976.25	-395,075.07	0.72
Original Face:	5,000,000.000	Base	95.331939	4,424,051.32	86.818640	4,028,976.25	-395,075.07	0.72
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.602101	4,980,105.07	87.476549	4,373,827.45	-606,277.62	0.78
		Base	99.602101	4,980,105.07	87.476549	4,373,827.45	-606,277.62	0.78
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.988841	4,999,442.04	97.580372	4,879,018.60	-120,423.44	0.87
		Base	99.988841	4,999,442.04	97.580372	4,879,018.60	-120,423.44	0.87
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.086141	5,004,307.03	96.972349	4,848,617.45	-155,689.58	0.86
		Base	100.086141	5,004,307.03	96.972349	4,848,617.45	-155,689.58	0.86
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	116.562824	1,445,379.02	105.507412	1,308,291.91	-137,087.11	0.23
		Base	116.562824	1,445,379.02	105.507412	1,308,291.91	-137,087.11	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.450000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	92.216234	4,610,811.70	-389,188.30	0.82
		Base	100.000000	5,000,000.00	92.216234	4,610,811.70	-389,188.30	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.337168	2,483,429.19	79.831099	1,995,777.48	-487,651.71	0.35
		Base		99.337168	2,483,429.19	79.831099	1,995,777.48	-487,651.71	0.35
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					4.473140	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	99.830260	3,993,210.40	-6,789.60	0.71
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.830260	3,993,210.40	-6,789.60	0.71
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.769598	2,993,087.93	94.896293	2,846,888.79	-146,199.14	0.51
		Base		99.769598	2,993,087.93	94.896293	2,846,888.79	-146,199.14	0.51
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	93.300524	2,332,513.10	-167,486.90	0.41
		Base		100.000000	2,500,000.00	93.300524	2,332,513.10	-167,486.90	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	656,128.700	101.120487	663,480.54	89.688538	588,472.24	-75,008.30	0.10
Original Face:		Base	5,000,000.000	101.120487	663,480.54	89.688538	588,472.24	-75,008.30	0.10
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	853,643.750	102.275947	873,072.23	98.239498	838,615.33	-34,456.90	0.15
Original Face:		Base	5,000,000.000	102.275947	873,072.23	98.239498	838,615.33	-34,456.90	0.15
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	88.968044	2,224,201.10	-275,798.90	0.39
		Base		100.000000	2,500,000.00	88.968044	2,224,201.10	-275,798.90	0.39
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.074282	4,753,714.10	-246,285.90	0.84
		Base		100.000000	5,000,000.00	95.074282	4,753,714.10	-246,285.90	0.84
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	121.923290	7,315,397.42	90.298929	5,417,935.74	-1,897,461.68	0.96
		Base		121.923290	7,315,397.42	90.298929	5,417,935.74	-1,897,461.68	0.96
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	118.570658	4,742,826.32	94.460659	3,778,426.36	-964,399.96	0.67
		Base		118.570658	4,742,826.32	94.460659	3,778,426.36	-964,399.96	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	124.342422	2,573,888.13	93.233802	1,929,939.70	-643,948.43	0.34
		Base	124.342422	2,573,888.13	93.233802	1,929,939.70	-643,948.43	0.34
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				4.176570	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.033060	5,001,653.00	1,653.00	0.89
		Base	100.000000	5,000,000.00	100.033060	5,001,653.00	1,653.00	0.89
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.900823	2,497,520.58	86.094232	2,152,355.80	-345,164.78	0.38
		Base	99.900823	2,497,520.58	86.094232	2,152,355.80	-345,164.78	0.38
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.789250	3,991,569.99	89.770467	3,590,818.68	-400,751.31	0.64
		Base	99.789250	3,991,569.99	89.770467	3,590,818.68	-400,751.31	0.64
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	710,149.350	Local	102.275923	726,311.80	93.717920	665,537.20	-60,774.60	0.12
Original Face:	5,100,000.000	Base	102.275923	726,311.80	93.717920	665,537.20	-60,774.60	0.12
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	336,346.770	Local	98.831640	332,417.03	89.440090	300,828.85	-31,588.18	0.05
Original Face:	2,025,000.000	Base	98.831640	332,417.03	89.440090	300,828.85	-31,588.18	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	939,171.950	Local	98.829304	928,177.10	91.587800	860,166.93	-68,010.17	0.15
Original Face:	5,000,000.000	Base	98.829304	928,177.10	91.587800	860,166.93	-68,010.17	0.15
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	677,353.020	Local	101.184684	685,377.51	88.717720	600,932.16	-84,445.35	0.11
Original Face:	3,000,000.000	Base	101.184684	685,377.51	88.717720	600,932.16	-84,445.35	0.11
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	677,353.020	Local	99.876589	676,517.09	88.717720	600,932.16	-75,584.93	0.11
Original Face:	3,000,000.000	Base	99.876589	676,517.09	88.717720	600,932.16	-75,584.93	0.11
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,344,265.850	Local	104.045344	3,479,552.91	87.534470	2,927,385.39	-552,167.52	0.52
Original Face:	4,036,000.000	Base	104.045344	3,479,552.91	87.534470	2,927,385.39	-552,167.52	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	4,142,608.450	Local	104.342034	4,322,481.93	87.494780	3,624,566.15	-697,915.78	0.64
Original Face:	5,000,000.000	Base	104.342034	4,322,481.93	87.494780	3,624,566.15	-697,915.78	0.64
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,849,416.350	Local	100.411069	1,857,018.72	76.847320	1,421,226.90	-435,791.82	0.25
Original Face:	3,015,000.000	Base	100.411069	1,857,018.72	76.847320	1,421,226.90	-435,791.82	0.25
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
	3,066,796.980	Local	98.852963	3,031,619.67	93.035610	2,853,213.28	-178,406.39	0.51
Original Face:	3,250,145.000	Base	98.852963	3,031,619.67	93.035610	2,853,213.28	-178,406.39	0.51
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	1,405,861.710	Local	100.651988	1,415,027.76	93.072180	1,308,466.14	-106,561.62	0.23
Original Face:	1,500,000.000	Base	100.651988	1,415,027.76	93.072180	1,308,466.14	-106,561.62	0.23
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.922475	4,996,123.76	79.390138	3,969,506.90	-1,026,616.86	0.70
		Base	99.922475	4,996,123.76	79.390138	3,969,506.90	-1,026,616.86	0.70
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	178,079.300	Local	98.486090	175,383.34	95.259210	169,636.93	-5,746.41	0.03
Original Face:	5,000,000.000	Base	98.486090	175,383.34	95.259210	169,636.93	-5,746.41	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	136,075.640	Local	100.998129	137,433.85	97.901510	133,220.11	-4,213.74	0.02
Original Face:	2,000,000.000	Base	100.998129	137,433.85	97.901510	133,220.11	-4,213.74	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	17,154.680	Local	99.480258	17,065.52	98.718060	16,934.77	-130.75	0.00
Original Face:	2,000,000.000	Base	99.480258	17,065.52	98.718060	16,934.77	-130.75	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	617,756.960	Local	101.775875	628,727.55	97.529730	602,496.70	-26,230.85	0.11
Original Face:	2,000,000.000	Base	101.775875	628,727.55	97.529730	602,496.70	-26,230.85	0.11
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	115,969.540	Local	100.125481	116,115.06	95.260620	110,473.30	-5,641.76	0.02
Original Face:	2,000,000.000	Base	100.125481	116,115.06	95.260620	110,473.30	-5,641.76	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
		Local	3,000,000.000	98.428292	2,952,848.75	95.861550	2,875,846.50	-77,002.25	0.51
Original Face:		Base	3,000,000.000	98.428292	2,952,848.75	95.861550	2,875,846.50	-77,002.25	0.51
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
		Local	1,997,346.390	99.260634	1,982,578.69	97.402130	1,945,457.93	-37,120.76	0.35
Original Face:		Base	5,990,000.000	99.260634	1,982,578.69	97.402130	1,945,457.93	-37,120.76	0.35
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	381,019.760	98.810419	376,487.22	97.664380	372,120.59	-4,366.63	0.07
Original Face:		Base	5,500,000.000	98.810419	376,487.22	97.664380	372,120.59	-4,366.63	0.07
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					3.237240	25 Oct 2026		
		Local	4,674,559.250	99.530840	4,652,628.11	98.925000	4,624,307.74	-28,320.37	0.82
Original Face:		Base	5,000,000.000	99.530840	4,652,628.11	98.925000	4,624,307.74	-28,320.37	0.82
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	29,913.920	100.808587	30,155.80	96.744363	28,940.03	-1,215.77	0.01
Original Face:		Base	500,000.000	100.808587	30,155.80	96.744363	28,940.03	-1,215.77	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,031,849.900	100.443116	1,036,422.19	94.509979	975,201.12	-61,221.07	0.17
Original Face:		Base	5,000,000.000	100.443116	1,036,422.19	94.509979	975,201.12	-61,221.07	0.17
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,485,727.810	103.699061	1,540,685.79	97.347313	1,446,316.10	-94,369.69	0.26
Original Face:		Base	7,000,000.000	103.699061	1,540,685.79	97.347313	1,446,316.10	-94,369.69	0.26
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,733,627.840	101.866243	1,765,981.55	97.974800	1,698,518.41	-67,463.14	0.30
Original Face:		Base	7,000,000.000	101.866243	1,765,981.55	97.974800	1,698,518.41	-67,463.14	0.30
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	86,791.100	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.02
Original Face:		Base	5,000,000.000	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	1,015,716.310	101.942864	1,035,450.30	96.375213	978,898.76	-56,551.54	0.17
Original Face:		Base	7,000,000.000	101.942864	1,035,450.30	96.375213	978,898.76	-56,551.54	0.17

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.060000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.728933	4,986,446.65	-13,553.35	0.89
		Base	100.000000	5,000,000.00	99.728933	4,986,446.65	-13,553.35	0.89
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	95.722014	1,914,440.27	91.615120	1,832,302.40	-82,137.87	0.33
Original Face:	2,000,000.000	Base	95.722014	1,914,440.27	91.615120	1,832,302.40	-82,137.87	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.772201	5,736,901.56	88.697180	5,100,087.85	-636,813.71	0.91
Original Face:	5,750,000.000	Base	99.772201	5,736,901.56	88.697180	5,100,087.85	-636,813.71	0.91
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	101.596600	6,095,796.01	95.337480	5,720,248.80	-375,547.21	1.02
Original Face:	6,000,000.000	Base	101.596600	6,095,796.01	95.337480	5,720,248.80	-375,547.21	1.02
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.939947	4,996,997.36	84.926170	4,246,308.50	-750,688.86	0.75
		Base	99.939947	4,996,997.36	84.926170	4,246,308.50	-750,688.86	0.75
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.307985	4,815,399.25	-184,600.75	0.85
		Base	100.000000	5,000,000.00	96.307985	4,815,399.25	-184,600.75	0.85
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	104.865301	1,258,383.61	83.566766	1,002,801.19	-255,582.42	0.18
		Base	104.865301	1,258,383.61	83.566766	1,002,801.19	-255,582.42	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				4.310000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.420736	4,921,036.80	-78,963.20	0.87
		Base	100.000000	5,000,000.00	98.420736	4,921,036.80	-78,963.20	0.87
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				4.630000	10 Sep 2027		
	2,600,000.000	Local	99.619872	2,590,116.67	94.417118	2,454,845.07	-135,271.60	0.44
		Base	99.619872	2,590,116.67	94.417118	2,454,845.07	-135,271.60	0.44
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.646674	4,932,333.70	-67,666.30	0.88
		Base	100.000000	5,000,000.00	98.646674	4,932,333.70	-67,666.30	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	85.845081	4,292,254.05	-707,745.95	0.76
		Base		100.000000	5,000,000.00	85.845081	4,292,254.05	-707,745.95	0.76
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.051882	4,852,594.10	-147,405.90	0.86
		Base		100.000000	5,000,000.00	97.051882	4,852,594.10	-147,405.90	0.86
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	121,702.590	99.848664	121,518.41	95.842390	116,642.67	-4,875.74	0.02
Original Face:		Base	3,000,000.000	99.848664	121,518.41	95.842390	116,642.67	-4,875.74	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	183,023.860	96.655769	176,903.12	90.053230	164,818.90	-12,084.22	0.03
Original Face:		Base	675,000.000	96.655769	176,903.12	90.053230	164,818.90	-12,084.22	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	283,951.400	100.738975	286,049.73	87.809170	249,335.37	-36,714.36	0.04
Original Face:		Base	5,000,000.000	100.738975	286,049.73	87.809170	249,335.37	-36,714.36	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	589,605.620	96.285119	567,702.47	85.950370	506,768.21	-60,934.26	0.09
Original Face:		Base	1,600,000.000	96.285119	567,702.47	85.950370	506,768.21	-60,934.26	0.09
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,787,930.820	101.293540	2,823,993.83	92.867345	2,589,077.33	-234,916.50	0.46
Original Face:		Base	5,000,000.000	101.293540	2,823,993.83	92.867345	2,589,077.33	-234,916.50	0.46
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	4,098,472.620	101.900270	4,176,354.67	96.215160	3,943,351.99	-233,002.68	0.70
Original Face:		Base	10,465,550.000	101.900270	4,176,354.67	96.215160	3,943,351.99	-233,002.68	0.70
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	4,746,538.720	100.557014	4,772,977.62	94.900780	4,504,502.27	-268,475.35	0.80
Original Face:		Base	7,878,829.000	100.557014	4,772,977.62	94.900780	4,504,502.27	-268,475.35	0.80
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.142710	20 Aug 2070		
		Local	3,203,045.950	103.670275	3,320,606.54	98.780830	3,163,995.37	-156,611.17	0.56
Original Face:		Base	5,000,000.000	103.670275	3,320,606.54	98.780830	3,163,995.37	-156,611.17	0.56

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.292710	20 Aug 2070		
		Local	3,203,861.400	104.689015	3,354,090.93	99.368880	3,183,641.19	-170,449.74	0.57
Original Face:		Base	5,000,000.000	104.689015	3,354,090.93	99.368880	3,183,641.19	-170,449.74	0.57
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	4,207,246.890	100.601689	4,232,561.44	97.350130	4,095,760.32	-136,801.12	0.73
Original Face:		Base	6,180,040.000	100.601689	4,232,561.44	97.350130	4,095,760.32	-136,801.12	0.73
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	1,107,251.900	100.514730	1,112,951.26	90.424190	1,001,223.56	-111,727.70	0.18
Original Face:		Base	6,993,000.000	100.514730	1,112,951.26	90.424190	1,001,223.56	-111,727.70	0.18
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.907500	1,498,612.50	91.322766	1,369,841.49	-128,771.01	0.24
		Base		99.907500	1,498,612.50	91.322766	1,369,841.49	-128,771.01	0.24
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.697802	4,984,890.12	92.583924	4,629,196.20	-355,693.92	0.82
		Base		99.697802	4,984,890.12	92.583924	4,629,196.20	-355,693.92	0.82
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	7,000,000.000	99.900826	6,993,057.82	98.351250	6,884,587.50	-108,470.32	1.22
		Base		99.900826	6,993,057.82	98.351250	6,884,587.50	-108,470.32	1.22
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	143.348923	1,433,489.23	99.901142	999,011.42	-434,477.81	0.18
		Base		143.348923	1,433,489.23	99.901142	999,011.42	-434,477.81	0.18
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					4.410000	10 Dec 2025		
		Local	5,000,000.000	100.101707	5,005,085.34	97.236000	4,861,800.00	-143,285.34	0.86
		Base		100.101707	5,005,085.34	97.236000	4,861,800.00	-143,285.34	0.86
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
		Local	3,750,000.000	99.973690	3,749,013.38	96.958700	3,635,951.25	-113,062.13	0.65
Original Face:		Base	3,750,000.000	99.973690	3,749,013.38	96.958700	3,635,951.25	-113,062.13	0.65
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.410303	4,970,515.17	69.931128	3,496,556.40	-1,473,958.77	0.62
		Base		99.410303	4,970,515.17	69.931128	3,496,556.40	-1,473,958.77	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.763329	4,988,166.47	88.326508	4,416,325.40	-571,841.07	0.78
		Base	99.763329	4,988,166.47	88.326508	4,416,325.40	-571,841.07	0.78
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.834291	2,495,857.28	102.785709	2,569,642.73	73,785.45	0.46
		Base	99.834291	2,495,857.28	102.785709	2,569,642.73	73,785.45	0.46
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	107.537830	5,376,891.50	104.785932	5,239,296.60	-137,594.90	0.93
		Base	107.537830	5,376,891.50	104.785932	5,239,296.60	-137,594.90	0.93
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.870288	4,943,514.41	64.851458	3,242,572.90	-1,700,941.51	0.58
		Base	98.870288	4,943,514.41	64.851458	3,242,572.90	-1,700,941.51	0.58
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	101.152773	5,057,638.66	99.074370	4,953,718.50	-103,920.16	0.88
		Base	101.152773	5,057,638.66	99.074370	4,953,718.50	-103,920.16	0.88
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	10,000,000.000	Local	100.448765	10,044,876.50	97.649654	9,764,965.40	-279,911.10	1.73
		Base	100.448765	10,044,876.50	97.649654	9,764,965.40	-279,911.10	1.73
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046		
	4,442,669.330	Local	100.522485	4,465,881.62	98.754910	4,387,354.10	-78,527.52	0.78
Original Face:	6,849,220.000	Base	100.522485	4,465,881.62	98.754910	4,387,354.10	-78,527.52	0.78
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				4.210000	07 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.628889	4,981,444.45	-18,555.55	0.88
		Base	100.000000	5,000,000.00	99.628889	4,981,444.45	-18,555.55	0.88
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
	2,552,000.000	Local	99.594209	2,541,644.22	98.591288	2,516,049.67	-25,594.55	0.45
		Base	99.594209	2,541,644.22	98.591288	2,516,049.67	-25,594.55	0.45
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	0.77
		Base	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	0.77

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.718967	3,490,163.84	82.702118	2,894,574.13	-595,589.71	0.51
		Base	99.718967	3,490,163.84	82.702118	2,894,574.13	-595,589.71	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.854533	998,545.33	97.780081	977,800.81	-20,744.52	0.17
		Base	99.854533	998,545.33	97.780081	977,800.81	-20,744.52	0.17
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.533947	9,753,394.70	-246,605.30	1.73
		Base	100.000000	10,000,000.00	97.533947	9,753,394.70	-246,605.30	1.73
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.968210	4,998,410.50	89.563983	4,478,199.15	-520,211.35	0.79
		Base	99.968210	4,998,410.50	89.563983	4,478,199.15	-520,211.35	0.79
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	108.155029	5,407,751.44	88.783497	4,439,174.85	-968,576.59	0.79
		Base	108.155029	5,407,751.44	88.783497	4,439,174.85	-968,576.59	0.79
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.771390	9,977,138.95	80.757218	8,075,721.80	-1,901,417.15	1.43
		Base	99.771390	9,977,138.95	80.757218	8,075,721.80	-1,901,417.15	1.43
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.904104	4,995,205.19	83.662493	4,183,124.65	-812,080.54	0.74
		Base	99.904104	4,995,205.19	83.662493	4,183,124.65	-812,080.54	0.74
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.720000	2,493,000.00	-7,000.00	0.44
		Base	100.000000	2,500,000.00	99.720000	2,493,000.00	-7,000.00	0.44
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				3.827184	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.860000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	0.86
		Base		100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	0.86
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					3.500000	25 May 2047		
		Local	4,573,319.820	100.000000	4,573,319.82	98.804005	4,518,623.14	-54,696.68	0.80
Original Face:		Base	5,000,000.000	100.000000	4,573,319.82	98.804005	4,518,623.14	-54,696.68	0.80
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.905302	4,995,265.11	77.529401	3,876,470.05	-1,118,795.06	0.69
		Base		99.905302	4,995,265.11	77.529401	3,876,470.05	-1,118,795.06	0.69
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.867000	4,993,350.00	100.615846	5,030,792.30	37,442.30	0.89
		Base		99.867000	4,993,350.00	100.615846	5,030,792.30	37,442.30	0.89
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.971210	4,998,560.51	95.523909	4,776,195.45	-222,365.06	0.85
		Base		99.971210	4,998,560.51	95.523909	4,776,195.45	-222,365.06	0.85
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.745705	2,992,371.14	83.665710	2,509,971.30	-482,399.84	0.45
		Base		99.745705	2,992,371.14	83.665710	2,509,971.30	-482,399.84	0.45
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	96.359522	3,854,380.88	-145,619.12	0.68
		Base		100.000000	4,000,000.00	96.359522	3,854,380.88	-145,619.12	0.68
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.968620	2,499,215.49	82.344212	2,058,605.30	-440,610.19	0.37
		Base		99.968620	2,499,215.49	82.344212	2,058,605.30	-440,610.19	0.37
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.728161	4,986,408.06	96.685881	4,834,294.05	-152,114.01	0.86
		Base		99.728161	4,986,408.06	96.685881	4,834,294.05	-152,114.01	0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.970136	2,999,104.07	95.950501	2,878,515.03	-120,589.04	0.51
		Base		99.970136	2,999,104.07	95.950501	2,878,515.03	-120,589.04	0.51

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.743372	5,037,168.59	101.015625	5,050,781.25	13,612.66	0.90
		Base		100.743372	5,037,168.59	101.015625	5,050,781.25	13,612.66	0.90
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.854547	4,992,727.33	102.980381	5,149,019.05	156,291.72	0.91
		Base		99.854547	4,992,727.33	102.980381	5,149,019.05	156,291.72	0.91
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.913437	1,998,268.74	78.040417	1,560,808.34	-437,460.40	0.28
		Base		99.913437	1,998,268.74	78.040417	1,560,808.34	-437,460.40	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					4.600000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.046520	4,852,326.00	-147,674.00	0.86
		Base		100.000000	5,000,000.00	97.046520	4,852,326.00	-147,674.00	0.86
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	4,336,265.500	99.991323	4,335,889.23	98.005730	4,249,788.66	-86,100.57	0.75
Original Face:		Base	5,000,000.000	99.991323	4,335,889.23	98.005730	4,249,788.66	-86,100.57	0.75
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.992410	1,999,848.20	98.715050	1,974,301.00	-25,547.20	0.35
Original Face:		Base	2,000,000.000	99.992410	1,999,848.20	98.715050	1,974,301.00	-25,547.20	0.35
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.771122	5,188,556.09	85.888995	4,294,449.75	-894,106.34	0.76
		Base		103.771122	5,188,556.09	85.888995	4,294,449.75	-894,106.34	0.76
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.926679	4,996,333.94	85.504552	4,275,227.60	-721,106.34	0.76
		Base		99.926679	4,996,333.94	85.504552	4,275,227.60	-721,106.34	0.76
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	0.86
		Base		96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	0.86
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
		Local	484,408.180	94.568027	458,095.26	94.254990	456,578.88	-1,516.38	0.08
Original Face:		Base	520,000.000	94.568027	458,095.26	94.254990	456,578.88	-1,516.38	0.08

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		507,157,149.000	Local		510,898,272.75		469,852,552.29	-41,045,720.46	83.40
	Original Face:	226,577,784.000	Base		510,898,272.75		469,852,552.29	-41,045,720.46	83.40
FIXED INCOME Total									
		507,157,149.000	Base		510,898,272.75		469,852,552.29	-41,045,720.46	83.40
	Original Face:	226,577,784.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		601,113,586.840	Base		604,438,948.09		563,393,227.63	-41,045,720.46	100.00
	Original Face:	226,577,784.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			303,004.880	1.000000	303,004.88	1.000000	303,004.88	0.00	0.01
		Base		1.000000	303,004.88	1.000000	303,004.88	0.00	0.01
US DOLLAR Total									
			303,004.880		303,004.88		303,004.88	0.00	0.01
		Base			303,004.88		303,004.88	0.00	0.01
CASH Total									
			303,004.880	Base	303,004.88		303,004.88	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3N30	AT+T INC					4.650000	03 Jan 2023		
			25,000,000.000	99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.52
		Base		99.573750	24,893,437.50	99.573750	24,893,437.50	0.00	0.52
02314QMT3	AMAZON COM INC DISC COML					3.500000	27 Dec 2022		
			25,000,000.000	99.747222	24,936,805.55	99.747222	24,936,805.55	0.00	0.52
		Base		99.747222	24,936,805.55	99.747222	24,936,805.55	0.00	0.52
02665KMM6	AMERICAN HONDA FINAN					4.000000	21 Dec 2022		
			20,000,000.000	99.777778	19,955,555.56	99.777778	19,955,555.56	0.00	0.42
		Base		99.777778	19,955,555.56	99.777778	19,955,555.56	0.00	0.42
02665KMM6	AMERICAN HONDA FINAN					4.070000	21 Dec 2022		
			25,000,000.000	99.773889	24,943,472.22	99.773889	24,943,472.22	0.00	0.52
		Base		99.773889	24,943,472.22	99.773889	24,943,472.22	0.00	0.52
02665KMM6	AMERICAN HONDA FINAN					4.080000	21 Dec 2022		
			25,000,000.000	99.773333	24,943,333.33	99.773333	24,943,333.33	0.00	0.52
		Base		99.773333	24,943,333.33	99.773333	24,943,333.33	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03040MMD6	AMERICAN WATER CAPIT					4.100000	13 Dec 2022		
		Local	25,000,000.000	99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.52
		Base		99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.52
0347M3ME1	ANGLESEA FDG PLC + ANG					3.600000	14 Dec 2022		
		Local	25,000,000.000	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.52
		Base		99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.52
03785EM76	APPLE INC					3.790000	07 Dec 2022		
		Local	25,000,000.000	99.936833	24,984,208.33	99.936833	24,984,208.33	0.00	0.52
		Base		99.936833	24,984,208.33	99.936833	24,984,208.33	0.00	0.52
03785EMD3	APPLE INC					3.350000	13 Dec 2022		
		Local	15,000,000.000	99.888333	14,983,250.00	99.888333	14,983,250.00	0.00	0.31
		Base		99.888333	14,983,250.00	99.888333	14,983,250.00	0.00	0.31
03785EMK7	APPLE INC					3.520000	19 Dec 2022		
		Local	13,950,000.000	99.824000	13,925,448.00	99.824000	13,925,448.00	0.00	0.29
		Base		99.824000	13,925,448.00	99.824000	13,925,448.00	0.00	0.29
05253CMV5	AUST + NEW ZEA					3.560000	29 Dec 2022		
		Local	19,300,000.000	99.723111	19,246,560.44	99.723111	19,246,560.44	0.00	0.40
		Base		99.723111	19,246,560.44	99.723111	19,246,560.44	0.00	0.40
06367CU88	BANK OF MONTREAL					4.250000	14 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
06373L3T4	BANK MONTREAL MONTREAL BRH					4.510000	05 Jul 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	15,000,000.000	97.570000	14,635,500.00	97.570000	14,635,500.00	0.00	0.31
		Base		97.570000	14,635,500.00	97.570000	14,635,500.00	0.00	0.31
08465SMD8	BERKSHIRE HATHAWAY ENE					4.100000	13 Dec 2022		
		Local	25,000,000.000	99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.52
		Base		99.863333	24,965,833.33	99.863333	24,965,833.33	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13608BP81	CANADIAN IMPERIAL BK					3.500000	08 Feb 2023		
		Local	25,000,000.000	99.329167	24,832,291.67	99.329167	24,832,291.67	0.00	0.52
		Base		99.329167	24,832,291.67	99.329167	24,832,291.67	0.00	0.52
13738KMM6	CAN AST + CAN LTD JT					3.800000	21 Dec 2022		
		Local	8,000,000.000	99.788889	7,983,111.11	99.788889	7,983,111.11	0.00	0.17
		Base		99.788889	7,983,111.11	99.788889	7,983,111.11	0.00	0.17
138994009	CANTOR FITZGERALD REPO REPO					3.000000	01 Dec 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					3.790000	01 Dec 2022		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.70
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.70
138994009	CANTOR FITZGERALD REPO REPO					3.850000	17 Jan 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.15
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.15
138994009	CANTOR FITZGERALD REPO REPO					4.050000	18 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					4.150000	20 Jan 2023		
		Local	26,000,000.000	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.55
		Base		100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	0.55
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.84
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.84
138994009	CANTOR FITZGERALD REPO REPO					3.850000	13 Feb 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				4.220000	13 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
18905MM63	CLOROX COMPANY THE				4.350000	06 Dec 2022		
	16,000,000.000	Local	99.939583	15,990,333.33	99.939583	15,990,333.33	0.00	0.34
		Base	99.939583	15,990,333.33	99.939583	15,990,333.33	0.00	0.34
19121BM14	COCA COLA COMPANY				3.500000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
2284K1M26	CROWN POINT CAP CO.				3.320000	02 Dec 2022		
	10,000,000.000	Local	99.990778	9,999,077.78	99.990778	9,999,077.78	0.00	0.21
		Base	99.990778	9,999,077.78	99.990778	9,999,077.78	0.00	0.21
23102VMP2	CUMMINS INC				4.030000	23 Dec 2022		
	25,000,000.000	Local	99.753722	24,938,430.56	99.753722	24,938,430.56	0.00	0.52
		Base	99.753722	24,938,430.56	99.753722	24,938,430.56	0.00	0.52
23102VN48	CUMMINS INC				4.100000	04 Jan 2023		
	9,250,000.000	Local	99.612778	9,214,181.94	99.612778	9,214,181.94	0.00	0.19
		Base	99.612778	9,214,181.94	99.612778	9,214,181.94	0.00	0.19
24023HNJ0	DCAT, LLC				4.250000	18 Jan 2023		
	20,000,000.000	Local	99.433333	19,886,666.67	99.433333	19,886,666.67	0.00	0.42
		Base	99.433333	19,886,666.67	99.433333	19,886,666.67	0.00	0.42
2546R3PQ1	DISNEY (WALT) CO THE				4.160000	24 Feb 2023		
	25,000,000.000	Local	99.017778	24,754,444.44	99.017778	24,754,444.44	0.00	0.52
		Base	99.017778	24,754,444.44	99.017778	24,754,444.44	0.00	0.52
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	15,000,000.000	Local	98.366667	14,755,000.00	98.366667	14,755,000.00	0.00	0.31
		Base	98.366667	14,755,000.00	98.366667	14,755,000.00	0.00	0.31
26244JM55	DUKE ENERGY CORP				4.140000	05 Dec 2022		
	22,700,000.000	Local	99.954000	22,689,558.00	99.954000	22,689,558.00	0.00	0.48
		Base	99.954000	22,689,558.00	99.954000	22,689,558.00	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244JN47	DUKE ENERGY CORP				4.400000	04 Jan 2023		
	26,850,000.000	Local	99.584444	26,738,423.33	99.584444	26,738,423.33	0.00	0.56
		Base	99.584444	26,738,423.33	99.584444	26,738,423.33	0.00	0.56
30229BM61	EXXON MOBIL CORP				3.790000	06 Dec 2022		
	25,000,000.000	Local	99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.52
		Base	99.947361	24,986,840.28	99.947361	24,986,840.28	0.00	0.52
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	20,000,000.000	Local	99.313750	19,862,750.00	99.313750	19,862,750.00	0.00	0.42
		Base	99.313750	19,862,750.00	99.313750	19,862,750.00	0.00	0.42
30601WPT0	FAIRWAY FINANCE CORP				4.050000	27 Feb 2023		
	25,000,000.000	Local	99.010000	24,752,500.00	99.010000	24,752,500.00	0.00	0.52
		Base	99.010000	24,752,500.00	99.010000	24,752,500.00	0.00	0.52
36955EMT2	GEN DYNAMICS CORP				4.380000	27 Dec 2022		
	25,000,000.000	Local	99.683667	24,920,916.66	99.683667	24,920,916.66	0.00	0.52
		Base	99.683667	24,920,916.66	99.683667	24,920,916.66	0.00	0.52
3703E1M21	GENERAL MILLS INC.				4.150000	02 Dec 2022		
	20,000,000.000	Local	99.988472	19,997,694.44	99.988472	19,997,694.44	0.00	0.42
		Base	99.988472	19,997,694.44	99.988472	19,997,694.44	0.00	0.42
38346MMF8	GOTHAM FDG CORP				3.480000	15 Dec 2022		
	25,000,000.000	Local	99.864667	24,966,166.67	99.864667	24,966,166.67	0.00	0.52
		Base	99.864667	24,966,166.67	99.864667	24,966,166.67	0.00	0.52
38346MMG6	GOTHAM FDG CORP				3.550000	16 Dec 2022		
	15,000,000.000	Local	99.852083	14,977,812.50	99.852083	14,977,812.50	0.00	0.31
		Base	99.852083	14,977,812.50	99.852083	14,977,812.50	0.00	0.31
40060XM15	GTA FDG LLC DISC				3.000000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
40060XN30	GTA FDG LLC DISC				3.205000	03 Jan 2023		
	20,000,000.000	Local	99.706208	19,941,241.67	99.706208	19,941,241.67	0.00	0.42
		Base	99.706208	19,941,241.67	99.706208	19,941,241.67	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282KMC9	HARLEY DAVIDSON FND CP					4.600000	12 Dec 2022		
		Local	14,000,000.000	99.859444	13,980,322.22	99.859444	13,980,322.22	0.00	0.29
		Base		99.859444	13,980,322.22	99.859444	13,980,322.22	0.00	0.29
41282KNW4	HARLEY DAVIDSON FND CP					4.950000	30 Jan 2023		
		Local	16,000,000.000	99.175000	15,868,000.00	99.175000	15,868,000.00	0.00	0.33
		Base		99.175000	15,868,000.00	99.175000	15,868,000.00	0.00	0.33
42786UM93	HERSHEY FOODS CORP					3.830000	09 Dec 2022		
		Local	10,000,000.000	99.914889	9,991,488.89	99.914889	9,991,488.89	0.00	0.21
		Base		99.914889	9,991,488.89	99.914889	9,991,488.89	0.00	0.21
42786UMF9	HERSHEY FOODS CORP					3.830000	15 Dec 2022		
		Local	10,000,000.000	99.851056	9,985,105.56	99.851056	9,985,105.56	0.00	0.21
		Base		99.851056	9,985,105.56	99.851056	9,985,105.56	0.00	0.21
42786UMN2	HERSHEY FOODS CORP					3.900000	22 Dec 2022		
		Local	10,000,000.000	99.772500	9,977,250.00	99.772500	9,977,250.00	0.00	0.21
		Base		99.772500	9,977,250.00	99.772500	9,977,250.00	0.00	0.21
43851UN66	HONEYWELL INTERNATN					2.930000	06 Jan 2023		
		Local	25,000,000.000	99.707000	24,926,750.00	99.707000	24,926,750.00	0.00	0.52
		Base		99.707000	24,926,750.00	99.707000	24,926,750.00	0.00	0.52
43851UQ89	HONEYWELL INTERNATN					4.350000	08 Mar 2023		
		Local	25,000,000.000	98.827917	24,706,979.16	98.827917	24,706,979.16	0.00	0.52
		Base		98.827917	24,706,979.16	98.827917	24,706,979.16	0.00	0.52
4523EMME0	ILLINOIS TOOL WORKS INC					3.850000	14 Dec 2022		
		Local	10,000,000.000	99.860972	9,986,097.22	99.860972	9,986,097.22	0.00	0.21
		Base		99.860972	9,986,097.22	99.860972	9,986,097.22	0.00	0.21
4523EMMU4	ILLINOIS TOOL WORKS INC					3.850000	28 Dec 2022		
		Local	15,000,000.000	99.711250	14,956,687.50	99.711250	14,956,687.50	0.00	0.31
		Base		99.711250	14,956,687.50	99.711250	14,956,687.50	0.00	0.31
45779QM29	INSTITUTIONAL SECURED					3.850000	02 Dec 2022		
		Local	25,000,000.000	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	0.53
		Base		99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	0.53

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45826FNR0	INTEL CORPORATION					4.220000	25 Jan 2023		
		Local	25,000,000.000	99.355278	24,838,819.44	99.355278	24,838,819.44	0.00	0.52
		Base		99.355278	24,838,819.44	99.355278	24,838,819.44	0.00	0.52
45826FP23	INTEL CORPORATION					4.220000	02 Feb 2023		
		Local	25,000,000.000	99.261500	24,815,375.00	99.261500	24,815,375.00	0.00	0.52
		Base		99.261500	24,815,375.00	99.261500	24,815,375.00	0.00	0.52
46640QQL8	J.P. MORGAN SECURITIES					3.550000	20 Mar 2023		
		Local	15,000,000.000	98.925139	14,838,770.83	98.925139	14,838,770.83	0.00	0.31
		Base		98.925139	14,838,770.83	98.925139	14,838,770.83	0.00	0.31
47816GNC9	JOHNSON + JOHNSON					2.930000	12 Jan 2023		
		Local	30,000,000.000	99.658167	29,897,450.00	99.658167	29,897,450.00	0.00	0.63
		Base		99.658167	29,897,450.00	99.658167	29,897,450.00	0.00	0.63
47816GQG7	JOHNSON + JOHNSON					3.710000	16 Mar 2023		
		Local	15,000,000.000	98.917917	14,837,687.50	98.917917	14,837,687.50	0.00	0.31
		Base		98.917917	14,837,687.50	98.917917	14,837,687.50	0.00	0.31
4820P5BQ0	JUPITER SECT CO LLC					4.350000	01 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
4820P5BW7	JUPITER SECT CO LLC					4.400000	12 Apr 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
53127UNX4	LIBERTY FUNDING LLC					4.050000	31 Jan 2023		
		Local	25,000,000.000	99.313750	24,828,437.50	99.313750	24,828,437.50	0.00	0.52
		Base		99.313750	24,828,437.50	99.313750	24,828,437.50	0.00	0.52
59157UNA4	METLIFE SHORT TERM FDG					4.150000	10 Jan 2023		
		Local	11,350,000.000	99.538889	11,297,663.89	99.538889	11,297,663.89	0.00	0.24
		Base		99.538889	11,297,663.89	99.538889	11,297,663.89	0.00	0.24
60920WM72	MONDELEZ INTL INC					4.210000	07 Dec 2022		
		Local	25,000,000.000	99.929833	24,982,458.33	99.929833	24,982,458.33	0.00	0.52
		Base		99.929833	24,982,458.33	99.929833	24,982,458.33	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BMC6	MOUNTCLIFF					3.700000	12 Dec 2022		
		Local	15,000,000.000	99.886944	14,983,041.67	99.886944	14,983,041.67	0.00	0.31
		Base		99.886944	14,983,041.67	99.886944	14,983,041.67	0.00	0.31
63763QMT1	NATIONAL SECS CLEARING					3.950000	27 Dec 2022		
		Local	20,000,000.000	99.714722	19,942,944.44	99.714722	19,942,944.44	0.00	0.42
		Base		99.714722	19,942,944.44	99.714722	19,942,944.44	0.00	0.42
63763QN94	NATIONAL SECS CLEARING					4.090000	09 Jan 2023		
		Local	25,000,000.000	99.556917	24,889,229.17	99.556917	24,889,229.17	0.00	0.52
		Base		99.556917	24,889,229.17	99.556917	24,889,229.17	0.00	0.52
65478KM16	NISOURCE INC					4.220000	01 Dec 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
65478KMG3	NISOURCE INC					4.250000	16 Dec 2022		
		Local	25,000,000.000	99.822917	24,955,729.17	99.822917	24,955,729.17	0.00	0.52
		Base		99.822917	24,955,729.17	99.822917	24,955,729.17	0.00	0.52
67983UNX7	OLD LINE FUNDING LLC					4.160000	31 Jan 2023		
		Local	20,000,000.000	99.295111	19,859,022.22	99.295111	19,859,022.22	0.00	0.42
		Base		99.295111	19,859,022.22	99.295111	19,859,022.22	0.00	0.42
6840C3NH2	ORACLE CORPORATION					4.560000	17 Jan 2023		
		Local	25,000,000.000	99.404667	24,851,166.66	99.404667	24,851,166.66	0.00	0.52
		Base		99.404667	24,851,166.66	99.404667	24,851,166.66	0.00	0.52
70109MN34	PARKER HANNIFIN CORP					4.510000	03 Jan 2023		
		Local	25,000,000.000	99.586583	24,896,645.83	99.586583	24,896,645.83	0.00	0.52
		Base		99.586583	24,896,645.83	99.586583	24,896,645.83	0.00	0.52
70109MNP5	PARKER HANNIFIN CORP					4.800000	23 Jan 2023		
		Local	20,000,000.000	99.293333	19,858,666.66	99.293333	19,858,666.66	0.00	0.42
		Base		99.293333	19,858,666.66	99.293333	19,858,666.66	0.00	0.42
74271UP79	PROCTOR GAMBLE AND CO					4.300000	07 Feb 2023		
		Local	25,000,000.000	99.187778	24,796,944.45	99.187778	24,796,944.45	0.00	0.52
		Base		99.187778	24,796,944.45	99.187778	24,796,944.45	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75513GNC6	RAYTHEON TECHNOLOGIES					4.600000	12 Jan 2023		
		Local	25,000,000.000	99.463333	24,865,833.34	99.463333	24,865,833.34	0.00	0.52
		Base		99.463333	24,865,833.34	99.463333	24,865,833.34	0.00	0.52
77119MM53	ROCHE HOLDING INC					3.600000	05 Dec 2022		
		Local	25,000,000.000	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.52
		Base		99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.52
78015M6K1	ROYAL BK CDA					4.440000	23 Aug 2023		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
8085A5AE0	SCHWAB CHARLES CORP					4.080000	13 Dec 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
85462DMT7	STANLEY WORKS (THE)					4.050000	27 Dec 2022		
		Local	25,000,000.000	99.707500	24,926,875.00	99.707500	24,926,875.00	0.00	0.52
		Base		99.707500	24,926,875.00	99.707500	24,926,875.00	0.00	0.52
86563HME7	SUMITOMO MITSUI TRUST NY					3.850000	14 Dec 2022		
		Local	20,000,000.000	99.860972	19,972,194.44	99.860972	19,972,194.44	0.00	0.42
		Base		99.860972	19,972,194.44	99.860972	19,972,194.44	0.00	0.42
86563HMM9	SUMITOMO MITSUI TRUST NY					3.530000	21 Dec 2022		
		Local	25,000,000.000	99.803889	24,950,972.22	99.803889	24,950,972.22	0.00	0.52
		Base		99.803889	24,950,972.22	99.803889	24,950,972.22	0.00	0.52
88602UP20	THUNDER BAY FNDNG LLC					4.060000	02 Feb 2023		
		Local	25,000,000.000	99.289500	24,822,375.00	99.289500	24,822,375.00	0.00	0.52
		Base		99.289500	24,822,375.00	99.289500	24,822,375.00	0.00	0.52
88602UQ29	THUNDER BAY FNDNG LLC					4.700000	02 Mar 2023		
		Local	25,000,000.000	98.811944	24,702,986.11	98.811944	24,702,986.11	0.00	0.52
		Base		98.811944	24,702,986.11	98.811944	24,702,986.11	0.00	0.52
89119BRA6	TORONTO DOMINION BANK					3.780000	10 Apr 2023		
		Local	25,000,000.000	98.635000	24,658,750.00	98.635000	24,658,750.00	0.00	0.52
		Base		98.635000	24,658,750.00	98.635000	24,658,750.00	0.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
	20,000,000.000	Local	97.447000	19,489,400.00	97.447000	19,489,400.00	0.00	0.41
		Base	97.447000	19,489,400.00	97.447000	19,489,400.00	0.00	0.41
90328BM81	USAA CAPITAL CORP					3.820000	08 Dec 2022		
	25,000,000.000	Local	99.925722	24,981,430.56	99.925722	24,981,430.56	0.00	0.52
		Base	99.925722	24,981,430.56	99.925722	24,981,430.56	0.00	0.52
91058UM18	UNITED HEALTHCARE CO					3.880000	01 Dec 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
91842KNB8	VW CR INC					4.600000	11 Jan 2023		
	20,000,000.000	Local	99.476111	19,895,222.23	99.476111	19,895,222.23	0.00	0.42
		Base	99.476111	19,895,222.23	99.476111	19,895,222.23	0.00	0.42
91842KNQ5	VW CR INC					4.700000	24 Jan 2023		
	25,000,000.000	Local	99.295000	24,823,750.00	99.295000	24,823,750.00	0.00	0.52
		Base	99.295000	24,823,750.00	99.295000	24,823,750.00	0.00	0.52
91842KQU3	VW CR INC					4.370000	28 Mar 2023		
	25,000,000.000	Local	98.579750	24,644,937.50	98.579750	24,644,937.50	0.00	0.52
		Base	98.579750	24,644,937.50	98.579750	24,644,937.50	0.00	0.52
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					3.980000	09 Jan 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.58
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.58
92344MM67	VERIZON COMMNTN INC					3.850000	06 Dec 2022		
	25,000,000.000	Local	99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.52
		Base	99.946528	24,986,631.94	99.946528	24,986,631.94	0.00	0.52
92646LNB2	VICTORY RECEIVABLES					4.300000	11 Jan 2023		
	15,000,000.000	Local	99.510278	14,926,541.66	99.510278	14,926,541.66	0.00	0.31
		Base	99.510278	14,926,541.66	99.510278	14,926,541.66	0.00	0.31
926NKW009	AMHERST PIERPONT 04/15 VAR					3.750000	01 Dec 2022		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.60
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					3.830000	14 Dec 2022		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.47
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.47
926NKW009	AMHERST PIERPONT 04/15 VAR					3.910000	21 Dec 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.05
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.05
93114FM50	WAL MART STORES INC					3.790000	05 Dec 2022		
		Local	15,000,000.000	99.957889	14,993,683.33	99.957889	14,993,683.33	0.00	0.31
		Base		99.957889	14,993,683.33	99.957889	14,993,683.33	0.00	0.31
94107NN91	WASTE MANAGEMENT INC					4.700000	09 Jan 2023		
		Local	20,000,000.000	99.490833	19,898,166.67	99.490833	19,898,166.67	0.00	0.42
		Base		99.490833	19,898,166.67	99.490833	19,898,166.67	0.00	0.42
979QHR003	SOUTH STREET REPO					3.850000	01 Dec 2022		
		Local	978,747,041.670	100.000000	978,747,041.67	100.000000	978,747,041.67	0.00	20.56
		Base		100.000000	978,747,041.67	100.000000	978,747,041.67	0.00	20.56
US DOLLAR Total									
		Local	4,409,147,041.670		4,401,557,030.01		4,401,557,030.01	0.00	92.46
		Base			4,401,557,030.01		4,401,557,030.01	0.00	92.46
CASH EQUIVALENT Total									
		Base	4,409,147,041.670		4,401,557,030.01		4,401,557,030.01	0.00	92.46
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	131,323,077.400	1.000000	131,323,077.40	1.000000	131,323,077.40	0.00	2.76
		Base		1.000000	131,323,077.40	1.000000	131,323,077.40	0.00	2.76
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	156,432,349.450	1.000000	156,432,349.45	1.000000	156,432,349.45	0.00	3.29
		Base		1.000000	156,432,349.45	1.000000	156,432,349.45	0.00	3.29

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	70,977,141.640	Local	1.000000	70,977,141.64	1.000000	70,977,141.64	0.00	1.49
		Base	1.000000	70,977,141.64	1.000000	70,977,141.64	0.00	1.49
US DOLLAR Total								
	358,732,568.490	Local		358,732,568.49		358,732,568.49	0.00	7.54
		Base		358,732,568.49		358,732,568.49	0.00	7.54
EQUITY Total								
	358,732,568.490	Base		358,732,568.49		358,732,568.49	0.00	7.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		4,768,182,615.040	Base	4,760,592,603.38		4,760,592,603.38	0.00	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			215,257.530	1.000000	215,257.53	1.000000	215,257.53	0.00	0.10
		Base		1.000000	215,257.53	1.000000	215,257.53	0.00	0.10
US DOLLAR Total									
			215,257.530		215,257.53		215,257.53	0.00	0.10
		Base			215,257.53		215,257.53	0.00	0.10
CASH Total									
			215,257.530	Base	215,257.53		215,257.53	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	99.225694	4,961,284.72	99.225694	4,961,284.72	0.00	2.31
		Base		99.225694	4,961,284.72	99.225694	4,961,284.72	0.00	2.31
40588MPQ4	HALKIN FINANCE LLC USC					4.660000	24 Feb 2023		
			5,000,000.000	98.899722	4,944,986.11	98.899722	4,944,986.11	0.00	2.30
		Base		98.899722	4,944,986.11	98.899722	4,944,986.11	0.00	2.30
41282KN38	HARLEY DAVIDSON FND CP					4.900000	03 Jan 2023		
			5,000,000.000	99.550833	4,977,541.67	99.550833	4,977,541.67	0.00	2.32
		Base		99.550833	4,977,541.67	99.550833	4,977,541.67	0.00	2.32
979QHR003	SOUTH STREET REPO					3.850000	01 Dec 2022		
			8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.73
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.73
US DOLLAR Total									
			23,000,000.000		22,883,812.50		22,883,812.50	0.00	10.67
		Base			22,883,812.50		22,883,812.50	0.00	10.67

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			23,000,000.000		22,883,812.50		22,883,812.50	0.00	10.67
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
			5,000,000.000	99.990985	4,999,549.27	88.363539	4,418,176.95	-581,372.32	2.06
		Base		99.990985	4,999,549.27	88.363539	4,418,176.95	-581,372.32	2.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
			5,000,000.000	99.772362	4,988,618.08	86.626931	4,331,346.55	-657,271.53	2.02
		Base		99.772362	4,988,618.08	86.626931	4,331,346.55	-657,271.53	2.02
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
			5,000,000.000	98.394179	4,919,708.95	85.155779	4,257,788.95	-661,920.00	1.98
		Base		98.394179	4,919,708.95	85.155779	4,257,788.95	-661,920.00	1.98
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
			5,000,000.000	99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	2.14
		Base		99.845004	4,992,250.20	91.928363	4,596,418.15	-395,832.05	2.14
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
			3,500,000.000	99.660587	3,488,120.55	82.845669	2,899,598.42	-588,522.13	1.35
		Base		99.660587	3,488,120.55	82.845669	2,899,598.42	-588,522.13	1.35
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
			2,500,000.000	100.000000	2,500,000.00	84.675556	2,116,888.90	-383,111.10	0.99
		Base		100.000000	2,500,000.00	84.675556	2,116,888.90	-383,111.10	0.99
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
			2,500,000.000	107.344452	2,683,611.29	95.793851	2,394,846.28	-288,765.01	1.12
		Base		107.344452	2,683,611.29	95.793851	2,394,846.28	-288,765.01	1.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.160000	08 Dec 2023		
			5,000,000.000	100.000000	5,000,000.00	99.399000	4,969,950.00	-30,050.00	2.32
		Base		100.000000	5,000,000.00	99.399000	4,969,950.00	-30,050.00	2.32

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.991155	4,999,557.77	99.475729	4,973,786.45	-25,771.32	2.32
		Base	99.991155	4,999,557.77	99.475729	4,973,786.45	-25,771.32	2.32
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.204341	4,860,217.05	-139,782.95	2.27
		Base	100.000000	5,000,000.00	97.204341	4,860,217.05	-139,782.95	2.27
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.939871	4,996,993.54	98.952335	4,947,616.75	-49,376.79	2.31
		Base	99.939871	4,996,993.54	98.952335	4,947,616.75	-49,376.79	2.31
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.942189	2,498,554.72	85.822622	2,145,565.55	-352,989.17	1.00
		Base	99.942189	2,498,554.72	85.822622	2,145,565.55	-352,989.17	1.00
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.920161	4,996,008.04	84.672431	4,233,621.55	-762,386.49	1.97
		Base	99.920161	4,996,008.04	84.672431	4,233,621.55	-762,386.49	1.97
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,675,977.250	Local	95.528183	3,511,594.27	84.868150	3,119,733.89	-391,860.38	1.45
Original Face:	5,000,000.000	Base	95.528183	3,511,594.27	84.868150	3,119,733.89	-391,860.38	1.45
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	2,614,634.230	Local	98.130678	2,565,758.30	86.937450	2,273,096.33	-292,661.97	1.06
Original Face:	3,000,000.000	Base	98.130678	2,565,758.30	86.937450	2,273,096.33	-292,661.97	1.06
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.877067	4,993,853.33	97.209979	4,860,498.95	-133,354.38	2.27
		Base	99.877067	4,993,853.33	97.209979	4,860,498.95	-133,354.38	2.27
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.988841	4,999,442.04	97.580372	4,879,018.60	-120,423.44	2.27
		Base	99.988841	4,999,442.04	97.580372	4,879,018.60	-120,423.44	2.27
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.337168	2,483,429.19	79.831099	1,995,777.48	-487,651.71	0.93
		Base	99.337168	2,483,429.19	79.831099	1,995,777.48	-487,651.71	0.93

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				4.473140	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	99.830260	4,716,979.79	-8,020.21	2.20
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	99.830260	4,716,979.79	-8,020.21	2.20
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	93.300524	2,332,513.10	-167,486.90	1.09
		Base	100.000000	2,500,000.00	93.300524	2,332,513.10	-167,486.90	1.09
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				4.223140	15 May 2036		
	151,274.240	Local	99.912649	151,142.10	101.284706	153,217.67	2,075.57	0.07
Original Face:	16,000,000.000	Base	99.912649	151,142.10	101.284706	153,217.67	2,075.57	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	656,128.700	Local	101.120487	663,480.54	89.688538	588,472.24	-75,008.30	0.27
Original Face:	5,000,000.000	Base	101.120487	663,480.54	89.688538	588,472.24	-75,008.30	0.27
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,255,051.300	Local	103.944467	1,304,556.38	90.738838	1,138,818.97	-165,737.41	0.53
Original Face:	10,000,000.000	Base	103.944467	1,304,556.38	90.738838	1,138,818.97	-165,737.41	0.53
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	5,000,000.000	Local	88.027966	4,401,398.29	87.220231	4,361,011.55	-40,386.74	2.03
		Base	88.027966	4,401,398.29	87.220231	4,361,011.55	-40,386.74	2.03
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	107.259732	2,681,493.30	104.602954	2,615,073.85	-66,419.45	1.22
		Base	107.259732	2,681,493.30	104.602954	2,615,073.85	-66,419.45	1.22
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	107.009004	2,675,225.11	104.603879	2,615,096.98	-60,128.13	1.22
		Base	107.009004	2,675,225.11	104.603879	2,615,096.98	-60,128.13	1.22
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.570658	4,742,826.32	94.460659	3,778,426.36	-964,399.96	1.76
		Base	118.570658	4,742,826.32	94.460659	3,778,426.36	-964,399.96	1.76
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.900823	2,497,520.58	86.094232	2,152,355.80	-345,164.78	1.00
		Base	99.900823	2,497,520.58	86.094232	2,152,355.80	-345,164.78	1.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	451,568.680	99.876588	451,011.39	88.717720	400,621.44	-50,389.95	0.19
Original Face:		Base	2,000,000.000	99.876588	451,011.39	88.717720	400,621.44	-50,389.95	0.19
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.922475	2,697,906.83	79.390138	2,143,533.73	-554,373.10	1.00
		Base		99.922475	2,697,906.83	79.390138	2,143,533.73	-554,373.10	1.00
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	344,287.150	100.647372	346,515.97	92.459450	318,326.01	-28,189.96	0.15
Original Face:		Base	5,000,000.000	100.647372	346,515.97	92.459450	318,326.01	-28,189.96	0.15
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	926,635.440	101.777493	943,106.32	97.529730	903,745.04	-39,361.28	0.42
Original Face:		Base	3,000,000.000	101.777493	943,106.32	97.529730	903,745.04	-39,361.28	0.42
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.984499	2,849,649.86	93.530360	2,639,303.85	-210,346.01	1.23
Original Face:		Base	5,565,000.000	100.984499	2,849,649.86	93.530360	2,639,303.85	-210,346.01	1.23
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	2,645,165.030	104.833126	2,773,009.20	97.540100	2,580,096.62	-192,912.58	1.20
Original Face:		Base	4,494,000.000	104.833126	2,773,009.20	97.540100	2,580,096.62	-192,912.58	1.20
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	115,969.540	100.125481	116,115.06	95.260620	110,473.30	-5,641.76	0.05
Original Face:		Base	2,000,000.000	100.125481	116,115.06	95.260620	110,473.30	-5,641.76	0.05
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	377,621.900	100.322367	378,839.23	90.250840	340,806.94	-38,032.29	0.16
Original Face:		Base	5,000,000.000	100.322367	378,839.23	90.250840	340,806.94	-38,032.29	0.16
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	453,746.780	100.325018	455,221.54	89.320870	405,290.57	-49,930.97	0.19
Original Face:		Base	14,878,168.000	100.325018	455,221.54	89.320870	405,290.57	-49,930.97	0.19
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.218830	4,960,941.50	93.473910	4,673,695.50	-287,246.00	2.18
Original Face:		Base	5,000,000.000	99.218830	4,960,941.50	93.473910	4,673,695.50	-287,246.00	2.18

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	167,115.400	99.672580	166,568.23	96.945200	162,010.36	-4,557.87	0.08
Original Face:		Base	5,000,000.000	99.672580	166,568.23	96.945200	162,010.36	-4,557.87	0.08
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,018,086.050	103.148177	1,050,137.20	94.139920	958,425.39	-91,711.81	0.45
Original Face:		Base	5,000,000.000	103.148177	1,050,137.20	94.139920	958,425.39	-91,711.81	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,031,849.900	100.443116	1,036,422.19	94.509979	975,201.12	-61,221.07	0.45
Original Face:		Base	5,000,000.000	100.443116	1,036,422.19	94.509979	975,201.12	-61,221.07	0.45
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	171,766.800	105.302107	180,874.06	100.065540	171,879.38	-8,994.68	0.08
Original Face:		Base	10,000,000.000	105.302107	180,874.06	100.065540	171,879.38	-8,994.68	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	1,753,259.760	106.054295	1,859,407.27	97.789390	1,714,502.02	-144,905.25	0.80
Original Face:		Base	6,000,000.000	106.054295	1,859,407.27	97.789390	1,714,502.02	-144,905.25	0.80
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	86,791.100	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.04
Original Face:		Base	5,000,000.000	104.361081	90,576.13	98.062720	85,109.71	-5,466.42	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					4.310000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.420736	4,921,036.80	-78,963.20	2.29
		Base		100.000000	5,000,000.00	98.420736	4,921,036.80	-78,963.20	2.29
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.646674	4,932,333.70	-67,666.30	2.30
		Base		100.000000	5,000,000.00	98.646674	4,932,333.70	-67,666.30	2.30
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,419,872.700	94.892148	1,347,347.70	87.083130	1,236,469.59	-110,878.11	0.58
Original Face:		Base	5,000,000.000	94.892148	1,347,347.70	87.083130	1,236,469.59	-110,878.11	0.58
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	325,804.490	99.973297	325,717.49	99.543380	324,316.80	-1,400.69	0.15
Original Face:		Base	1,238,000.000	99.973297	325,717.49	99.543380	324,316.80	-1,400.69	0.15

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	283,951.400	Local	100.738975	286,049.73	87.809170	249,335.37	-36,714.36	0.12
Original Face:	5,000,000.000	Base	100.738975	286,049.73	87.809170	249,335.37	-36,714.36	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,230,344.650	Local	101.293541	2,259,195.07	92.867345	2,071,261.86	-187,933.21	0.97
Original Face:	4,000,000.000	Base	101.293541	2,259,195.07	92.867345	2,071,261.86	-187,933.21	0.97
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042		
	5,315,220.880	Local	99.837093	5,306,562.02	97.913660	5,204,327.30	-102,234.72	2.43
Original Face:	5,675,162.000	Base	99.837093	5,306,562.02	97.913660	5,204,327.30	-102,234.72	2.43
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.907500	1,498,612.50	91.322766	1,369,841.49	-128,771.01	0.64
		Base	99.907500	1,498,612.50	91.322766	1,369,841.49	-128,771.01	0.64
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				4.410000	10 Dec 2025		
	2,000,000.000	Local	100.101707	2,002,034.13	97.236000	1,944,720.00	-57,314.13	0.91
		Base	100.101707	2,002,034.13	97.236000	1,944,720.00	-57,314.13	0.91
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.410303	2,485,257.58	69.931128	1,748,278.20	-736,979.38	0.81
		Base	99.410303	2,485,257.58	69.931128	1,748,278.20	-736,979.38	0.81
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.763329	4,988,166.47	88.326508	4,416,325.40	-571,841.07	2.06
		Base	99.763329	4,988,166.47	88.326508	4,416,325.40	-571,841.07	2.06
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.834291	2,495,857.28	102.785709	2,569,642.73	73,785.45	1.20
		Base	99.834291	2,495,857.28	102.785709	2,569,642.73	73,785.45	1.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.870288	4,943,514.41	64.851458	3,242,572.90	-1,700,941.51	1.51
		Base	98.870288	4,943,514.41	64.851458	3,242,572.90	-1,700,941.51	1.51
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				4.210000	07 Aug 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.628889	2,490,722.23	-9,277.77	1.16
		Base	100.000000	2,500,000.00	99.628889	2,490,722.23	-9,277.77	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	2.02
		Base	99.723416	4,986,170.81	86.637377	4,331,868.85	-654,301.96	2.02
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.718967	3,490,163.84	82.702118	2,894,574.13	-595,589.71	1.35
		Base	99.718967	3,490,163.84	82.702118	2,894,574.13	-595,589.71	1.35
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	2.27
		Base	100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	2.27
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	108.155029	1,664,505.89	88.783497	1,366,378.02	-298,127.87	0.64
		Base	108.155029	1,664,505.89	88.783497	1,366,378.02	-298,127.87	0.64
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.904104	4,995,205.19	83.662493	4,183,124.65	-812,080.54	1.95
		Base	99.904104	4,995,205.19	83.662493	4,183,124.65	-812,080.54	1.95
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.720000	2,493,000.00	-7,000.00	1.16
		Base	100.000000	2,500,000.00	99.720000	2,493,000.00	-7,000.00	1.16
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.860000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	2.26
		Base	100.000000	5,000,000.00	97.136862	4,856,843.10	-143,156.90	2.26
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.968620	2,499,215.49	82.344212	2,058,605.30	-440,610.19	0.96
		Base	99.968620	2,499,215.49	82.344212	2,058,605.30	-440,610.19	0.96
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.728161	1,994,563.22	96.685881	1,933,717.62	-60,845.60	0.90
		Base	99.728161	1,994,563.22	96.685881	1,933,717.62	-60,845.60	0.90
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.743372	5,037,168.59	101.015625	5,050,781.25	13,612.66	2.35
		Base	100.743372	5,037,168.59	101.015625	5,050,781.25	13,612.66	2.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	2,601,759.300	Local	99.991323	2,601,533.54	98.005730	2,549,873.19	-51,660.35	1.19
Original Face:	3,000,000.000	Base	99.991323	2,601,533.54	98.005730	2,549,873.19	-51,660.35	1.19
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.992410	1,999,848.20	98.715050	1,974,301.00	-25,547.20	0.92
Original Face:	2,000,000.000	Base	99.992410	1,999,848.20	98.715050	1,974,301.00	-25,547.20	0.92
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	2.26
		Base	96.229707	4,811,485.36	96.946565	4,847,328.25	35,842.89	2.26
US DOLLAR Total								
	207,859,751.260	Local		208,334,168.65		191,447,211.17	-16,886,957.48	89.23
Original Face:	152,575,330.000	Base		208,334,168.65		191,447,211.17	-16,886,957.48	89.23
FIXED INCOME Total								
	207,859,751.260	Base		208,334,168.65		191,447,211.17	-16,886,957.48	89.23
Original Face:	152,575,330.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		231,075,008.790	Base		231,433,238.68		214,546,281.20	-16,886,957.48	100.00
	Original Face:	152,575,330.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		Local	1,218,696.980	1.000000	1,218,696.98	1.000000	1,218,696.98	0.00	0.19
		Base		1.000000	1,218,696.98	1.000000	1,218,696.98	0.00	0.19
US DOLLAR Total									
		Local	1,218,696.980		1,218,696.98		1,218,696.98	0.00	0.19
		Base			1,218,696.98		1,218,696.98	0.00	0.19
CASH Total									
		Base	1,218,696.980		1,218,696.98		1,218,696.98	0.00	0.19
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314QMK2	AMAZON COM INC DISC COML					3.650000	19 Dec 2022		
		Local	5,000,000.000	99.817500	4,990,875.00	99.817500	4,990,875.00	0.00	0.78
		Base		99.817500	4,990,875.00	99.817500	4,990,875.00	0.00	0.78
02314QR35	AMAZON COM INC DISC COML					4.550000	03 Apr 2023		
		Local	5,000,000.000	98.445417	4,922,270.83	98.445417	4,922,270.83	0.00	0.77
		Base		98.445417	4,922,270.83	98.445417	4,922,270.83	0.00	0.77
02665KPD3	AMERICAN HONDA FINAN					4.850000	13 Feb 2023		
		Local	5,000,000.000	99.003056	4,950,152.78	99.003056	4,950,152.78	0.00	0.78
		Base		99.003056	4,950,152.78	99.003056	4,950,152.78	0.00	0.78
03040MM79	AMERICAN WATER CAPIT					4.010000	07 Dec 2022		
		Local	1,700,000.000	99.933166	1,698,863.83	99.933166	1,698,863.83	0.00	0.27
		Base		99.933166	1,698,863.83	99.933166	1,698,863.83	0.00	0.27
03040MMD6	AMERICAN WATER CAPIT					4.100000	13 Dec 2022		
		Local	5,000,000.000	99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78
		Base		99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03040MN45	AMERICAN WATER CAPIT					4.130000	04 Jan 2023		
		Local	5,000,000.000	99.609945	4,980,497.23	99.609945	4,980,497.23	0.00	0.78
		Base		99.609945	4,980,497.23	99.609945	4,980,497.23	0.00	0.78
03785EMK7	APPLE INC					3.520000	19 Dec 2022		
		Local	7,000,000.000	99.824000	6,987,680.00	99.824000	6,987,680.00	0.00	1.10
		Base		99.824000	6,987,680.00	99.824000	6,987,680.00	0.00	1.10
04821UNJ7	ATLANTIC ASSET SECUR					4.200000	18 Jan 2023		
		Local	5,000,000.000	99.440000	4,972,000.00	99.440000	4,972,000.00	0.00	0.78
		Base		99.440000	4,972,000.00	99.440000	4,972,000.00	0.00	0.78
05253CSA5	AUST & NEW ZEA					4.920000	10 May 2023		
		Local	5,000,000.000	97.813333	4,890,666.66	97.813333	4,890,666.66	0.00	0.77
		Base		97.813333	4,890,666.66	97.813333	4,890,666.66	0.00	0.77
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.610978	5,030,548.89	100.610978	5,030,548.89	0.00	0.79
		Base		100.610978	5,030,548.89	100.610978	5,030,548.89	0.00	0.79
06369MN41	BANK MONTREAL MONTREAL BRH					3.730000	04 Jan 2023		
		Local	5,000,000.000	99.647722	4,982,386.11	99.647722	4,982,386.11	0.00	0.78
		Base		99.647722	4,982,386.11	99.647722	4,982,386.11	0.00	0.78
06373L3T4	BANK MONTREAL MONTREAL BRH					4.510000	05 Jul 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
06417KV14	BANK OF NOVA SCOTIA/THE					3.600000	01 Aug 2023		
		Local	2,000,000.000	97.570000	1,951,400.00	97.570000	1,951,400.00	0.00	0.31
		Base		97.570000	1,951,400.00	97.570000	1,951,400.00	0.00	0.31
07644BN32	BEDFORD ROW FDG CORP					3.000000	03 Jan 2023		
		Local	5,000,000.000	99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.78
		Base		99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.78
07644BNX6	BEDFORD ROW FDG CORP					4.160000	31 Jan 2023		
		Local	5,000,000.000	99.295111	4,964,755.55	99.295111	4,964,755.55	0.00	0.78
		Base		99.295111	4,964,755.55	99.295111	4,964,755.55	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08465SMD8	BERKSHIRE HATHAWAY ENE					4.100000	13 Dec 2022		
		Local	5,000,000.000	99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78
		Base		99.863333	4,993,166.67	99.863333	4,993,166.67	0.00	0.78
138994009	CANTOR FITZGERALD REPO REPO					4.170000	20 Jan 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
138994009	CANTOR FITZGERALD REPO REPO					4.250000	31 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.57
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.57
15060YP12	CEDAR SPRING CPTL CO					3.170000	01 Feb 2023		
		Local	5,000,000.000	99.454056	4,972,702.78	99.454056	4,972,702.78	0.00	0.78
		Base		99.454056	4,972,702.78	99.454056	4,972,702.78	0.00	0.78
17327BNX9	CITIGROUP GLOBAL MKTS INC S					2.330000	31 Jan 2023		
		Local	5,000,000.000	99.605194	4,980,259.72	99.605194	4,980,259.72	0.00	0.78
		Base		99.605194	4,980,259.72	99.605194	4,980,259.72	0.00	0.78
17327BTG0	CITIGROUP GLOBAL MKTS INC S					3.590000	16 Jun 2023		
		Local	5,000,000.000	98.035472	4,901,773.61	98.035472	4,901,773.61	0.00	0.77
		Base		98.035472	4,901,773.61	98.035472	4,901,773.61	0.00	0.77
2063C1MF4	CONCORD MIN CPTL CO					3.880000	15 Dec 2022		
		Local	5,000,000.000	99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	0.78
		Base		99.849111	4,992,455.56	99.849111	4,992,455.56	0.00	0.78
23102VN48	CUMMINS INC					4.100000	04 Jan 2023		
		Local	5,000,000.000	99.612778	4,980,638.89	99.612778	4,980,638.89	0.00	0.78
		Base		99.612778	4,980,638.89	99.612778	4,980,638.89	0.00	0.78
24422MPH8	JOHN DEERE CAPITAL C					4.310000	17 Feb 2023		
		Local	5,000,000.000	99.066167	4,953,308.33	99.066167	4,953,308.33	0.00	0.78
		Base		99.066167	4,953,308.33	99.066167	4,953,308.33	0.00	0.78
2546R3PQ1	DISNEY (WALT) CO THE					4.160000	24 Feb 2023		
		Local	5,000,000.000	99.017778	4,950,888.89	99.017778	4,950,888.89	0.00	0.78
		Base		99.017778	4,950,888.89	99.017778	4,950,888.89	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
	5,000,000.000	Local	98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	0.77
		Base	98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	0.77
30601WNX3	FAIRWAY FINANCE CORP				4.050000	31 Jan 2023		
	5,000,000.000	Local	99.313750	4,965,687.50	99.313750	4,965,687.50	0.00	0.78
		Base	99.313750	4,965,687.50	99.313750	4,965,687.50	0.00	0.78
30601WPT0	FAIRWAY FINANCE CORP				4.050000	27 Feb 2023		
	5,000,000.000	Local	99.010000	4,950,500.00	99.010000	4,950,500.00	0.00	0.78
		Base	99.010000	4,950,500.00	99.010000	4,950,500.00	0.00	0.78
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023		
	5,000,000.000	Local	97.754167	4,887,708.33	97.754167	4,887,708.33	0.00	0.77
		Base	97.754167	4,887,708.33	97.754167	4,887,708.33	0.00	0.77
38346MMF8	GOTHAM FDG CORP				3.480000	15 Dec 2022		
	5,000,000.000	Local	99.864667	4,993,233.33	99.864667	4,993,233.33	0.00	0.78
		Base	99.864667	4,993,233.33	99.864667	4,993,233.33	0.00	0.78
38346MMG6	GOTHAM FDG CORP				3.550000	16 Dec 2022		
	5,000,000.000	Local	99.852083	4,992,604.17	99.852083	4,992,604.17	0.00	0.78
		Base	99.852083	4,992,604.17	99.852083	4,992,604.17	0.00	0.78
40060XM15	GTA FDG LLC DISC				3.000000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
40060XN30	GTA FDG LLC DISC				3.205000	03 Jan 2023		
	1,000,000.000	Local	99.706208	997,062.08	99.706208	997,062.08	0.00	0.16
		Base	99.706208	997,062.08	99.706208	997,062.08	0.00	0.16
40060XN55	GTA FDG LLC DISC				3.700000	05 Jan 2023		
	5,000,000.000	Local	99.640278	4,982,013.89	99.640278	4,982,013.89	0.00	0.78
		Base	99.640278	4,982,013.89	99.640278	4,982,013.89	0.00	0.78
45826FP23	INTEL CORPORATION				4.220000	02 Feb 2023		
	5,000,000.000	Local	99.261500	4,963,075.00	99.261500	4,963,075.00	0.00	0.78
		Base	99.261500	4,963,075.00	99.261500	4,963,075.00	0.00	0.78

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45826FS12	INTEL CORPORATION				4.600000	01 May 2023		
	2,965,000.000	Local	98.070556	2,907,791.98	98.070556	2,907,791.98	0.00	0.46
		Base	98.070556	2,907,791.98	98.070556	2,907,791.98	0.00	0.46
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.55
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.55
46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023		
	5,000,000.000	Local	98.925139	4,946,256.94	98.925139	4,946,256.94	0.00	0.78
		Base	98.925139	4,946,256.94	98.925139	4,946,256.94	0.00	0.78
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023		
	5,000,000.000	Local	98.917917	4,945,895.83	98.917917	4,945,895.83	0.00	0.78
		Base	98.917917	4,945,895.83	98.917917	4,945,895.83	0.00	0.78
47816GS91	JOHNSON + JOHNSON				4.550000	09 May 2023		
	5,000,000.000	Local	97.990417	4,899,520.84	97.990417	4,899,520.84	0.00	0.77
		Base	97.990417	4,899,520.84	97.990417	4,899,520.84	0.00	0.77
4820P5BQ0	JUPITER SECT CO LLC				4.350000	01 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
4820P5BW7	JUPITER SECT CO LLC				4.400000	12 Apr 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
56274MMN9	MANHATTAN ASSET FDG.				3.670000	22 Dec 2022		
	5,000,000.000	Local	99.785917	4,989,295.83	99.785917	4,989,295.83	0.00	0.78
		Base	99.785917	4,989,295.83	99.785917	4,989,295.83	0.00	0.78
59157UPU8	METLIFE SHORT TERM FDG				3.350000	28 Feb 2023		
	3,000,000.000	Local	99.171806	2,975,154.17	99.171806	2,975,154.17	0.00	0.47
		Base	99.171806	2,975,154.17	99.171806	2,975,154.17	0.00	0.47
59157UQL7	METLIFE SHORT TERM FDG				4.110000	20 Mar 2023		
	2,685,000.000	Local	98.755584	2,651,587.42	98.755584	2,651,587.42	0.00	0.42
		Base	98.755584	2,651,587.42	98.755584	2,651,587.42	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BMC6	MOUNTCLIFF					3.700000	12 Dec 2022		
		Local	5,000,000.000	99.886944	4,994,347.22	99.886944	4,994,347.22	0.00	0.78
		Base		99.886944	4,994,347.22	99.886944	4,994,347.22	0.00	0.78
63743DM16	NATL RURAL UTIL COOP					4.100000	01 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
63763QMD6	NATIONAL SECS CLEARING					3.840000	13 Dec 2022		
		Local	5,000,000.000	99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	0.78
		Base		99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	0.78
67983UNQ2	OLD LINE FUNDING LLC					3.360000	24 Jan 2023		
		Local	3,500,000.000	99.496000	3,482,360.00	99.496000	3,482,360.00	0.00	0.55
		Base		99.496000	3,482,360.00	99.496000	3,482,360.00	0.00	0.55
67983UNX7	OLD LINE FUNDING LLC					4.160000	31 Jan 2023		
		Local	5,000,000.000	99.295111	4,964,755.55	99.295111	4,964,755.55	0.00	0.78
		Base		99.295111	4,964,755.55	99.295111	4,964,755.55	0.00	0.78
74271UN63	PROCTOR GAMBLE AND CO					3.600000	06 Jan 2023		
		Local	5,000,000.000	99.640000	4,982,000.00	99.640000	4,982,000.00	0.00	0.78
		Base		99.640000	4,982,000.00	99.640000	4,982,000.00	0.00	0.78
74271UP79	PROCTOR GAMBLE AND CO					4.300000	07 Feb 2023		
		Local	5,000,000.000	99.187778	4,959,388.89	99.187778	4,959,388.89	0.00	0.78
		Base		99.187778	4,959,388.89	99.187778	4,959,388.89	0.00	0.78
74271UPP9	PROCTOR GAMBLE AND CO					4.250000	23 Feb 2023		
		Local	5,000,000.000	99.008333	4,950,416.67	99.008333	4,950,416.67	0.00	0.78
		Base		99.008333	4,950,416.67	99.008333	4,950,416.67	0.00	0.78
78015M6K1	ROYAL BK CDA					4.440000	23 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
8085A5AE0	SCHWAB CHARLES CORP					4.080000	13 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85462DNH2	STANLEY WORKS (THE)				4.350000	17 Jan 2023		
	5,546,000.000	Local	99.432083	5,514,503.34	99.432083	5,514,503.34	0.00	0.87
		Base	99.432083	5,514,503.34	99.432083	5,514,503.34	0.00	0.87
86563HME7	SUMITOMO MITSUI TRUST NY				3.850000	14 Dec 2022		
	1,000,000.000	Local	99.860972	998,609.72	99.860972	998,609.72	0.00	0.16
		Base	99.860972	998,609.72	99.860972	998,609.72	0.00	0.16
88602UP79	THUNDER BAY FNDNG LLC				3.950000	07 Feb 2023		
	5,675,000.000	Local	99.253889	5,632,658.19	99.253889	5,632,658.19	0.00	0.88
		Base	99.253889	5,632,658.19	99.253889	5,632,658.19	0.00	0.88
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023		
	5,000,000.000	Local	97.447000	4,872,350.00	97.447000	4,872,350.00	0.00	0.77
		Base	97.447000	4,872,350.00	97.447000	4,872,350.00	0.00	0.77
90328BM81	USAA CAPITAL CORP				3.820000	08 Dec 2022		
	5,000,000.000	Local	99.925722	4,996,286.11	99.925722	4,996,286.11	0.00	0.78
		Base	99.925722	4,996,286.11	99.925722	4,996,286.11	0.00	0.78
90782BN97	UNION PACIFIC CORP				4.560000	09 Jan 2023		
	4,412,000.000	Local	99.506000	4,390,204.72	99.506000	4,390,204.72	0.00	0.69
		Base	99.506000	4,390,204.72	99.506000	4,390,204.72	0.00	0.69
91058UM18	UNITED HEALTHCARE CO				3.850000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
91058UM18	UNITED HEALTHCARE CO				3.880000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
91058UMD2	UNITED HEALTHCARE CO				3.880000	13 Dec 2022		
	5,000,000.000	Local	99.870667	4,993,533.34	99.870667	4,993,533.34	0.00	0.78
		Base	99.870667	4,993,533.34	99.870667	4,993,533.34	0.00	0.78
912796XQ7	TREASURY BILL 07/23 0.00000				3.152000	13 Jul 2023		
	2,000,000.000	Local	98.038756	1,960,775.11	98.038756	1,960,775.11	0.00	0.31
		Base	98.038756	1,960,775.11	98.038756	1,960,775.11	0.00	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796YH6	TREASURY BILL 09/23 0.00000					3.903000	07 Sep 2023		
		Local	23,000,000.000	96.982371	22,305,945.34	96.982371	22,305,945.34	0.00	3.50
		Base		96.982371	22,305,945.34	96.982371	22,305,945.34	0.00	3.50
912796YL7	TREASURY BILL 03/23 0.00000					3.630000	16 Mar 2023		
		Local	2,000,000.000	98.941250	1,978,825.00	98.941250	1,978,825.00	0.00	0.31
		Base		98.941250	1,978,825.00	98.941250	1,978,825.00	0.00	0.31
912796YN3	TREASURY BILL 04/23 0.00000					3.865000	06 Apr 2023		
		Local	3,000,000.000	98.647250	2,959,417.50	98.647250	2,959,417.50	0.00	0.46
		Base		98.647250	2,959,417.50	98.647250	2,959,417.50	0.00	0.46
92646LMT4	VICTORY RECEIVABLES					3.720000	27 Dec 2022		
		Local	5,000,000.000	99.731333	4,986,566.67	99.731333	4,986,566.67	0.00	0.78
		Base		99.731333	4,986,566.67	99.731333	4,986,566.67	0.00	0.78
92646LNB2	VICTORY RECEIVABLES					4.300000	11 Jan 2023		
		Local	5,986,000.000	99.510278	5,956,685.23	99.510278	5,956,685.23	0.00	0.94
		Base		99.510278	5,956,685.23	99.510278	5,956,685.23	0.00	0.94
92646LND8	VICTORY RECEIVABLES					4.000000	13 Jan 2023		
		Local	5,000,000.000	99.522222	4,976,111.11	99.522222	4,976,111.11	0.00	0.78
		Base		99.522222	4,976,111.11	99.522222	4,976,111.11	0.00	0.78
926NKW009	AMHERST PIERPONT 04/15 VAR					3.830000	14 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
979QHR003	SOUTH STREET REPO					3.850000	01 Dec 2022		
		Local	16,455,670.020	100.000000	16,455,670.02	100.000000	16,455,670.02	0.00	2.58
		Base		100.000000	16,455,670.02	100.000000	16,455,670.02	0.00	2.58
US DOLLAR Total									
		Local	371,424,670.020		368,797,438.38		368,797,438.38	0.00	57.92
		Base			368,797,438.38		368,797,438.38	0.00	57.92
CASH EQUIVALENT Total									
		Base	371,424,670.020		368,797,438.38		368,797,438.38	0.00	57.92

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	2,000,000.000	Local	99.818324	1,996,366.48		95.732786	1,914,655.72	-81,710.76	0.30
		Base	99.818324	1,996,366.48		95.732786	1,914,655.72	-81,710.76	0.30
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	2,000,000.000	Local	99.994000	1,999,880.00		100.247329	2,004,946.58	5,066.58	0.31
		Base	99.994000	1,999,880.00		100.247329	2,004,946.58	5,066.58	0.31
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local	99.961566	1,999,231.31		93.440701	1,868,814.02	-130,417.29	0.29
		Base	99.961566	1,999,231.31		93.440701	1,868,814.02	-130,417.29	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	2,000,000.000	Local	99.943892	1,998,877.83		93.545216	1,870,904.32	-127,973.51	0.29
		Base	99.943892	1,998,877.83		93.545216	1,870,904.32	-127,973.51	0.29
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00		95.433886	1,908,677.72	-91,322.28	0.30
		Base	100.000000	2,000,000.00		95.433886	1,908,677.72	-91,322.28	0.30
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00		100.690111	2,013,802.22	13,802.22	0.32
		Base	100.000000	2,000,000.00		100.690111	2,013,802.22	13,802.22	0.32
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
	2,000,000.000	Local	100.000000	2,000,000.00		91.074000	1,821,480.00	-178,520.00	0.29
		Base	100.000000	2,000,000.00		91.074000	1,821,480.00	-178,520.00	0.29
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125					3.125000	25 Apr 2024		
	1,240,000.000	Local	100.000000	1,240,000.00		96.871020	1,201,200.65	-38,799.35	0.19
		Base	100.000000	1,240,000.00		96.871020	1,201,200.65	-38,799.35	0.19
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00		94.379621	2,831,388.63	-168,611.37	0.44
		Base	100.000000	3,000,000.00		94.379621	2,831,388.63	-168,611.37	0.44

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.950015	1,999,000.29	94.216613	1,884,332.26	-114,668.03	0.30
		Base	99.950015	1,999,000.29	94.216613	1,884,332.26	-114,668.03	0.30
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.070000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.135813	1,982,716.26	-17,283.74	0.31
		Base	100.000000	2,000,000.00	99.135813	1,982,716.26	-17,283.74	0.31
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				4.430000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.889624	1,977,792.48	-22,207.52	0.31
		Base	100.000000	2,000,000.00	98.889624	1,977,792.48	-22,207.52	0.31
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.713333	1,954,266.66	-45,733.34	0.31
		Base	100.000000	2,000,000.00	97.713333	1,954,266.66	-45,733.34	0.31
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				4.270000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.199878	1,963,997.56	-36,002.44	0.31
		Base	100.000000	2,000,000.00	98.199878	1,963,997.56	-36,002.44	0.31
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.952605	1,999,052.10	93.040840	1,860,816.80	-138,235.30	0.29
		Base	99.952605	1,999,052.10	93.040840	1,860,816.80	-138,235.30	0.29
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	95.380628	1,907,612.56	-92,387.44	0.30
		Base	100.000000	2,000,000.00	95.380628	1,907,612.56	-92,387.44	0.30
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.918845	1,998,376.89	93.031615	1,860,632.30	-137,744.59	0.29
		Base	99.918845	1,998,376.89	93.031615	1,860,632.30	-137,744.59	0.29
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	2,000,000.000	Local	99.895325	1,997,906.49	97.351725	1,947,034.50	-50,871.99	0.31
		Base	99.895325	1,997,906.49	97.351725	1,947,034.50	-50,871.99	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				4.192430	22 Apr 2026		
	5,000,000.000	Local	100.305511	5,015,275.53	99.890410	4,994,520.50	-20,755.03	0.78
Original Face:	5,000,000.000	Base	100.305511	5,015,275.53	99.890410	4,994,520.50	-20,755.03	0.78
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	96.572051	1,931,441.02	-68,558.98	0.30
		Base	100.000000	2,000,000.00	96.572051	1,931,441.02	-68,558.98	0.30
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.182105	5,009,105.25	9,105.25	0.79
		Base	100.000000	5,000,000.00	100.182105	5,009,105.25	9,105.25	0.79
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.961429	2,998,842.86	93.219814	2,796,594.42	-202,248.44	0.44
		Base	99.961429	2,998,842.86	93.219814	2,796,594.42	-202,248.44	0.44
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	1,932,083.720	Local	99.998162	1,932,048.21	98.484940	1,902,811.49	-29,236.72	0.30
Original Face:	2,000,000.000	Base	99.998162	1,932,048.21	98.484940	1,902,811.49	-29,236.72	0.30
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	141,039.920	Local	100.825745	142,204.55	96.904146	136,673.53	-5,531.02	0.02
Original Face:	2,096,032.000	Base	100.825745	142,204.55	96.904146	136,673.53	-5,531.02	0.02
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	881,163.600	Local	100.782852	888,061.81	97.724726	861,114.71	-26,947.10	0.14
Original Face:	5,000,000.000	Base	100.782852	888,061.81	97.724726	861,114.71	-26,947.10	0.14
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	94.237507	1,884,750.14	-115,249.86	0.30
		Base	100.000000	2,000,000.00	94.237507	1,884,750.14	-115,249.86	0.30
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.625000	12 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.734988	4,936,749.40	-63,250.60	0.78
		Base	100.000000	5,000,000.00	98.734988	4,936,749.40	-63,250.60	0.78
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	98.203824	2,455,095.60	-44,904.40	0.39
		Base	100.000000	2,500,000.00	98.203824	2,455,095.60	-44,904.40	0.39

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.130000	10 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.675906	4,933,795.30	-66,204.70	0.77
		Base		100.000000	5,000,000.00	98.675906	4,933,795.30	-66,204.70	0.77
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR					3.750000	21 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.757677	4,987,883.85	-12,116.15	0.78
		Base		100.000000	5,000,000.00	99.757677	4,987,883.85	-12,116.15	0.78
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.863443	4,993,172.15	-6,827.85	0.78
		Base		100.000000	5,000,000.00	99.863443	4,993,172.15	-6,827.85	0.78
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,797,716.090	104.129159	1,871,946.65	94.245558	1,694,267.56	-177,679.09	0.27
Original Face:		Base	8,645,247.000	104.129159	1,871,946.65	94.245558	1,694,267.56	-177,679.09	0.27
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	513,428.820	104.056231	534,254.68	94.245002	483,881.00	-50,373.68	0.08
Original Face:		Base	4,322,624.000	104.056231	534,254.68	94.245002	483,881.00	-50,373.68	0.08
3134GXC77	FREDDIE MAC NOTES 07/24 VAR					3.000000	12 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.208172	4,960,408.60	-39,591.40	0.78
		Base		100.000000	5,000,000.00	99.208172	4,960,408.60	-39,591.40	0.78
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.681812	9,768,181.20	-231,818.80	1.53
		Base		100.000000	10,000,000.00	97.681812	9,768,181.20	-231,818.80	1.53
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.195273	2,945,858.19	-54,141.81	0.46
		Base		100.000000	3,000,000.00	98.195273	2,945,858.19	-54,141.81	0.46
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.886016	4,994,300.80	-5,699.20	0.78
		Base		100.000000	5,000,000.00	99.886016	4,994,300.80	-5,699.20	0.78
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	12,457.610	102.438108	12,761.34	99.011250	12,334.44	-426.90	0.00
Original Face:		Base	2,161,312.000	102.438108	12,761.34	99.011250	12,334.44	-426.90	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	260,387.470	101.314453	263,810.14	88.691230	230,940.85	-32,869.29	0.04
Original Face:		Base	4,322,624.000	101.314453	263,810.14	88.691230	230,940.85	-32,869.29	0.04
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	358,869.470	101.227616	363,275.01	89.775370	322,176.39	-41,098.62	0.05
Original Face:		Base	4,322,624.000	101.227616	363,275.01	89.775370	322,176.39	-41,098.62	0.05
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	416,911.890	100.701779	419,837.69	91.963630	383,407.31	-36,430.38	0.06
Original Face:		Base	5,111,816.000	100.701779	419,837.69	91.963630	383,407.31	-36,430.38	0.06
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	480,272.270	99.832101	479,465.90	92.748480	445,445.23	-34,020.67	0.07
Original Face:		Base	4,322,624.000	99.832101	479,465.90	92.748480	445,445.23	-34,020.67	0.07
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	656,432.470	101.336617	665,206.46	91.483630	600,528.25	-64,678.21	0.09
Original Face:		Base	5,326,337.000	101.336617	665,206.46	91.483630	600,528.25	-64,678.21	0.09
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	480,272.270	100.162485	481,052.64	93.187530	447,553.87	-33,498.77	0.07
Original Face:		Base	4,322,624.000	100.162485	481,052.64	93.187530	447,553.87	-33,498.77	0.07
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	572,507.010	100.608513	575,990.79	88.467800	506,484.36	-69,506.43	0.08
Original Face:		Base	8,645,247.000	100.608513	575,990.79	88.467800	506,484.36	-69,506.43	0.08
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	657,163.220	101.392645	666,315.17	89.775370	589,970.71	-76,344.46	0.09
Original Face:		Base	6,483,935.000	101.392645	666,315.17	89.775370	589,970.71	-76,344.46	0.09
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	380,682.210	99.919242	380,374.78	93.859320	357,305.73	-23,069.05	0.06
Original Face:		Base	4,322,624.000	99.919242	380,374.78	93.859320	357,305.73	-23,069.05	0.06
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	498,541.990	99.675367	496,923.56	93.664000	466,954.37	-29,969.19	0.07
Original Face:		Base	4,507,221.000	99.675367	496,923.56	93.664000	466,954.37	-29,969.19	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	939,171.950	98.829304	928,177.10	91.587800	860,166.93	-68,010.17	0.14
Original Face:		Base	5,000,000.000	98.829304	928,177.10	91.587800	860,166.93	-68,010.17	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	76,976.990	98.486067	75,811.61	95.259210	73,327.67	-2,483.94	0.01
Original Face:		Base	2,161,312.000	98.486067	75,811.61	95.259210	73,327.67	-2,483.94	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	93,070.280	100.114290	93,176.65	98.324740	91,511.11	-1,665.54	0.01
Original Face:		Base	4,527,840.000	100.114290	93,176.65	98.324740	91,511.11	-1,665.54	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	18,538.300	99.480157	18,441.93	98.718060	18,300.65	-141.28	0.00
Original Face:		Base	2,161,312.000	99.480157	18,441.93	98.718060	18,300.65	-141.28	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	127,832.680	99.980341	127,807.55	94.823640	121,215.60	-6,591.95	0.02
Original Face:		Base	2,161,312.000	99.980341	127,807.55	94.823640	121,215.60	-6,591.95	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	119,818.670	99.960858	119,771.77	95.294870	114,181.05	-5,590.72	0.02
Original Face:		Base	2,472,541.000	99.960858	119,771.77	95.294870	114,181.05	-5,590.72	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	250,646.360	100.125464	250,960.83	95.260620	238,767.28	-12,193.55	0.04
Original Face:		Base	4,322,624.000	100.125464	250,960.83	95.260620	238,767.28	-12,193.55	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	128,529.490	100.318300	128,938.60	97.374010	125,154.32	-3,784.28	0.02
Original Face:		Base	6,483,935.000	100.318300	128,938.60	97.374010	125,154.32	-3,784.28	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	648,871.750	100.043545	649,154.30	93.202670	604,765.80	-44,388.50	0.09
Original Face:		Base	5,619,411.000	100.043545	649,154.30	93.202670	604,765.80	-44,388.50	0.09
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,090,744.780	101.123398	1,102,998.18	89.420570	975,350.20	-127,647.98	0.15
Original Face:		Base	4,322,624.000	101.123398	1,102,998.18	89.420570	975,350.20	-127,647.98	0.15

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	577,803.130	100.021140	577,925.28	89.356260	516,303.27	-61,622.01	0.08
Original Face:		Base	4,322,624.000	100.021140	577,925.28	89.356260	516,303.27	-61,622.01	0.08
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,444,507.650	100.655355	1,453,974.30	90.040980	1,300,648.84	-153,325.46	0.20
Original Face:		Base	10,806,559.000	100.655355	1,453,974.30	90.040980	1,300,648.84	-153,325.46	0.20
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	361,188.490	100.418061	362,698.48	96.945200	350,154.90	-12,543.58	0.05
Original Face:		Base	10,806,559.000	100.418061	362,698.48	96.945200	350,154.90	-12,543.58	0.05
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	124,461.270	100.453587	125,025.81	98.389150	122,456.39	-2,569.42	0.02
Original Face:		Base	4,322,624.000	100.453587	125,025.81	98.389150	122,456.39	-2,569.42	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,031,442.730	99.915809	1,030,574.35	87.295510	900,403.19	-130,171.16	0.14
Original Face:		Base	6,483,935.000	99.915809	1,030,574.35	87.295510	900,403.19	-130,171.16	0.14
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	713,374.800	101.928066	727,129.14	96.002430	684,857.14	-42,272.00	0.11
Original Face:		Base	6,000,000.000	101.928066	727,129.14	96.002430	684,857.14	-42,272.00	0.11
3137EAES4	FREDDIE MAC NOTES 06/23 0.25					0.250000	26 Jun 2023		
		Local	2,600,000.000	98.368894	2,557,591.25	97.540407	2,536,050.58	-21,540.67	0.40
		Base		98.368894	2,557,591.25	97.540407	2,536,050.58	-21,540.67	0.40
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,968,845.970	100.443115	2,982,001.37	94.509979	2,805,855.70	-176,145.67	0.44
Original Face:		Base	14,386,036.000	100.443115	2,982,001.37	94.509979	2,805,855.70	-176,145.67	0.44
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,040,541.620	101.759948	1,058,854.61	95.141387	989,985.73	-68,868.88	0.16
Original Face:		Base	6,483,935.000	101.759948	1,058,854.61	95.141387	989,985.73	-68,868.88	0.16
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	241,941.450	100.943675	244,224.59	95.094980	230,074.17	-14,150.42	0.04
Original Face:		Base	33,932,595.000	100.943675	244,224.59	95.094980	230,074.17	-14,150.42	0.04

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	325,616.020	105.302497	342,881.80	100.065540	325,829.43	-17,052.37	0.05
Original Face:		Base	18,956,866.000	105.302497	342,881.80	100.065540	325,829.43	-17,052.37	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	112,549.580	104.361091	117,457.97	98.062720	110,369.18	-7,088.79	0.02
Original Face:		Base	6,483,935.000	104.361091	117,457.97	98.062720	110,369.18	-7,088.79	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					4.060000	10 May 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.728933	1,994,578.66	-5,421.34	0.31
		Base		100.000000	2,000,000.00	99.728933	1,994,578.66	-5,421.34	0.31
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.512262	1,970,245.24	-29,754.76	0.31
		Base		100.000000	2,000,000.00	98.512262	1,970,245.24	-29,754.76	0.31
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					4.710000	31 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	95.000360	1,900,007.20	-99,992.80	0.30
		Base		100.000000	2,000,000.00	95.000360	1,900,007.20	-99,992.80	0.30
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,027,092.440	101.827972	1,045,867.40	90.213330	926,574.29	-119,293.11	0.15
Original Face:		Base	7,989,505.000	101.827972	1,045,867.40	90.213330	926,574.29	-119,293.11	0.15
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,839,745.410	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.39
Original Face:		Base	10,000,000.000	94.892150	2,694,695.46	87.083130	2,472,939.19	-221,756.27	0.39
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	723,534.500	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.10
Original Face:		Base	5,000,000.000	97.894042	708,297.17	91.527190	662,230.80	-46,066.37	0.10
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	567,902.800	100.738972	572,099.44	87.809170	498,670.74	-73,428.70	0.08
Original Face:		Base	10,000,000.000	100.738972	572,099.44	87.809170	498,670.74	-73,428.70	0.08
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,199,929.400	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.31
Original Face:		Base	5,000,000.000	96.654826	2,126,337.94	88.729220	1,951,980.20	-174,357.74	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	98.443927	1,968,878.54	-31,121.46	0.31
		Base		100.000000	2,000,000.00	98.443927	1,968,878.54	-31,121.46	0.31
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	92.259934	4,612,996.70	-387,003.30	0.72
		Base		100.000000	5,000,000.00	92.259934	4,612,996.70	-387,003.30	0.72
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.469082	1,909,381.64	-90,618.36	0.30
		Base		100.000000	2,000,000.00	95.469082	1,909,381.64	-90,618.36	0.30
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	98.745389	1,974,907.78	-25,092.22	0.31
		Base		100.000000	2,000,000.00	98.745389	1,974,907.78	-25,092.22	0.31
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.833364	1,956,667.28	-43,332.72	0.31
		Base		100.000000	2,000,000.00	97.833364	1,956,667.28	-43,332.72	0.31
48133MCP3	JPMORGAN CHASE + CO COMPANY GUAR 10/23 4					4.000000	23 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.115482	4,905,774.10	-94,225.90	0.77
		Base		100.000000	5,000,000.00	98.115482	4,905,774.10	-94,225.90	0.77
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	2,000,000.000	99.964291	1,999,285.81	97.815400	1,956,308.00	-42,977.81	0.31
		Base		99.964291	1,999,285.81	97.815400	1,956,308.00	-42,977.81	0.31
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.117674	3,003,530.22	3,530.22	0.47
		Base		100.000000	3,000,000.00	100.117674	3,003,530.22	3,530.22	0.47
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.998739	999,987.39	98.968045	989,680.45	-10,306.94	0.16
		Base		99.998739	999,987.39	98.968045	989,680.45	-10,306.94	0.16
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	0.77
		Base		100.000000	5,000,000.00	97.533947	4,876,697.35	-123,302.65	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.370000	10 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.256000	1,985,120.00	-14,880.00	0.31
		Base		100.000000	2,000,000.00	99.256000	1,985,120.00	-14,880.00	0.31
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					4.736000	05 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.607674	2,988,230.22	-11,769.78	0.47
		Base		100.000000	3,000,000.00	99.607674	2,988,230.22	-11,769.78	0.47
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	3,000,000.000	99.917667	2,997,530.02	92.521570	2,775,647.10	-221,882.92	0.44
		Base		99.917667	2,997,530.02	92.521570	2,775,647.10	-221,882.92	0.44
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.716140	25 Jan 2029		
		Local	540,962.090	100.000002	540,962.10	95.591940	517,116.16	-23,845.94	0.08
Original Face:		Base	2,161,312.000	100.000002	540,962.10	95.591940	517,116.16	-23,845.94	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.860000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	97.136862	1,942,737.24	-57,262.76	0.31
		Base		100.000000	2,000,000.00	97.136862	1,942,737.24	-57,262.76	0.31
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	3,000,000.000	104.425437	3,132,763.10	97.070999	2,912,129.97	-220,633.13	0.46
		Base		104.425437	3,132,763.10	97.070999	2,912,129.97	-220,633.13	0.46
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.165000	04 Mar 2024		
		Local	6,000,000.000	100.000000	6,000,000.00	99.040548	5,942,432.88	-57,567.12	0.93
		Base		100.000000	6,000,000.00	99.040548	5,942,432.88	-57,567.12	0.93
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	94.383357	2,831,500.71	-168,499.29	0.44
		Base		100.000000	3,000,000.00	94.383357	2,831,500.71	-168,499.29	0.44
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.201535	1,944,030.70	-55,969.30	0.31
		Base		100.000000	2,000,000.00	97.201535	1,944,030.70	-55,969.30	0.31
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					4.830000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.118134	1,982,362.68	-17,637.32	0.31
		Base		100.000000	2,000,000.00	99.118134	1,982,362.68	-17,637.32	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
	5,000,000.000	Local	99.992157	4,999,607.85	98.779910	4,938,995.50	-60,612.35	0.78
Original Face:	5,000,000.000	Base	99.992157	4,999,607.85	98.779910	4,938,995.50	-60,612.35	0.78
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.985961	999,859.61	98.544830	985,448.30	-14,411.31	0.15
		Base	99.985961	999,859.61	98.544830	985,448.30	-14,411.31	0.15
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.992170	1,999,843.40	93.799171	1,875,983.42	-123,859.98	0.29
		Base	99.992170	1,999,843.40	93.799171	1,875,983.42	-123,859.98	0.29
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	2,000,000.000	Local	99.918175	1,998,363.49	97.296159	1,945,923.18	-52,440.31	0.31
		Base	99.918175	1,998,363.49	97.296159	1,945,923.18	-52,440.31	0.31
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	2,000,000.000	Local	99.884132	1,997,682.63	101.579153	2,031,583.06	33,900.43	0.32
		Base	99.884132	1,997,682.63	101.579153	2,031,583.06	33,900.43	0.32
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				4.010000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.089457	2,972,683.71	-27,316.29	0.47
		Base	100.000000	3,000,000.00	99.089457	2,972,683.71	-27,316.29	0.47
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	3,000,000.000	Local	99.809429	2,994,282.87	99.704969	2,991,149.07	-3,133.80	0.47
		Base	99.809429	2,994,282.87	99.704969	2,991,149.07	-3,133.80	0.47
912796V48	TREASURY BILL 04/23 0.00000					20 Apr 2023		
	3,000,000.000	Local	98.359861	2,950,795.82	98.306292	2,949,188.76	-1,607.06	0.46
		Base	98.359861	2,950,795.82	98.306292	2,949,188.76	-1,607.06	0.46
912796XS3	TREASURY BILL 01/23 0.00000					19 Jan 2023		
	5,000,000.000	Local	99.485908	4,974,295.41	99.468690	4,973,434.50	-860.91	0.78
		Base	99.485908	4,974,295.41	99.468690	4,973,434.50	-860.91	0.78
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	2,000,000.000	Local	99.090778	1,981,815.55	98.844553	1,976,891.06	-4,924.49	0.31
		Base	99.090778	1,981,815.55	98.844553	1,976,891.06	-4,924.49	0.31

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	5,000,000.000	Local	97.694667	4,884,733.35	97.704240	4,885,212.00	478.65	0.77
		Base	97.694667	4,884,733.35	97.704240	4,885,212.00	478.65	0.77
912796ZT9	CASH MGMT BILL 02/23 0.00000					07 Feb 2023		
	3,000,000.000	Local	99.307722	2,979,231.67	99.217056	2,976,511.68	-2,719.99	0.47
		Base	99.307722	2,979,231.67	99.217056	2,976,511.68	-2,719.99	0.47
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
	3,000,000.000	Local	97.651196	2,929,535.87	95.542969	2,866,289.07	-63,246.80	0.45
		Base	97.651196	2,929,535.87	95.542969	2,866,289.07	-63,246.80	0.45
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
	3,000,000.000	Local	97.717850	2,931,535.50	97.750000	2,932,500.00	964.50	0.46
		Base	97.717850	2,931,535.50	97.750000	2,932,500.00	964.50	0.46
91282CCN9	US TREASURY N/B 07/23 0.125				0.125000	31 Jul 2023		
	2,000,000.000	Local	97.072365	1,941,447.30	96.972656	1,939,453.12	-1,994.18	0.30
		Base	97.072365	1,941,447.30	96.972656	1,939,453.12	-1,994.18	0.30
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	7,000,000.000	Local	96.013813	6,720,966.91	95.890625	6,712,343.75	-8,623.16	1.05
		Base	96.013813	6,720,966.91	95.890625	6,712,343.75	-8,623.16	1.05
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023		
	3,000,000.000	Local	96.110003	2,883,300.09	95.816406	2,874,492.18	-8,807.91	0.45
		Base	96.110003	2,883,300.09	95.816406	2,874,492.18	-8,807.91	0.45
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	3,000,000.000	Local	94.379212	2,831,376.36	94.050781	2,821,523.43	-9,852.93	0.44
		Base	94.379212	2,831,376.36	94.050781	2,821,523.43	-9,852.93	0.44
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	3,000,000.000	Local	97.620021	2,928,600.62	97.593750	2,927,812.50	-788.12	0.46
		Base	97.620021	2,928,600.62	97.593750	2,927,812.50	-788.12	0.46
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	3,000,000.000	Local	97.765982	2,932,979.47	97.582031	2,927,460.93	-5,518.54	0.46
		Base	97.765982	2,932,979.47	97.582031	2,927,460.93	-5,518.54	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFD8	US TREASURY FRN 07/24 VAR				4.368921	31 Jul 2024		
	2,000,000.000	Local	100.006558	2,000,131.16	99.872521	1,997,450.42	-2,680.74	0.31
		Base	100.006558	2,000,131.16	99.872521	1,997,450.42	-2,680.74	0.31
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	2,000,000.000	Local	99.902446	1,998,048.92	97.925781	1,958,515.62	-39,533.30	0.31
		Base	99.902446	1,998,048.92	97.925781	1,958,515.62	-39,533.30	0.31
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	1,056,755.980	Local	99.990006	1,056,650.37	99.537230	1,051,865.63	-4,784.74	0.17
Original Face:	5,000,000.000	Base	99.990006	1,056,650.37	99.537230	1,051,865.63	-4,784.74	0.17
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	101.468211	8,117,456.84	99.236245	7,938,899.60	-178,557.24	1.25
		Base	101.468211	8,117,456.84	99.236245	7,938,899.60	-178,557.24	1.25
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	101.121748	2,022,434.96	22,434.96	0.32
		Base	100.000000	2,000,000.00	101.121748	2,022,434.96	22,434.96	0.32
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	101.226576	2,024,531.52	24,531.52	0.32
		Base	100.000000	2,000,000.00	101.226576	2,024,531.52	24,531.52	0.32
US DOLLAR Total								
	274,772,326.610	Local		273,842,283.52		266,756,439.60	-7,085,843.92	41.89
Original Face:	293,282,287.000	Base		273,842,283.52		266,756,439.60	-7,085,843.92	41.89
FIXED INCOME Total								
	274,772,326.610	Base		273,842,283.52		266,756,439.60	-7,085,843.92	41.89
Original Face:	293,282,287.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		647,415,693.610	Base		643,858,418.88		636,772,574.96	-7,085,843.92	100.00
	Original Face:	293,282,287.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
0020A3MN7	AT+T INC					4.450000	22 Dec 2022		
		Local	25,000,000.000	99.740417	24,935,104.17	99.740417	24,935,104.17	0.00	8.06
		Base		99.740417	24,935,104.17	99.740417	24,935,104.17	0.00	8.06
0020A3NL0	AT+T INC					4.750000	20 Jan 2023		
		Local	10,000,000.000	99.340278	9,934,027.78	99.340278	9,934,027.78	0.00	3.21
		Base		99.340278	9,934,027.78	99.340278	9,934,027.78	0.00	3.21
0347M3RS5	ANGLESEA FDG PLC + ANG					5.000000	26 Apr 2023		
		Local	15,000,000.000	97.972222	14,695,833.33	97.972222	14,695,833.33	0.00	4.75
		Base		97.972222	14,695,833.33	97.972222	14,695,833.33	0.00	4.75
1247P3QE5	CAFCO LLC					4.850000	14 Mar 2023		
		Local	25,000,000.000	98.612361	24,653,090.28	98.612361	24,653,090.28	0.00	7.97
		Base		98.612361	24,653,090.28	98.612361	24,653,090.28	0.00	7.97
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
		Local	5,000,000.000	99.284861	4,964,243.05	99.284861	4,964,243.05	0.00	1.61
		Base		99.284861	4,964,243.05	99.284861	4,964,243.05	0.00	1.61
2063C1MT4	CONCORD MIN CPTL CO					3.500000	27 Dec 2022		
		Local	15,000,000.000	99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	4.84
		Base		99.747222	14,962,083.33	99.747222	14,962,083.33	0.00	4.84
2284K1MC4	CROWN POINT CAP CO.					3.040000	12 Dec 2022		
		Local	10,000,000.000	99.907111	9,990,711.11	99.907111	9,990,711.11	0.00	3.23
		Base		99.907111	9,990,711.11	99.907111	9,990,711.11	0.00	3.23
2546R3M92	DISNEY (WALT) CO THE					3.050000	09 Dec 2022		
		Local	10,000,000.000	99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	3.23
		Base		99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	3.23
2546R3QX5	DISNEY (WALT) CO THE					4.900000	31 Mar 2023		
		Local	5,000,000.000	98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	1.59
		Base		98.366667	4,918,333.34	98.366667	4,918,333.34	0.00	1.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XNJ5	GTA FDG LLC DISC					4.410000	18 Jan 2023		
		Local	25,000,000.000	99.412000	24,853,000.00	99.412000	24,853,000.00	0.00	8.04
		Base		99.412000	24,853,000.00	99.412000	24,853,000.00	0.00	8.04
40060XNQ9	GTA FDG LLC DISC					3.410000	24 Jan 2023		
		Local	10,000,000.000	99.488500	9,948,850.00	99.488500	9,948,850.00	0.00	3.22
		Base		99.488500	9,948,850.00	99.488500	9,948,850.00	0.00	3.22
40588MPQ4	HALKIN FINANCE LLC USC					4.660000	24 Feb 2023		
		Local	25,000,000.000	98.899722	24,724,930.56	98.899722	24,724,930.56	0.00	7.99
		Base		98.899722	24,724,930.56	98.899722	24,724,930.56	0.00	7.99
41282KNT1	HARLEY DAVIDSON FND CP					5.000000	27 Jan 2023		
		Local	25,000,000.000	99.208333	24,802,083.33	99.208333	24,802,083.33	0.00	8.02
		Base		99.208333	24,802,083.33	99.208333	24,802,083.33	0.00	8.02
41282KPQ5	HARLEY DAVIDSON FND CP					5.300000	24 Feb 2023		
		Local	15,000,000.000	98.748611	14,812,291.67	98.748611	14,812,291.67	0.00	4.79
		Base		98.748611	14,812,291.67	98.748611	14,812,291.67	0.00	4.79
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
		Local	7,126,727.160	100.000000	7,126,727.16	100.000000	7,126,727.16	0.00	2.30
		Base		100.000000	7,126,727.16	100.000000	7,126,727.16	0.00	2.30
67983UNQ2	OLD LINE FUNDING LLC					3.350000	24 Jan 2023		
		Local	15,000,000.000	99.497500	14,924,625.00	99.497500	14,924,625.00	0.00	4.83
		Base		99.497500	14,924,625.00	99.497500	14,924,625.00	0.00	4.83
912796YW3	TREASURY BILL 05/23 0.00000					4.425000	04 May 2023		
		Local	10,000,000.000	98.107083	9,810,708.33	98.107083	9,810,708.33	0.00	3.17
		Base		98.107083	9,810,708.33	98.107083	9,810,708.33	0.00	3.17
912796Z69	TREASURY BILL 03/23 0.00000					4.245000	14 Mar 2023		
		Local	10,000,000.000	98.785458	9,878,545.84	98.785458	9,878,545.84	0.00	3.19
		Base		98.785458	9,878,545.84	98.785458	9,878,545.84	0.00	3.19
92646LPF1	VICTORY RECEIVABLES					4.700000	15 Feb 2023		
		Local	25,000,000.000	99.007778	24,751,944.44	99.007778	24,751,944.44	0.00	8.00
		Base		99.007778	24,751,944.44	99.007778	24,751,944.44	0.00	8.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LPH7	VICTORY RECEIVABLES					4.600000	17 Feb 2023		
		Local	10,000,000.000	99.003333	9,900,333.33	99.003333	9,900,333.33	0.00	3.20
		Base		99.003333	9,900,333.33	99.003333	9,900,333.33	0.00	3.20
US DOLLAR Total									
		Local	297,126,727.160		294,580,688.27		294,580,688.27	0.00	95.25
		Base			294,580,688.27		294,580,688.27	0.00	95.25
CASH EQUIVALENT Total									
		Base	297,126,727.160		294,580,688.27		294,580,688.27	0.00	95.25
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	14,701,781.020	0.999981	14,701,494.50	1.000000	14,701,781.02	286.52	4.75
		Base		0.999981	14,701,494.50	1.000000	14,701,781.02	286.52	4.75
US DOLLAR Total									
		Local	14,701,781.020		14,701,494.50		14,701,781.02	286.52	4.75
		Base			14,701,494.50		14,701,781.02	286.52	4.75
EQUITY Total									
		Base	14,701,781.020		14,701,494.50		14,701,781.02	286.52	4.75

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		311,828,508.180	Base		309,282,182.77		309,282,469.29	286.52	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
			354,681.060	100.000000	354,681.06	100.000000	354,681.06	0.00	1.80
		Base		100.000000	354,681.06	100.000000	354,681.06	0.00	1.80
US DOLLAR Total									
			354,681.060		354,681.06		354,681.06	0.00	1.80
		Base			354,681.06		354,681.06	0.00	1.80
CASH EQUIVALENT Total									
			354,681.060		354,681.06		354,681.06	0.00	1.80
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			46,563.000	398.092333	18,536,373.29	407.680000	18,982,803.84	446,430.55	96.12
		Base		398.092333	18,536,373.29	407.680000	18,982,803.84	446,430.55	96.12
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	374.490000	411,939.00	-38,482.95	2.09
		Base		409.474500	450,421.95	374.490000	411,939.00	-38,482.95	2.09
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			208.010	0.996250	207.23	1.000000	208.01	0.78	0.00
		Base		0.996250	207.23	1.000000	208.01	0.78	0.00
US DOLLAR Total									
			47,871.010		18,987,002.47		19,394,950.85	407,948.38	98.20
		Base			18,987,002.47		19,394,950.85	407,948.38	98.20
EQUITY Total									
			47,871.010		18,987,002.47		19,394,950.85	407,948.38	98.20

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		402,552.070	Base		19,341,683.53		19,749,631.91	407,948.38	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
			155,591.540	100.000000	155,591.54	100.000000	155,591.54	0.00	1.81
		Base		100.000000	155,591.54	100.000000	155,591.54	0.00	1.81
US DOLLAR Total									
			155,591.540		155,591.54		155,591.54	0.00	1.81
		Base			155,591.54		155,591.54	0.00	1.81
CASH EQUIVALENT Total									
			155,591.540		155,591.54		155,591.54	0.00	1.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			17,068.000	445.768617	7,608,378.76	470.480000	8,030,152.64	421,773.88	93.54
		Base		445.768617	7,608,378.76	470.480000	8,030,152.64	421,773.88	93.54
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			2,290.000	179.496480	411,046.94	174.300000	399,147.00	-11,899.94	4.65
		Base		179.496480	411,046.94	174.300000	399,147.00	-11,899.94	4.65
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			150.250	0.996273	149.69	1.000000	150.25	0.56	0.00
		Base		0.996273	149.69	1.000000	150.25	0.56	0.00
US DOLLAR Total									
			19,508.250		8,019,575.39		8,429,449.89	409,874.50	98.19
		Base			8,019,575.39		8,429,449.89	409,874.50	98.19
EQUITY Total									
			19,508.250		8,019,575.39		8,429,449.89	409,874.50	98.19

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		175,099.790	Base		8,175,166.93		8,585,041.43	409,874.50	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
		Local	2,164.520	100.000000	2,164.52	100.000000	2,164.52	0.00	0.04
		Base		100.000000	2,164.52	100.000000	2,164.52	0.00	0.04
US DOLLAR Total									
		Local	2,164.520		2,164.52		2,164.52	0.00	0.04
		Base			2,164.52		2,164.52	0.00	0.04
CASH EQUIVALENT Total									
		Base	2,164.520		2,164.52		2,164.52	0.00	0.04
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	35,509.000	100.056393	3,552,902.46	101.840000	3,616,236.56	63,334.10	64.72
		Base		100.056393	3,552,902.46	101.840000	3,616,236.56	63,334.10	64.72
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	10,443.000	181.832203	1,898,873.70	188.560000	1,969,132.08	70,258.38	35.24
		Base		181.832203	1,898,873.70	188.560000	1,969,132.08	70,258.38	35.24
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	238.530	0.997610	237.96	1.000000	238.53	0.57	0.00
		Base		0.997610	237.96	1.000000	238.53	0.57	0.00
US DOLLAR Total									
		Local	46,190.530		5,452,014.12		5,585,607.17	133,593.05	99.96
		Base			5,452,014.12		5,585,607.17	133,593.05	99.96
EQUITY Total									
		Base	46,190.530		5,452,014.12		5,585,607.17	133,593.05	99.96

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		48,355.050	Base		5,454,178.64		5,587,771.69	133,593.05	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.734096	31 Dec 2030		
		954.040	Local	100.000000	954.04	100.000000	954.04	0.00	0.00
			Base	100.000000	954.04	100.000000	954.04	0.00	0.00
US DOLLAR Total									
		954.040	Local		954.04		954.04	0.00	0.00
			Base		954.04		954.04	0.00	0.00
CASH EQUIVALENT Total									
		954.040	Base		954.04		954.04	0.00	0.00
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		120,664.000	Local	114.602483	13,828,394.06	98.290000	11,860,064.56	-1,968,329.50	55.90
			Base	114.602483	13,828,394.06	98.290000	11,860,064.56	-1,968,329.50	55.90
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		153,290.000	Local	26.684631	4,090,487.11	25.440000	3,899,697.60	-190,789.51	18.38
			Base	26.684631	4,090,487.11	25.440000	3,899,697.60	-190,789.51	18.38
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		74,970.000	Local	78.750539	5,903,927.90	72.760000	5,454,817.20	-449,110.70	25.71
			Base	78.750539	5,903,927.90	72.760000	5,454,817.20	-449,110.70	25.71
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		293.330	Local	0.996284	292.24	1.000000	293.33	1.09	0.00
			Base	0.996284	292.24	1.000000	293.33	1.09	0.00
US DOLLAR Total									
		349,217.330	Local		23,823,101.31		21,214,872.69	-2,608,228.62	100.00
			Base		23,823,101.31		21,214,872.69	-2,608,228.62	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		349,217.330	Base		23,823,101.31		21,214,872.69	-2,608,228.62	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		350,171.370	Base	23,824,055.35		21,215,826.73	-2,608,228.62	100.00

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,301,928.430	Local	3,301,928.43	3,301,928.43	0.28	0.00		0.00
		Base	3,301,928.43	3,301,928.43	0.28	0.00	0.00	0.00
EQUITY								
	23,965,166.000	Local	889,962,572.15	1,177,076,031.42	99.72	287,113,459.27		287,113,459.27
		Base	889,962,572.15	1,177,076,031.42	99.72	287,113,459.27	0.00	287,113,459.27
US DOLLAR Total								
	27,267,094.430	Local	893,264,500.58	1,180,377,959.85	100.00	287,113,459.27		287,113,459.27
		Base	893,264,500.58	1,180,377,959.85	100.00	287,113,459.27	0.00	287,113,459.27
FUND Total								
	27,267,094.430	Base	893,264,500.58	1,180,377,959.85	100.00	287,113,459.27	0.00	287,113,459.27

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,395,497.000	Local	2,395,497.00	2,395,497.00	0.31	0.00		0.00
		Base	2,395,497.00	2,395,497.00	0.31	0.00	0.00	0.00
EQUITY								
	26,079,213.000	Local	629,781,579.56	772,906,626.76	99.69	143,125,047.20		143,125,047.20
		Base	629,781,579.56	772,906,626.76	99.69	143,125,047.20	0.00	143,125,047.20
US DOLLAR Total								
	28,474,710.000	Local	632,177,076.56	775,302,123.76	100.00	143,125,047.20		143,125,047.20
		Base	632,177,076.56	775,302,123.76	100.00	143,125,047.20	0.00	143,125,047.20
FUND Total								
	28,474,710.000	Base	632,177,076.56	775,302,123.76	100.00	143,125,047.20	0.00	143,125,047.20

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-114,051.630	Local	-114,051.63	-114,051.63	0.00	0.00		0.00
		Base	-114,051.63	-114,051.63	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	134,496,518.660	Local	133,230,820.06	132,899,048.15	5.31	-331,771.91		-331,771.91
		Base	133,230,820.06	132,899,048.15	5.31	-331,771.91	0.00	-331,771.91
EQUITY								
	6,611,422.650	Local	49,379,918.53	43,365,184.13	1.73	-6,014,734.40		-6,014,734.40
		Base	49,379,918.53	43,365,184.13	1.73	-6,014,734.40	0.00	-6,014,734.40
FIXED INCOME								
	2,425,105,013.800	Local	2,458,422,657.58	2,325,405,491.79	92.95	-133,017,165.79		-133,017,165.79
Original Face:	1,982,579,241.000	Base	2,458,422,657.58	2,325,405,491.79	92.95	-133,017,165.79	0.00	-133,017,165.79
US DOLLAR Total								
	2,566,098,903.480	Local	2,640,919,344.54	2,501,555,672.44	100.00	-139,363,672.10		-139,363,672.10
Original Face:	1,982,579,241.000	Base	2,640,919,344.54	2,501,555,672.44	100.00	-139,363,672.10	0.00	-139,363,672.10
FUND Total								
	2,566,098,903.480	Base	2,640,919,344.54	2,501,555,672.44	100.00	-139,363,672.10	0.00	-139,363,672.10
Original Face:	1,982,579,241.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	450,075.400	Local	450,075.40	450,075.40	0.07	0.00		0.00
		Base	450,075.40	450,075.40	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	140,171,347.220	Local	139,360,140.16	139,271,846.40	21.66	-88,293.76		-88,293.76
		Base	139,360,140.16	139,271,846.40	21.66	-88,293.76	0.00	-88,293.76
FIXED INCOME								
	528,866,120.010	Local	528,402,525.57	503,215,321.77	78.27	-25,187,203.80		-25,187,203.80
Original Face:	179,023,032.000	Base	528,402,525.57	503,215,321.77	78.27	-25,187,203.80	0.00	-25,187,203.80
US DOLLAR Total								
	669,487,542.630	Local	668,212,741.13	642,937,243.57	100.00	-25,275,497.56		-25,275,497.56
Original Face:	179,023,032.000	Base	668,212,741.13	642,937,243.57	100.00	-25,275,497.56	0.00	-25,275,497.56
FUND Total								
	669,487,542.630	Base	668,212,741.13	642,937,243.57	100.00	-25,275,497.56	0.00	-25,275,497.56
Original Face:	179,023,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	487,180.300	Local	487,180.30	487,180.30	0.16	0.00		0.00
		Base	487,180.30	487,180.30	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	68,500,000.000	Local	68,268,963.44	68,213,827.33	22.33	-55,136.11		-55,136.11
		Base	68,268,963.44	68,213,827.33	22.33	-55,136.11	0.00	-55,136.11
FIXED INCOME								
	246,332,304.780	Local	246,000,228.38	236,845,524.22	77.52	-9,154,704.16		-9,154,704.16
Original Face:	111,789,553.000	Base	246,000,228.38	236,845,524.22	77.52	-9,154,704.16	0.00	-9,154,704.16
US DOLLAR Total								
	315,319,485.080	Local	314,756,372.12	305,546,531.85	100.00	-9,209,840.27		-9,209,840.27
Original Face:	111,789,553.000	Base	314,756,372.12	305,546,531.85	100.00	-9,209,840.27	0.00	-9,209,840.27
FUND Total								
	315,319,485.080	Base	314,756,372.12	305,546,531.85	100.00	-9,209,840.27	0.00	-9,209,840.27
Original Face:	111,789,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	24,100.470	Local	24,100.47	24,100.47	0.00	0.00		0.00
		Base	24,100.47	24,100.47	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,443,867.260	Local	2,443,867.26	2,443,867.26	0.09	0.00		0.00
		Base	2,443,867.26	2,443,867.26	0.09	0.00	0.00	0.00
EQUITY								
	24,010,164.000	Local	1,188,361,880.60	2,596,492,843.15	99.91	1,408,130,962.55		1,408,130,962.55
		Base	1,188,361,880.60	2,596,492,843.15	99.91	1,408,130,962.55	0.00	1,408,130,962.55
US DOLLAR Total								
	26,478,131.730	Local	1,190,829,848.33	2,598,960,810.88	100.00	1,408,130,962.55		1,408,130,962.55
		Base	1,190,829,848.33	2,598,960,810.88	100.00	1,408,130,962.55	0.00	1,408,130,962.55
FUND Total								
	26,478,131.730	Base	1,190,829,848.33	2,598,960,810.88	100.00	1,408,130,962.55	0.00	1,408,130,962.55

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	737,168,816.900	Local	732,261,480.51	731,233,319.40	40.83	-1,028,161.11		-1,028,161.11
		Base	732,261,480.51	731,233,319.40	40.83	-1,028,161.11	0.00	-1,028,161.11
EQUITY								
	100,779,561.810	Local	100,779,561.81	100,779,561.81	5.63	0.00		0.00
		Base	100,779,561.81	100,779,561.81	5.63	0.00	0.00	0.00
FIXED INCOME								
	994,881,174.090	Local	987,181,852.94	959,018,239.12	53.55	-28,163,613.82		-28,163,613.82
Original Face:	651,505,435.000	Base	987,181,852.94	959,018,239.12	53.55	-28,163,613.82	0.00	-28,163,613.82
US DOLLAR Total								
	1,832,829,552.790	Local	1,820,222,895.25	1,791,031,120.32	100.00	-29,191,774.93		-29,191,774.93
Original Face:	651,505,435.000	Base	1,820,222,895.25	1,791,031,120.32	100.00	-29,191,774.93	0.00	-29,191,774.93
FUND Total								
	1,832,829,552.790	Base	1,820,222,895.25	1,791,031,120.32	100.00	-29,191,774.93	0.00	-29,191,774.93
Original Face:	651,505,435.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,949,645,832.490	Local	3,934,928,023.60	3,932,963,247.69	52.00	-1,964,775.91		-1,964,775.91
		Base	3,934,928,023.60	3,932,963,247.69	52.00	-1,964,775.91	0.00	-1,964,775.91
EQUITY								
	424,955,485.710	Local	424,955,485.71	424,955,485.71	5.62	0.00		0.00
		Base	424,955,485.71	424,955,485.71	5.62	0.00	0.00	0.00
FIXED INCOME								
	3,330,158,834.990	Local	3,328,378,526.73	3,205,096,698.40	42.38	-123,281,828.33		-123,281,828.33
Original Face:	431,277,199.000	Base	3,328,378,526.73	3,205,096,698.40	42.38	-123,281,828.33	0.00	-123,281,828.33
US DOLLAR Total								
	7,704,760,153.190	Local	7,688,262,036.04	7,563,015,431.80	100.00	-125,246,604.24		-125,246,604.24
Original Face:	431,277,199.000	Base	7,688,262,036.04	7,563,015,431.80	100.00	-125,246,604.24	0.00	-125,246,604.24
FUND Total								
	7,704,760,153.190	Base	7,688,262,036.04	7,563,015,431.80	100.00	-125,246,604.24	0.00	-125,246,604.24
Original Face:	431,277,199.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,004,574.580	Local	-1,004,574.58	-1,004,574.58	0.89	0.00		0.00
		Base	-1,004,574.58	-1,004,574.58	0.89	0.00	0.00	0.00
CASH EQUIVALENT								
	610,662.130	Local	610,662.13	610,662.13	0.54	0.00		0.00
		Base	610,662.13	610,662.13	0.54	0.00	0.00	0.00
FIXED INCOME								
	113,642,451.900	Local	113,813,544.97	111,055,806.55	98.57	-2,757,738.42		-2,757,738.42
Original Face:	51,885,000.000	Base	113,813,544.97	111,055,806.55	98.57	-2,757,738.42	0.00	-2,757,738.42
US DOLLAR Total								
	113,248,539.450	Local	113,419,632.52	110,661,894.10	100.00	-2,757,738.42		-2,757,738.42
Original Face:	51,885,000.000	Base	113,419,632.52	110,661,894.10	100.00	-2,757,738.42	0.00	-2,757,738.42
FUND Total								
	113,248,539.450	Base	113,419,632.52	110,661,894.10	100.00	-2,757,738.42	0.00	-2,757,738.42
Original Face:	51,885,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	470,548.940	Local	470,548.94	470,548.94	0.04	0.00		0.00
		Base	470,548.94	470,548.94	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	338,451,413.050	Local	338,451,413.05	338,451,413.05	28.67	0.00		0.00
		Base	338,451,413.05	338,451,413.05	28.67	0.00	0.00	0.00
EQUITY								
	121,026,980.350	Local	121,026,980.35	121,026,980.35	10.25	0.00		0.00
		Base	121,026,980.35	121,026,980.35	10.25	0.00	0.00	0.00
FIXED INCOME								
	751,120,284.210	Local	750,527,304.31	720,728,765.75	61.04	-29,798,538.56		-29,798,538.56
Original Face:	368,393,263.000	Base	750,527,304.31	720,728,765.75	61.04	-29,798,538.56	0.00	-29,798,538.56
US DOLLAR Total								
	1,211,069,226.550	Local	1,210,476,246.65	1,180,677,708.09	100.00	-29,798,538.56		-29,798,538.56
Original Face:	368,393,263.000	Base	1,210,476,246.65	1,180,677,708.09	100.00	-29,798,538.56	0.00	-29,798,538.56
FUND Total								
	1,211,069,226.550	Base	1,210,476,246.65	1,180,677,708.09	100.00	-29,798,538.56	0.00	-29,798,538.56
Original Face:	368,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,532,947,244.470	Local	2,524,265,313.70	2,524,265,313.70	93.57	0.00		0.00
		Base	2,524,265,313.70	2,524,265,313.70	93.57	0.00	0.00	0.00
FIXED INCOME								
	175,000,000.000	Local	173,414,230.03	173,360,159.90	6.43	-54,070.13		-54,070.13
		Base	173,414,230.03	173,360,159.90	6.43	-54,070.13	0.00	-54,070.13
US DOLLAR Total								
	2,707,947,244.470	Local	2,697,679,543.73	2,697,625,473.60	100.00	-54,070.13		-54,070.13
		Base	2,697,679,543.73	2,697,625,473.60	100.00	-54,070.13	0.00	-54,070.13
FUND Total								
	2,707,947,244.470	Base	2,697,679,543.73	2,697,625,473.60	100.00	-54,070.13	0.00	-54,070.13

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,574,763,467.470	Local	1,574,050,849.99	1,574,050,849.99	66.81	0.00		0.00
		Base	1,574,050,849.99	1,574,050,849.99	66.81	0.00	0.00	0.00
EQUITY								
	116,510,750.190	Local	116,510,750.19	116,510,750.19	4.95	0.00		0.00
		Base	116,510,750.19	116,510,750.19	4.95	0.00	0.00	0.00
FIXED INCOME								
	670,000,000.000	Local	665,886,814.96	665,321,263.75	28.24	-565,551.21		-565,551.21
		Base	665,886,814.96	665,321,263.75	28.24	-565,551.21	0.00	-565,551.21
US DOLLAR Total								
	2,361,274,217.670	Local	2,356,448,415.15	2,355,882,863.94	100.00	-565,551.21		-565,551.21
		Base	2,356,448,415.15	2,355,882,863.94	100.00	-565,551.21	0.00	-565,551.21
FUND Total								
	2,361,274,217.670	Base	2,356,448,415.15	2,355,882,863.94	100.00	-565,551.21	0.00	-565,551.21

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	35,276,293.590	Local	35,276,307.10	35,276,293.59	6.74	-13.51		-13.51
		Base	35,276,307.10	35,276,293.59	6.74	-13.51	0.00	-13.51
FIXED INCOME								
	482,390,000.000	Local	490,143,131.97	487,865,596.71	93.26	-2,277,535.26		-2,277,535.26
Original Face:	176,440,000.000	Base	490,143,131.97	487,865,596.71	93.26	-2,277,535.26	0.00	-2,277,535.26
US DOLLAR Total								
	517,666,293.590	Local	525,419,439.07	523,141,890.30	100.00	-2,277,548.77		-2,277,548.77
Original Face:	176,440,000.000	Base	525,419,439.07	523,141,890.30	100.00	-2,277,548.77	0.00	-2,277,548.77
FUND Total								
	517,666,293.590	Base	525,419,439.07	523,141,890.30	100.00	-2,277,548.77	0.00	-2,277,548.77
Original Face:	176,440,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	374,090.620	Local	374,090.62	374,090.62	0.07	0.00		0.00
		Base	374,090.62	374,090.62	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	93,582,347.220	Local	93,166,584.72	93,166,584.72	16.54	0.00		0.00
		Base	93,166,584.72	93,166,584.72	16.54	0.00	0.00	0.00
FIXED INCOME								
	507,157,149.000	Local	510,898,272.75	469,852,552.29	83.40	-41,045,720.46		-41,045,720.46
Original Face:	226,577,784.000	Base	510,898,272.75	469,852,552.29	83.40	-41,045,720.46	0.00	-41,045,720.46
US DOLLAR Total								
	601,113,586.840	Local	604,438,948.09	563,393,227.63	100.00	-41,045,720.46		-41,045,720.46
Original Face:	226,577,784.000	Base	604,438,948.09	563,393,227.63	100.00	-41,045,720.46	0.00	-41,045,720.46
FUND Total								
	601,113,586.840	Base	604,438,948.09	563,393,227.63	100.00	-41,045,720.46	0.00	-41,045,720.46
Original Face:	226,577,784.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	303,004.880	Local	303,004.88	303,004.88	0.01	0.00		0.00
		Base	303,004.88	303,004.88	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,409,147,041.670	Local	4,401,557,030.01	4,401,557,030.01	92.46	0.00		0.00
		Base	4,401,557,030.01	4,401,557,030.01	92.46	0.00	0.00	0.00
EQUITY								
	358,732,568.490	Local	358,732,568.49	358,732,568.49	7.54	0.00		0.00
		Base	358,732,568.49	358,732,568.49	7.54	0.00	0.00	0.00
US DOLLAR Total								
	4,768,182,615.040	Local	4,760,592,603.38	4,760,592,603.38	100.00	0.00		0.00
		Base	4,760,592,603.38	4,760,592,603.38	100.00	0.00	0.00	0.00
FUND Total								
	4,768,182,615.040	Base	4,760,592,603.38	4,760,592,603.38	100.00	0.00	0.00	0.00

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	215,257.530	Local	215,257.53	215,257.53	0.10	0.00		0.00
		Base	215,257.53	215,257.53	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	23,000,000.000	Local	22,883,812.50	22,883,812.50	10.67	0.00		0.00
		Base	22,883,812.50	22,883,812.50	10.67	0.00	0.00	0.00
FIXED INCOME								
	207,859,751.260	Local	208,334,168.65	191,447,211.17	89.23	-16,886,957.48		-16,886,957.48
Original Face:	152,575,330.000	Base	208,334,168.65	191,447,211.17	89.23	-16,886,957.48	0.00	-16,886,957.48
US DOLLAR Total								
	231,075,008.790	Local	231,433,238.68	214,546,281.20	100.00	-16,886,957.48		-16,886,957.48
Original Face:	152,575,330.000	Base	231,433,238.68	214,546,281.20	100.00	-16,886,957.48	0.00	-16,886,957.48
FUND Total								
	231,075,008.790	Base	231,433,238.68	214,546,281.20	100.00	-16,886,957.48	0.00	-16,886,957.48
Original Face:	152,575,330.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,218,696.980	Local	1,218,696.98	1,218,696.98	0.19	0.00		0.00
		Base	1,218,696.98	1,218,696.98	0.19	0.00	0.00	0.00
CASH EQUIVALENT								
	371,424,670.020	Local	368,797,438.38	368,797,438.38	57.92	0.00		0.00
		Base	368,797,438.38	368,797,438.38	57.92	0.00	0.00	0.00
FIXED INCOME								
	274,772,326.610	Local	273,842,283.52	266,756,439.60	41.89	-7,085,843.92		-7,085,843.92
Original Face:	293,282,287.000	Base	273,842,283.52	266,756,439.60	41.89	-7,085,843.92	0.00	-7,085,843.92
US DOLLAR Total								
	647,415,693.610	Local	643,858,418.88	636,772,574.96	100.00	-7,085,843.92		-7,085,843.92
Original Face:	293,282,287.000	Base	643,858,418.88	636,772,574.96	100.00	-7,085,843.92	0.00	-7,085,843.92
FUND Total								
	647,415,693.610	Base	643,858,418.88	636,772,574.96	100.00	-7,085,843.92	0.00	-7,085,843.92
Original Face:	293,282,287.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	297,126,727.160	Local	294,580,688.27	294,580,688.27	95.25	0.00		0.00
		Base	294,580,688.27	294,580,688.27	95.25	0.00	0.00	0.00
EQUITY								
	14,701,781.020	Local	14,701,494.50	14,701,781.02	4.75	286.52		286.52
		Base	14,701,494.50	14,701,781.02	4.75	286.52	0.00	286.52
US DOLLAR Total								
	311,828,508.180	Local	309,282,182.77	309,282,469.29	100.00	286.52		286.52
		Base	309,282,182.77	309,282,469.29	100.00	286.52	0.00	286.52
FUND Total								
	311,828,508.180	Base	309,282,182.77	309,282,469.29	100.00	286.52	0.00	286.52

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	354,681.060	Local	354,681.06	354,681.06	1.80	0.00		0.00
		Base	354,681.06	354,681.06	1.80	0.00	0.00	0.00
EQUITY								
	47,871.010	Local	18,987,002.47	19,394,950.85	98.20	407,948.38		407,948.38
		Base	18,987,002.47	19,394,950.85	98.20	407,948.38	0.00	407,948.38
US DOLLAR Total								
	402,552.070	Local	19,341,683.53	19,749,631.91	100.00	407,948.38		407,948.38
		Base	19,341,683.53	19,749,631.91	100.00	407,948.38	0.00	407,948.38
FUND Total								
	402,552.070	Base	19,341,683.53	19,749,631.91	100.00	407,948.38	0.00	407,948.38

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	155,591.540	Local	155,591.54	155,591.54	1.81	0.00		0.00
		Base	155,591.54	155,591.54	1.81	0.00	0.00	0.00
EQUITY								
	19,508.250	Local	8,019,575.39	8,429,449.89	98.19	409,874.50		409,874.50
		Base	8,019,575.39	8,429,449.89	98.19	409,874.50	0.00	409,874.50
US DOLLAR Total								
	175,099.790	Local	8,175,166.93	8,585,041.43	100.00	409,874.50		409,874.50
		Base	8,175,166.93	8,585,041.43	100.00	409,874.50	0.00	409,874.50
FUND Total								
	175,099.790	Base	8,175,166.93	8,585,041.43	100.00	409,874.50	0.00	409,874.50

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,164.520	Local	2,164.52	2,164.52	0.04	0.00		0.00
		Base	2,164.52	2,164.52	0.04	0.00	0.00	0.00
EQUITY								
	46,190.530	Local	5,452,014.12	5,585,607.17	99.96	133,593.05		133,593.05
		Base	5,452,014.12	5,585,607.17	99.96	133,593.05	0.00	133,593.05
US DOLLAR Total								
	48,355.050	Local	5,454,178.64	5,587,771.69	100.00	133,593.05		133,593.05
		Base	5,454,178.64	5,587,771.69	100.00	133,593.05	0.00	133,593.05
FUND Total								
	48,355.050	Base	5,454,178.64	5,587,771.69	100.00	133,593.05	0.00	133,593.05

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	954.040	Local	954.04	954.04	0.00	0.00		0.00
		Base	954.04	954.04	0.00	0.00	0.00	0.00
EQUITY								
	349,217.330	Local	23,823,101.31	21,214,872.69	100.00	-2,608,228.62		-2,608,228.62
		Base	23,823,101.31	21,214,872.69	100.00	-2,608,228.62	0.00	-2,608,228.62
US DOLLAR Total								
	350,171.370	Local	23,824,055.35	21,215,826.73	100.00	-2,608,228.62		-2,608,228.62
		Base	23,824,055.35	21,215,826.73	100.00	-2,608,228.62	0.00	-2,608,228.62
FUND Total								
	350,171.370	Base	23,824,055.35	21,215,826.73	100.00	-2,608,228.62	0.00	-2,608,228.62

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,301,928.430	3,301,928.43	3,301,928.43	0.28	0.00	0.00	0.00
CASH EQUIVALENT Total	3,301,928.430	3,301,928.43	3,301,928.43	0.28	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,965,166.000	889,962,572.15	1,177,076,031.42	99.72	287,113,459.27	0.00	287,113,459.27
EQUITY Total	23,965,166.000	889,962,572.15	1,177,076,031.42	99.72	287,113,459.27	0.00	287,113,459.27

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,267,094.430	893,264,500.58	1,180,377,959.85	100.00	287,113,459.27	0.00	287,113,459.27

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,395,497.000	2,395,497.00	2,395,497.00	0.31	0.00	0.00	0.00
CASH EQUIVALENT Total	2,395,497.000	2,395,497.00	2,395,497.00	0.31	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,079,213.000	629,781,579.56	772,906,626.76	99.69	143,125,047.20	0.00	143,125,047.20
EQUITY Total	26,079,213.000	629,781,579.56	772,906,626.76	99.69	143,125,047.20	0.00	143,125,047.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,474,710.000	632,177,076.56	775,302,123.76	100.00	143,125,047.20	0.00	143,125,047.20

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-114,051.630	-114,051.63	-114,051.63	0.00	0.00	0.00	0.00
CASH Total	-114,051.630	-114,051.63	-114,051.63	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	134,496,518.660	133,230,820.06	132,899,048.15	5.31	-331,771.91	0.00	-331,771.91
CASH EQUIVALENT Total	134,496,518.660	133,230,820.06	132,899,048.15	5.31	-331,771.91	0.00	-331,771.91

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,611,422.650	49,379,918.53	43,365,184.13	1.73	-6,014,734.40	0.00	-6,014,734.40
EQUITY Total	6,611,422.650	49,379,918.53	43,365,184.13	1.73	-6,014,734.40	0.00	-6,014,734.40

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,425,105,013.800	2,458,422,657.58	2,325,405,491.79	92.95	-133,017,165.79	0.00	-133,017,165.79
FIXED INCOME Total	2,425,105,013.800	2,458,422,657.58	2,325,405,491.79	92.95	-133,017,165.79	0.00	-133,017,165.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,566,098,903.480	2,640,919,344.54	2,501,555,672.44	100.00	-139,363,672.10	0.00	-139,363,672.10

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	450,075.400	450,075.40	450,075.40	0.07	0.00	0.00	0.00
CASH Total	450,075.400	450,075.40	450,075.40	0.07	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	140,171,347.220	139,360,140.16	139,271,846.40	21.66	-88,293.76	0.00	-88,293.76
CASH EQUIVALENT Total	140,171,347.220	139,360,140.16	139,271,846.40	21.66	-88,293.76	0.00	-88,293.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	528,866,120.010	528,402,525.57	503,215,321.77	78.27	-25,187,203.80	0.00	-25,187,203.80
FIXED INCOME Total	528,866,120.010	528,402,525.57	503,215,321.77	78.27	-25,187,203.80	0.00	-25,187,203.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	669,487,542.630	668,212,741.13	642,937,243.57	100.00	-25,275,497.56	0.00	-25,275,497.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	487,180.300	487,180.30	487,180.30	0.16	0.00	0.00	0.00
CASH Total	487,180.300	487,180.30	487,180.30	0.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	68,500,000.000	68,268,963.44	68,213,827.33	22.33	-55,136.11	0.00	-55,136.11
CASH EQUIVALENT Total	68,500,000.000	68,268,963.44	68,213,827.33	22.33	-55,136.11	0.00	-55,136.11

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	246,332,304.780	246,000,228.38	236,845,524.22	77.52	-9,154,704.16	0.00	-9,154,704.16
FIXED INCOME Total	246,332,304.780	246,000,228.38	236,845,524.22	77.52	-9,154,704.16	0.00	-9,154,704.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	315,319,485.080	314,756,372.12	305,546,531.85	100.00	-9,209,840.27	0.00	-9,209,840.27

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	24,100.470	24,100.47	24,100.47	0.00	0.00	0.00	0.00
CASH Total	24,100.470	24,100.47	24,100.47	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,443,867.260	2,443,867.26	2,443,867.26	0.09	0.00	0.00	0.00
CASH EQUIVALENT Total	2,443,867.260	2,443,867.26	2,443,867.26	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,010,164.000	1,188,361,880.60	2,596,492,843.15	99.91	1,408,130,962.55	0.00	1,408,130,962.55
EQUITY Total	24,010,164.000	1,188,361,880.60	2,596,492,843.15	99.91	1,408,130,962.55	0.00	1,408,130,962.55

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,478,131.730	1,190,829,848.33	2,598,960,810.88	100.00	1,408,130,962.55	0.00	1,408,130,962.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	737,168,816.900	732,261,480.51	731,233,319.40	40.83	-1,028,161.11	0.00	-1,028,161.11
CASH EQUIVALENT Total	737,168,816.900	732,261,480.51	731,233,319.40	40.83	-1,028,161.11	0.00	-1,028,161.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	100,779,561.810	100,779,561.81	100,779,561.81	5.63	0.00	0.00	0.00
EQUITY Total	100,779,561.810	100,779,561.81	100,779,561.81	5.63	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	994,881,174.090	987,181,852.94	959,018,239.12	53.55	-28,163,613.82	0.00	-28,163,613.82
FIXED INCOME Total	994,881,174.090	987,181,852.94	959,018,239.12	53.55	-28,163,613.82	0.00	-28,163,613.82

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,832,829,552.790	1,820,222,895.25	1,791,031,120.32	100.00	-29,191,774.93	0.00	-29,191,774.93

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,949,645,832.490	3,934,928,023.60	3,932,963,247.69	52.00	-1,964,775.91	0.00	-1,964,775.91
CASH EQUIVALENT Total	3,949,645,832.490	3,934,928,023.60	3,932,963,247.69	52.00	-1,964,775.91	0.00	-1,964,775.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	424,955,485.710	424,955,485.71	424,955,485.71	5.62	0.00	0.00	0.00
EQUITY Total	424,955,485.710	424,955,485.71	424,955,485.71	5.62	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	3,330,158,834.990	3,328,378,526.73	3,205,096,698.40	42.38	-123,281,828.33	0.00	-123,281,828.33
FIXED INCOME Total	3,330,158,834.990	3,328,378,526.73	3,205,096,698.40	42.38	-123,281,828.33	0.00	-123,281,828.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,704,760,153.190	7,688,262,036.04	7,563,015,431.80	100.00	-125,246,604.24	0.00	-125,246,604.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,004,574.580	-1,004,574.58	-1,004,574.58	0.89	0.00	0.00	0.00
CASH Total	-1,004,574.580	-1,004,574.58	-1,004,574.58	0.89	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	610,662.130	610,662.13	610,662.13	0.54	0.00	0.00	0.00
CASH EQUIVALENT Total	610,662.130	610,662.13	610,662.13	0.54	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	113,642,451.900	113,813,544.97	111,055,806.55	98.57	-2,757,738.42	0.00	-2,757,738.42
FIXED INCOME Total							
	113,642,451.900	113,813,544.97	111,055,806.55	98.57	-2,757,738.42	0.00	-2,757,738.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	113,248,539.450	113,419,632.52	110,661,894.10	100.00	-2,757,738.42	0.00	-2,757,738.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	470,548.940	470,548.94	470,548.94	0.04	0.00	0.00	0.00
CASH Total	470,548.940	470,548.94	470,548.94	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	338,451,413.050	338,451,413.05	338,451,413.05	28.67	0.00	0.00	0.00
CASH EQUIVALENT Total	338,451,413.050	338,451,413.05	338,451,413.05	28.67	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	121,026,980.350	121,026,980.35	121,026,980.35	10.25	0.00	0.00	0.00
EQUITY Total	121,026,980.350	121,026,980.35	121,026,980.35	10.25	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	751,120,284.210	750,527,304.31	720,728,765.75	61.04	-29,798,538.56	0.00	-29,798,538.56
FIXED INCOME Total	751,120,284.210	750,527,304.31	720,728,765.75	61.04	-29,798,538.56	0.00	-29,798,538.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,211,069,226.550	1,210,476,246.65	1,180,677,708.09	100.00	-29,798,538.56	0.00	-29,798,538.56

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,532,947,244.470	2,524,265,313.70	2,524,265,313.70	93.57	0.00	0.00	0.00
CASH EQUIVALENT Total	2,532,947,244.470	2,524,265,313.70	2,524,265,313.70	93.57	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	175,000,000.000	173,414,230.03	173,360,159.90	6.43	-54,070.13	0.00	-54,070.13
FIXED INCOME Total	175,000,000.000	173,414,230.03	173,360,159.90	6.43	-54,070.13	0.00	-54,070.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,707,947,244.470	2,697,679,543.73	2,697,625,473.60	100.00	-54,070.13	0.00	-54,070.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,574,763,467.470	1,574,050,849.99	1,574,050,849.99	66.81	0.00	0.00	0.00
CASH EQUIVALENT Total	1,574,763,467.470	1,574,050,849.99	1,574,050,849.99	66.81	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	116,510,750.190	116,510,750.19	116,510,750.19	4.95	0.00	0.00	0.00
EQUITY Total	116,510,750.190	116,510,750.19	116,510,750.19	4.95	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	670,000,000.000	665,886,814.96	665,321,263.75	28.24	-565,551.21	0.00	-565,551.21
FIXED INCOME Total							
	670,000,000.000	665,886,814.96	665,321,263.75	28.24	-565,551.21	0.00	-565,551.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,361,274,217.670	2,356,448,415.15	2,355,882,863.94	100.00	-565,551.21	0.00	-565,551.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	35,276,293.590	35,276,307.10	35,276,293.59	6.74	-13.51	0.00	-13.51
CASH EQUIVALENT Total							
	35,276,293.590	35,276,307.10	35,276,293.59	6.74	-13.51	0.00	-13.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	482,390,000.000	490,143,131.97	487,865,596.71	93.26	-2,277,535.26	0.00	-2,277,535.26
FIXED INCOME Total							
	482,390,000.000	490,143,131.97	487,865,596.71	93.26	-2,277,535.26	0.00	-2,277,535.26

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	517,666,293.590	525,419,439.07	523,141,890.30	100.00	-2,277,548.77	0.00	-2,277,548.77

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	374,090.620	374,090.62	374,090.62	0.07	0.00	0.00	0.00
CASH Total	374,090.620	374,090.62	374,090.62	0.07	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	93,582,347.220	93,166,584.72	93,166,584.72	16.54	0.00	0.00	0.00
CASH EQUIVALENT Total	93,582,347.220	93,166,584.72	93,166,584.72	16.54	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	507,157,149.000	510,898,272.75	469,852,552.29	83.40	-41,045,720.46	0.00	-41,045,720.46
FIXED INCOME Total							
	507,157,149.000	510,898,272.75	469,852,552.29	83.40	-41,045,720.46	0.00	-41,045,720.46

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	601,113,586.840	604,438,948.09	563,393,227.63	100.00	-41,045,720.46	0.00	-41,045,720.46

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	303,004.880	303,004.88	303,004.88	0.01	0.00	0.00	0.00
CASH Total	303,004.880	303,004.88	303,004.88	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,409,147,041.670	4,401,557,030.01	4,401,557,030.01	92.46	0.00	0.00	0.00
CASH EQUIVALENT Total	4,409,147,041.670	4,401,557,030.01	4,401,557,030.01	92.46	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	358,732,568.490	358,732,568.49	358,732,568.49	7.54	0.00	0.00	0.00
EQUITY Total	358,732,568.490	358,732,568.49	358,732,568.49	7.54	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,768,182,615.040	4,760,592,603.38	4,760,592,603.38	100.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	215,257.530	215,257.53	215,257.53	0.10	0.00	0.00	0.00
CASH Total	215,257.530	215,257.53	215,257.53	0.10	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	23,000,000.000	22,883,812.50	22,883,812.50	10.67	0.00	0.00	0.00
CASH EQUIVALENT Total	23,000,000.000	22,883,812.50	22,883,812.50	10.67	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	207,859,751.260	208,334,168.65	191,447,211.17	89.23	-16,886,957.48	0.00	-16,886,957.48
FIXED INCOME Total							
	207,859,751.260	208,334,168.65	191,447,211.17	89.23	-16,886,957.48	0.00	-16,886,957.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	231,075,008.790	231,433,238.68	214,546,281.20	100.00	-16,886,957.48	0.00	-16,886,957.48

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,218,696.980	1,218,696.98	1,218,696.98	0.19	0.00	0.00	0.00
CASH Total	1,218,696.980	1,218,696.98	1,218,696.98	0.19	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	371,424,670.020	368,797,438.38	368,797,438.38	57.92	0.00	0.00	0.00
CASH EQUIVALENT Total	371,424,670.020	368,797,438.38	368,797,438.38	57.92	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	274,772,326.610	273,842,283.52	266,756,439.60	41.89	-7,085,843.92	0.00	-7,085,843.92
FIXED INCOME Total							
	274,772,326.610	273,842,283.52	266,756,439.60	41.89	-7,085,843.92	0.00	-7,085,843.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	647,415,693.610	643,858,418.88	636,772,574.96	100.00	-7,085,843.92	0.00	-7,085,843.92

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	297,126,727.160	294,580,688.27	294,580,688.27	95.25	0.00	0.00	0.00
CASH EQUIVALENT Total	297,126,727.160	294,580,688.27	294,580,688.27	95.25	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,701,781.020	14,701,494.50	14,701,781.02	4.75	286.52	0.00	286.52
EQUITY Total	14,701,781.020	14,701,494.50	14,701,781.02	4.75	286.52	0.00	286.52

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	311,828,508.180	309,282,182.77	309,282,469.29	100.00	286.52	0.00	286.52

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	354,681.060	354,681.06	354,681.06	1.80	0.00	0.00	0.00
CASH EQUIVALENT Total	354,681.060	354,681.06	354,681.06	1.80	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	47,871.010	18,987,002.47	19,394,950.85	98.20	407,948.38	0.00	407,948.38
EQUITY Total	47,871.010	18,987,002.47	19,394,950.85	98.20	407,948.38	0.00	407,948.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	402,552.070	19,341,683.53	19,749,631.91	100.00	407,948.38	0.00	407,948.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	155,591.540	155,591.54	155,591.54	1.81	0.00	0.00	0.00
CASH EQUIVALENT Total	155,591.540	155,591.54	155,591.54	1.81	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,508.250	8,019,575.39	8,429,449.89	98.19	409,874.50	0.00	409,874.50
EQUITY Total	19,508.250	8,019,575.39	8,429,449.89	98.19	409,874.50	0.00	409,874.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	175,099.790	8,175,166.93	8,585,041.43	100.00	409,874.50	0.00	409,874.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,164.520	2,164.52	2,164.52	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	2,164.520	2,164.52	2,164.52	0.04	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	46,190.530	5,452,014.12	5,585,607.17	99.96	133,593.05	0.00	133,593.05
EQUITY Total	46,190.530	5,452,014.12	5,585,607.17	99.96	133,593.05	0.00	133,593.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	48,355.050	5,454,178.64	5,587,771.69	100.00	133,593.05	0.00	133,593.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	954.040	954.04	954.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	954.040	954.04	954.04	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	349,217.330	23,823,101.31	21,214,872.69	100.00	-2,608,228.62	0.00	-2,608,228.62
EQUITY Total	349,217.330	23,823,101.31	21,214,872.69	100.00	-2,608,228.62	0.00	-2,608,228.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	350,171.370	23,824,055.35	21,215,826.73	100.00	-2,608,228.62	0.00	-2,608,228.62

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,301,928.430	3,301,928.43	3,301,928.43	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,965,166.000	889,962,572.15	1,177,076,031.42	99.72	287,113,459.27	0.00	287,113,459.27
					362,427,256.86 GN	0.00 GN	362,427,256.86 GN
					-75,313,797.59 LS	0.00 LS	-75,313,797.59 LS
FUND Total							
0.000	27,267,094.430	893,264,500.58	1,180,377,959.85	100.00	287,113,459.27	0.00	287,113,459.27
					362,427,256.86 GN	0.00 GN	362,427,256.86 GN
					-75,313,797.59 LS	0.00 LS	-75,313,797.59 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,395,497.000	2,395,497.00	2,395,497.00	0.31	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,079,213.000	629,781,579.56	772,906,626.76	99.69	143,125,047.20	0.00	143,125,047.20
					210,687,914.52 GN	0.00 GN	210,687,914.52 GN
					-67,562,867.32 LS	0.00 LS	-67,562,867.32 LS
FUND Total							
0.000	28,474,710.000	632,177,076.56	775,302,123.76	100.00	143,125,047.20	0.00	143,125,047.20
					210,687,914.52 GN	0.00 GN	210,687,914.52 GN
					-67,562,867.32 LS	0.00 LS	-67,562,867.32 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-114,051.630	-114,051.63	-114,051.63	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	134,496,518.660	133,230,820.06	132,899,048.15	5.31	-331,771.91	0.00	-331,771.91
					7,250.00 GN	0.00 GN	7,250.00 GN
					-339,021.91 LS	0.00 LS	-339,021.91 LS
EQUITY							
	6,611,422.650	49,379,918.53	43,365,184.13	1.73	-6,014,734.40	0.00	-6,014,734.40
					0.00 GN	0.00 GN	0.00 GN
					-6,014,734.40 LS	0.00 LS	-6,014,734.40 LS
FIXED INCOME							
	2,425,105,013.800	2,458,422,657.58	2,325,405,491.79	92.95	-133,017,165.79	0.00	-133,017,165.79
					11,056,349.45 GN	0.00 GN	11,056,349.45 GN
					-144,073,515.24 LS	0.00 LS	-144,073,515.24 LS
Original Face:	1,982,579,241.000						
FUND Total							
0.000	2,566,098,903.480	2,640,919,344.54	2,501,555,672.44	100.00	-139,363,672.10	0.00	-139,363,672.10
					11,063,599.45 GN	0.00 GN	11,063,599.45 GN
					-150,427,271.55 LS	0.00 LS	-150,427,271.55 LS
Original Face:	1,982,579,241.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	450,075.400	450,075.40	450,075.40	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	140,171,347.220	139,360,140.16	139,271,846.40	21.66	-88,293.76	0.00	-88,293.76
					10,286.52 GN	0.00 GN	10,286.52 GN
					-98,580.28 LS	0.00 LS	-98,580.28 LS
FIXED INCOME							
	528,866,120.010	528,402,525.57	503,215,321.77	78.27	-25,187,203.80	0.00	-25,187,203.80
					316,097.21 GN	0.00 GN	316,097.21 GN
					-25,503,301.01 LS	0.00 LS	-25,503,301.01 LS
Original Face:	179,023,032.000						
FUND Total							
0.000	669,487,542.630	668,212,741.13	642,937,243.57	100.00	-25,275,497.56	0.00	-25,275,497.56
					326,383.73 GN	0.00 GN	326,383.73 GN
					-25,601,881.29 LS	0.00 LS	-25,601,881.29 LS
Original Face:	179,023,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	487,180.300	487,180.30	487,180.30	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	68,500,000.000	68,268,963.44	68,213,827.33	22.33	-55,136.11	0.00	-55,136.11
					0.00 GN	0.00 GN	0.00 GN
					-55,136.11 LS	0.00 LS	-55,136.11 LS
FIXED INCOME							
	246,332,304.780	246,000,228.38	236,845,524.22	77.52	-9,154,704.16	0.00	-9,154,704.16
					6,747.90 GN	0.00 GN	6,747.90 GN
					-9,161,452.06 LS	0.00 LS	-9,161,452.06 LS
Original Face:	111,789,553.000						
FUND Total							
0.000	315,319,485.080	314,756,372.12	305,546,531.85	100.00	-9,209,840.27	0.00	-9,209,840.27
					6,747.90 GN	0.00 GN	6,747.90 GN
					-9,216,588.17 LS	0.00 LS	-9,216,588.17 LS
Original Face:	111,789,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	24,100.470	24,100.47	24,100.47	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,443,867.260	2,443,867.26	2,443,867.26	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,010,164.000	1,188,361,880.60	2,596,492,843.15	99.91	1,408,130,962.55	0.00	1,408,130,962.55
					1,471,821,048.74 GN	0.00 GN	1,471,821,048.74 GN
					-63,690,086.19 LS	0.00 LS	-63,690,086.19 LS
FUND Total							
0.000	26,478,131.730	1,190,829,848.33	2,598,960,810.88	100.00	1,408,130,962.55	0.00	1,408,130,962.55
					1,471,821,048.74 GN	0.00 GN	1,471,821,048.74 GN
					-63,690,086.19 LS	0.00 LS	-63,690,086.19 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	737,168,816.900	732,261,480.51	731,233,319.40	40.83	-1,028,161.11	0.00	-1,028,161.11
					0.00 GN	0.00 GN	0.00 GN
					-1,028,161.11 LS	0.00 LS	-1,028,161.11 LS
EQUITY							
	100,779,561.810	100,779,561.81	100,779,561.81	5.63	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	994,881,174.090	987,181,852.94	959,018,239.12	53.55	-28,163,613.82	0.00	-28,163,613.82
					86,970.79 GN	0.00 GN	86,970.79 GN
					-28,250,584.61 LS	0.00 LS	-28,250,584.61 LS
Original Face:	651,505,435.000						
FUND Total							
0.000	1,832,829,552.790	1,820,222,895.25	1,791,031,120.32	100.00	-29,191,774.93	0.00	-29,191,774.93
					86,970.79 GN	0.00 GN	86,970.79 GN
					-29,278,745.72 LS	0.00 LS	-29,278,745.72 LS
Original Face:	651,505,435.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,949,645,832.490	3,934,928,023.60	3,932,963,247.69	52.00	-1,964,775.91	0.00	-1,964,775.91
					3,054.17 GN	0.00 GN	3,054.17 GN
					-1,967,830.08 LS	0.00 LS	-1,967,830.08 LS
EQUITY							
	424,955,485.710	424,955,485.71	424,955,485.71	5.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	3,330,158,834.990	3,328,378,526.73	3,205,096,698.40	42.38	-123,281,828.33	0.00	-123,281,828.33
					1,778,166.41 GN	0.00 GN	1,778,166.41 GN
					-125,059,994.74 LS	0.00 LS	-125,059,994.74 LS
Original Face:	431,277,199.000						
FUND Total							
0.000	7,704,760,153.190	7,688,262,036.04	7,563,015,431.80	100.00	-125,246,604.24	0.00	-125,246,604.24
					1,781,220.58 GN	0.00 GN	1,781,220.58 GN
					-127,027,824.82 LS	0.00 LS	-127,027,824.82 LS
Original Face:	431,277,199.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,004,574.580	-1,004,574.58	-1,004,574.58	0.89	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	610,662.130	610,662.13	610,662.13	0.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	113,642,451.900	113,813,544.97	111,055,806.55	98.57	-2,757,738.42	0.00	-2,757,738.42
					63,731.17 GN	0.00 GN	63,731.17 GN
					-2,821,469.59 LS	0.00 LS	-2,821,469.59 LS
Original Face:	51,885,000.000						
FUND Total							
0.000	113,248,539.450	113,419,632.52	110,661,894.10	100.00	-2,757,738.42	0.00	-2,757,738.42
					63,731.17 GN	0.00 GN	63,731.17 GN
					-2,821,469.59 LS	0.00 LS	-2,821,469.59 LS
Original Face:	51,885,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	470,548.940	470,548.94	470,548.94	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	338,451,413.050	338,451,413.05	338,451,413.05	28.67	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	121,026,980.350	121,026,980.35	121,026,980.35	10.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	751,120,284.210	750,527,304.31	720,728,765.75	61.04	-29,798,538.56	0.00	-29,798,538.56
					84,161.24 GN	0.00 GN	84,161.24 GN
					-29,882,699.80 LS	0.00 LS	-29,882,699.80 LS
Original Face:	368,393,263.000						
FUND Total							
0.000	1,211,069,226.550	1,210,476,246.65	1,180,677,708.09	100.00	-29,798,538.56	0.00	-29,798,538.56
					84,161.24 GN	0.00 GN	84,161.24 GN
					-29,882,699.80 LS	0.00 LS	-29,882,699.80 LS
Original Face:	368,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,532,947,244.470	2,524,265,313.70	2,524,265,313.70	93.57	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	175,000,000.000	173,414,230.03	173,360,159.90	6.43	-54,070.13	0.00	-54,070.13
					118,070.57 GN	0.00 GN	118,070.57 GN
					-172,140.70 LS	0.00 LS	-172,140.70 LS
FUND Total							
0.000	2,707,947,244.470	2,697,679,543.73	2,697,625,473.60	100.00	-54,070.13	0.00	-54,070.13
					118,070.57 GN	0.00 GN	118,070.57 GN
					-172,140.70 LS	0.00 LS	-172,140.70 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,574,763,467.470	1,574,050,849.99	1,574,050,849.99	66.81	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	116,510,750.190	116,510,750.19	116,510,750.19	4.95	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	670,000,000.000	665,886,814.96	665,321,263.75	28.24	-565,551.21	0.00	-565,551.21
					21,897.95 GN	0.00 GN	21,897.95 GN
					-587,449.16 LS	0.00 LS	-587,449.16 LS
FUND Total							
0.000	2,361,274,217.670	2,356,448,415.15	2,355,882,863.94	100.00	-565,551.21	0.00	-565,551.21
					21,897.95 GN	0.00 GN	21,897.95 GN
					-587,449.16 LS	0.00 LS	-587,449.16 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	35,276,293.590	35,276,307.10	35,276,293.59	6.74	-13.51	0.00	-13.51
					0.17 GN	0.00 GN	0.17 GN
					-13.68 LS	0.00 LS	-13.68 LS
FIXED INCOME							
	482,390,000.000	490,143,131.97	487,865,596.71	93.26	-2,277,535.26	0.00	-2,277,535.26
					0.00 GN	0.00 GN	0.00 GN
					-2,277,535.26 LS	0.00 LS	-2,277,535.26 LS
Original Face:	176,440,000.000						
FUND Total							
0.000	517,666,293.590	525,419,439.07	523,141,890.30	100.00	-2,277,548.77	0.00	-2,277,548.77
					0.17 GN	0.00 GN	0.17 GN
					-2,277,548.94 LS	0.00 LS	-2,277,548.94 LS
Original Face:	176,440,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	374,090.620	374,090.62	374,090.62	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	93,582,347.220	93,166,584.72	93,166,584.72	16.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	507,157,149.000	510,898,272.75	469,852,552.29	83.40	-41,045,720.46	0.00	-41,045,720.46
					319,436.92 GN	0.00 GN	319,436.92 GN
					-41,365,157.38 LS	0.00 LS	-41,365,157.38 LS
Original Face:	226,577,784.000						
FUND Total							
0.000	601,113,586.840	604,438,948.09	563,393,227.63	100.00	-41,045,720.46	0.00	-41,045,720.46
					319,436.92 GN	0.00 GN	319,436.92 GN
					-41,365,157.38 LS	0.00 LS	-41,365,157.38 LS
Original Face:	226,577,784.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	303,004.880	303,004.88	303,004.88	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,409,147,041.670	4,401,557,030.01	4,401,557,030.01	92.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	358,732,568.490	358,732,568.49	358,732,568.49	7.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	4,768,182,615.040	4,760,592,603.38	4,760,592,603.38	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	215,257.530	215,257.53	215,257.53	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	23,000,000.000	22,883,812.50	22,883,812.50	10.67	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	207,859,751.260	208,334,168.65	191,447,211.17	89.23	-16,886,957.48	0.00	-16,886,957.48
					125,316.57 GN	0.00 GN	125,316.57 GN
					-17,012,274.05 LS	0.00 LS	-17,012,274.05 LS
Original Face:	152,575,330.000						
FUND Total							
0.000	231,075,008.790	231,433,238.68	214,546,281.20	100.00	-16,886,957.48	0.00	-16,886,957.48
					125,316.57 GN	0.00 GN	125,316.57 GN
					-17,012,274.05 LS	0.00 LS	-17,012,274.05 LS
Original Face:	152,575,330.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,218,696.980	1,218,696.98	1,218,696.98	0.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	371,424,670.020	368,797,438.38	368,797,438.38	57.92	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	274,772,326.610	273,842,283.52	266,756,439.60	41.89	-7,085,843.92	0.00	-7,085,843.92
					113,814.33 GN	0.00 GN	113,814.33 GN
					-7,199,658.25 LS	0.00 LS	-7,199,658.25 LS
Original Face:	293,282,287.000						
FUND Total							
0.000	647,415,693.610	643,858,418.88	636,772,574.96	100.00	-7,085,843.92	0.00	-7,085,843.92
					113,814.33 GN	0.00 GN	113,814.33 GN
					-7,199,658.25 LS	0.00 LS	-7,199,658.25 LS
Original Face:	293,282,287.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	297,126,727.160	294,580,688.27	294,580,688.27	95.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,701,781.020	14,701,494.50	14,701,781.02	4.75	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	311,828,508.180	309,282,182.77	309,282,469.29	100.00	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	354,681.060	354,681.06	354,681.06	1.80	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	47,871.010	18,987,002.47	19,394,950.85	98.20	407,948.38	0.00	407,948.38
					446,431.33 GN	0.00 GN	446,431.33 GN
					-38,482.95 LS	0.00 LS	-38,482.95 LS
FUND Total							
0.000	402,552.070	19,341,683.53	19,749,631.91	100.00	407,948.38	0.00	407,948.38
					446,431.33 GN	0.00 GN	446,431.33 GN
					-38,482.95 LS	0.00 LS	-38,482.95 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	155,591.540	155,591.54	155,591.54	1.81	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,508.250	8,019,575.39	8,429,449.89	98.19	409,874.50	0.00	409,874.50
					421,774.44 GN	0.00 GN	421,774.44 GN
					-11,899.94 LS	0.00 LS	-11,899.94 LS
FUND Total							
0.000	175,099.790	8,175,166.93	8,585,041.43	100.00	409,874.50	0.00	409,874.50
					421,774.44 GN	0.00 GN	421,774.44 GN
					-11,899.94 LS	0.00 LS	-11,899.94 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,164.520	2,164.52	2,164.52	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	46,190.530	5,452,014.12	5,585,607.17	99.96	133,593.05	0.00	133,593.05
					133,593.05 GN	0.00 GN	133,593.05 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	48,355.050	5,454,178.64	5,587,771.69	100.00	133,593.05	0.00	133,593.05
					133,593.05 GN	0.00 GN	133,593.05 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	954.040	954.04	954.04	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	349,217.330	23,823,101.31	21,214,872.69	100.00	-2,608,228.62	0.00	-2,608,228.62
					1.09 GN	0.00 GN	1.09 GN
					-2,608,229.71 LS	0.00 LS	-2,608,229.71 LS
FUND Total							
0.000	350,171.370	23,824,055.35	21,215,826.73	100.00	-2,608,228.62	0.00	-2,608,228.62
					1.09 GN	0.00 GN	1.09 GN
					-2,608,229.71 LS	0.00 LS	-2,608,229.71 LS